Linear Regression & Neural Network

2018.02.28

최건호



01

Linear Regression

- 정의
- Loss
- Gradient Descent
- 문제점

02

Neural Network

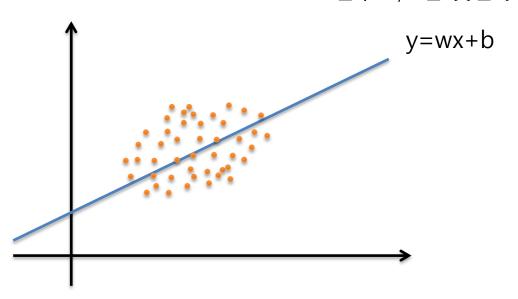
- 정의
- Deep?
- 활용

03

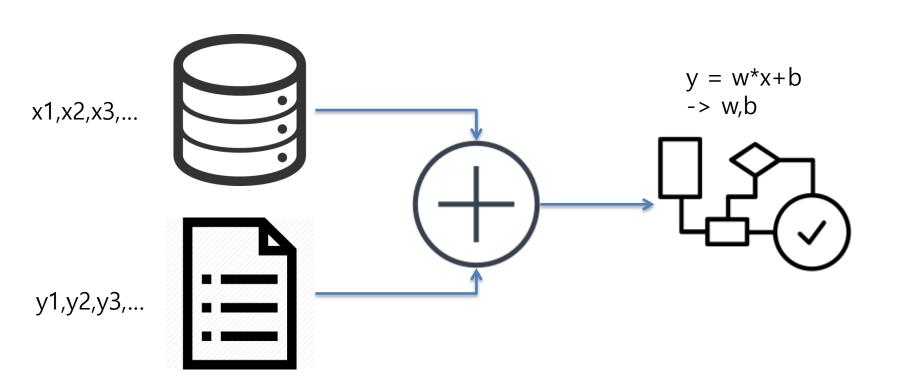
Propagation

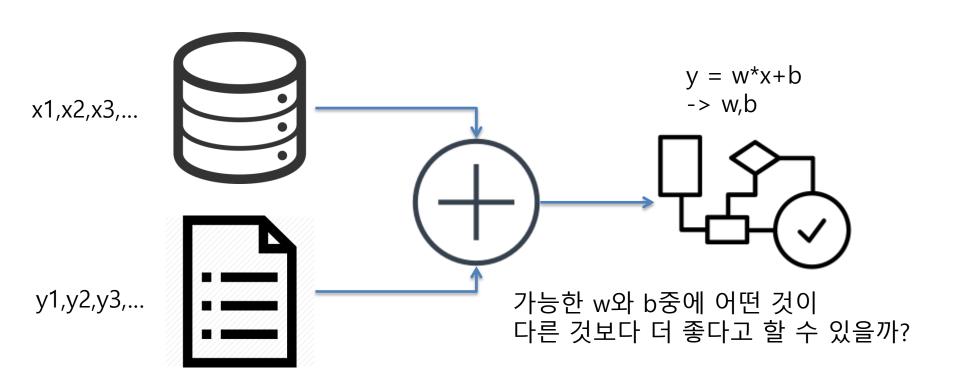
- 정의
- Forward Prop.
- Back Prop.

x에 대한 y값을 가장 잘 설명하는 변수 w, b를 찾는 것



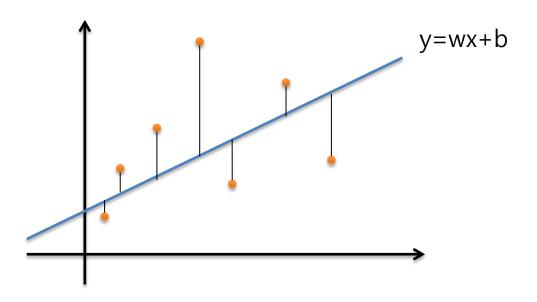
종속 변수 y와 한 개 이상의 독립 변수 X와의 선형 상관 관계를 모델링하는 회귀분석 기법





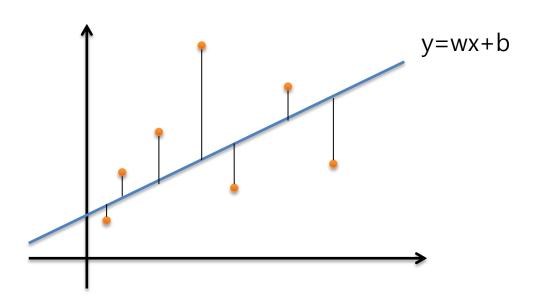
잘 예측했는지 아닌지 측정할 <u>척도(metric)</u>가 필요함

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Mean Squared Error(MSE) $MSE = \frac{(x1-x2)^2}{n}$ 두 값의 거리의 제곱의 평균

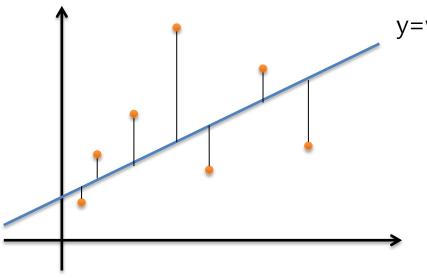


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Mean Squared Error(MSE)

$$MSE = \frac{(x1 - x2)^2}{n}$$

두 값의 거리의 제곱의 평균



y=wx+b

임의의 w*,b*를 초기값으로 한다면

Loss =
$$\frac{(y^* - y)^2}{n} = \frac{(w^*x + b^* - y)^2}{n}$$

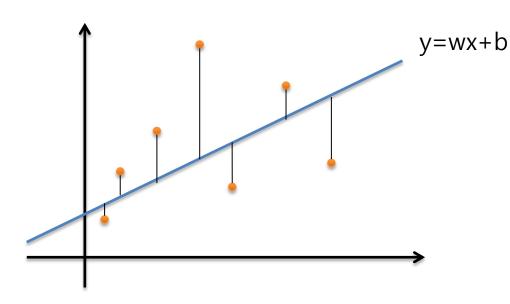
loss값은 고정된 x, y(데이터)에서 w*,b* 에 의해 구해짐

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두 값의 거리의 제곱의 평균



예시) y = 0.5*x+4 이고 w*=2, b*=2 일 때, x=3에서 loss는?

$$Loss = \frac{(8-5.5)^2}{n} = \frac{(2.5)^2}{n}$$

Loss를 minimize하는 w,b를 구하고 싶다.

-> Random Search?

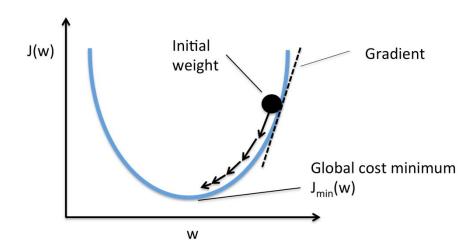
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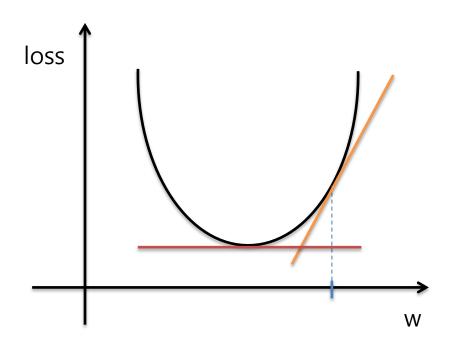
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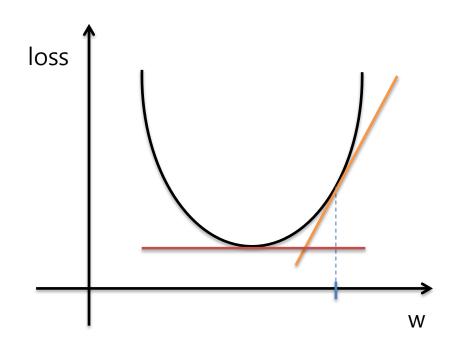
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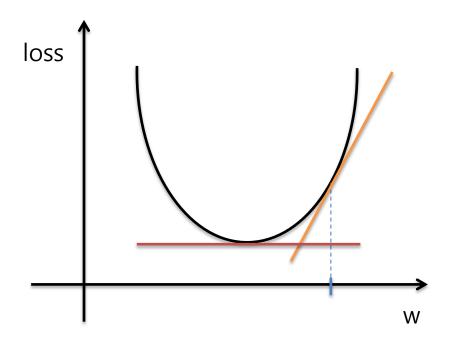


그냥 바로 loss를 w에 대해 미분 했을 때 그 값이 0이 되는 w를 찾으면 안될까?

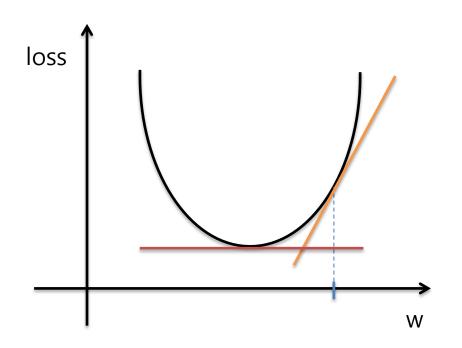


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loss를 minimize하는 w를 구하려면 $w = (x^T x)^{-1} x^T y$ 식을 풀어야하는데, 변수가 많아지고 matrix가 커지면 복잡도가 $O(n^3)$ 이기때문에 exponential 하게 증가한다. 변수가 많아질수록 계산이 거의 불가능.

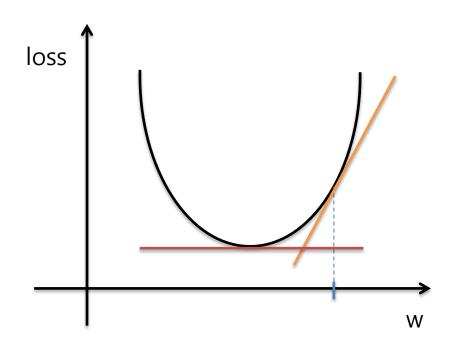


바로 minimum이 되는 지점을 구하기보다, 현재 loss에 대한 w의 gradient(경사도)를 구하여 gradient x learning rate만큼 w를 업데이트



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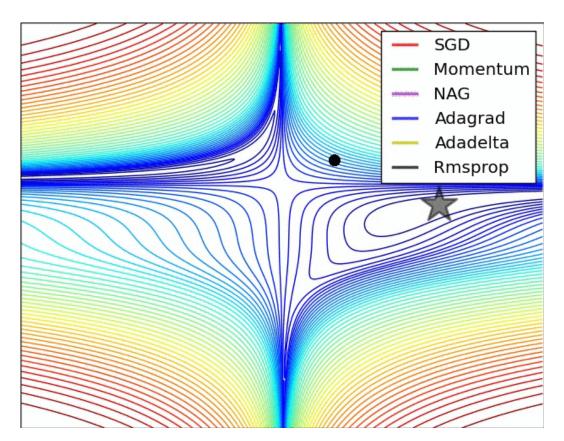
 $w_{t+1} = w_t - gradient * learning_rate$



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계속 업데이트 하다 보면 optimal 한 w에 근접하게 된다.



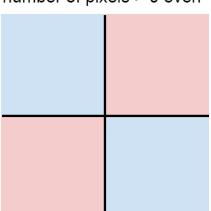
Hard cases for a linear classifier

Class 1:

number of pixels > 0 odd

Class 2:

number of pixels > 0 even

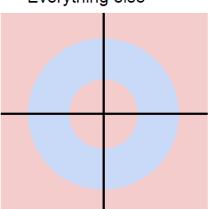


Class 1:

1 <= L2 norm <= 2

Class 2:

Everything else

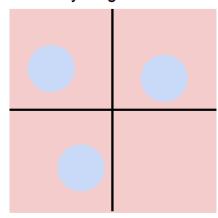


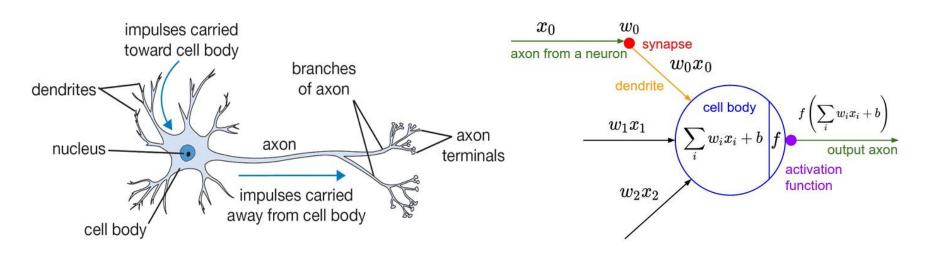
Class 1:

Three modes

Class 2

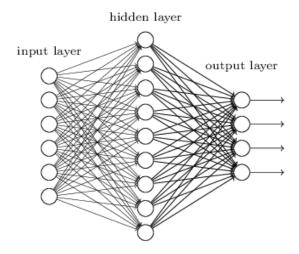
Everything else





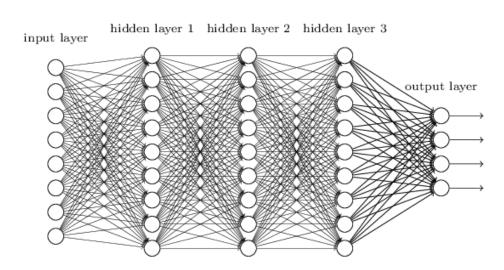
여러 자극이 들어오고 일정 기준을 넘으면 이를 다른 뉴런에 전달하는 구조

"Non-deep" feedforward neural network

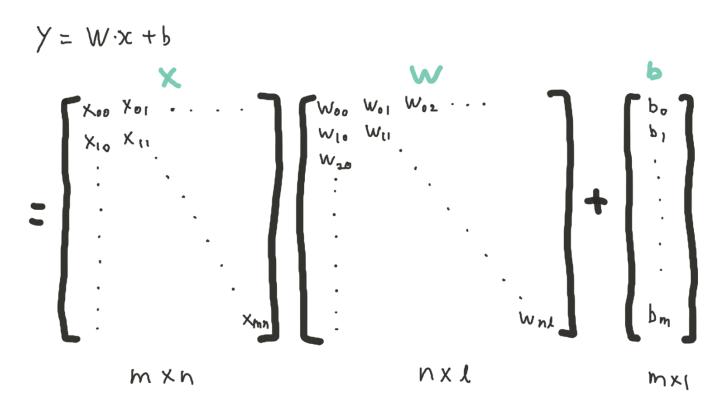


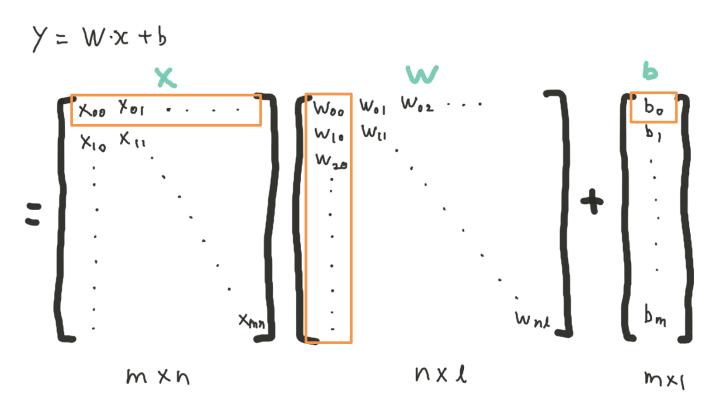
$$y = w2(act(w1 * input + b1)) + b2$$

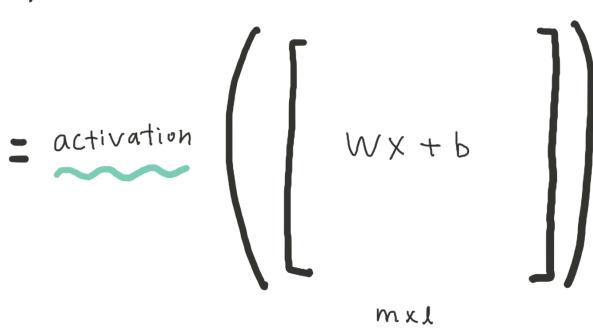
Deep neural network



$$y = w4(act(w3(act(w2(act(w1*input + b1)) + b2)) + b3)) + b4$$







만약 activation function이 없다면 아래의 식은 결국 linear function.

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activation function으로 non-linearity를 추가해야 함

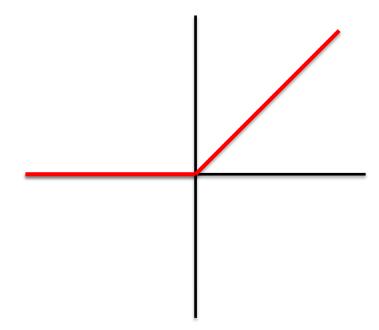
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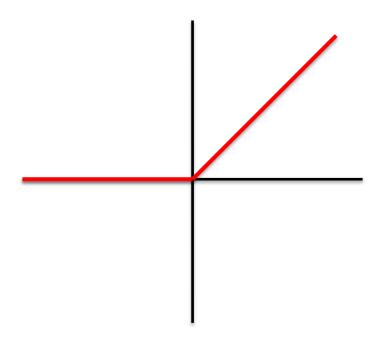
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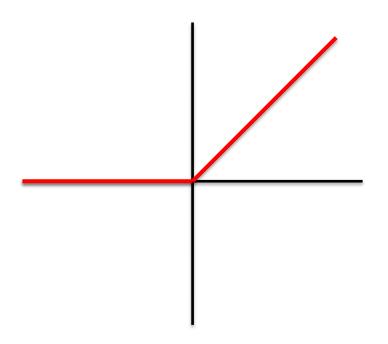
그렇다면 어떤 activation function을 써야 할까?

Activation function	Equation	Example	1D Graph
Unit step (Heaviside)	$\phi(z) = \begin{cases} 0, & z < 0, \\ 0.5, & z = 0, \\ 1, & z > 0, \end{cases}$	Perceptron variant	
Sign (Signum)	$\phi(z) = \begin{cases} -1, & z < 0, \\ 0, & z = 0, \\ 1, & z > 0, \end{cases}$	Perceptron variant	
Linear	$\phi(z) = z$	Adaline, linear regression	-
Piece-wise linear	$\phi(z) = \begin{cases} 1, & z \ge \frac{1}{2}, \\ z + \frac{1}{2}, & -\frac{1}{2} < z < \frac{1}{2}, \\ 0, & z \le -\frac{1}{2}, \end{cases}$	Support vector machine	
Logistic (sigmoid)	$\phi(z) = \frac{1}{1 + e^{-z}}$	Logistic regression, Multi-layer NN	
Hyperbolic tangent	$\phi(z) = \frac{e^z - e^{-z}}{e^z + e^{-z}}$	Multi-layer NN	



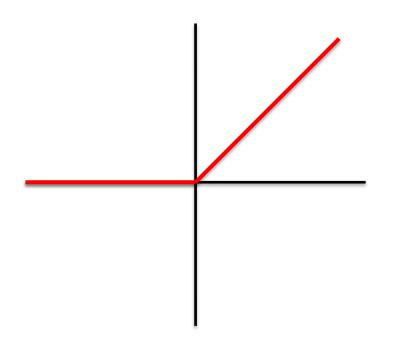


Rectified Linear Unit (ReLU)



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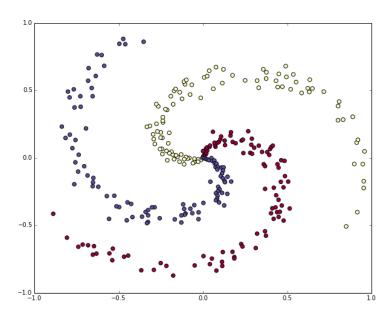
$$f(x) = max(0,x)$$

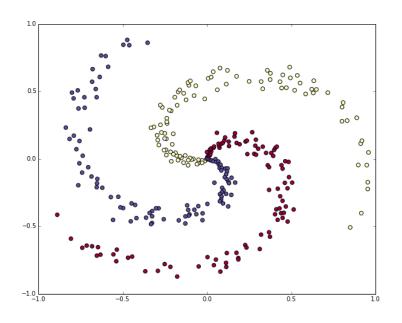


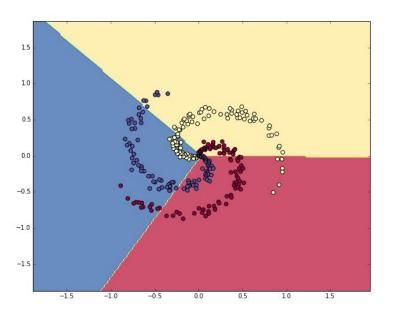
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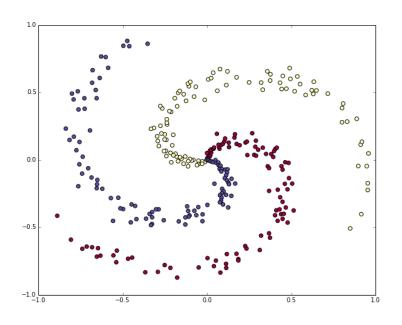
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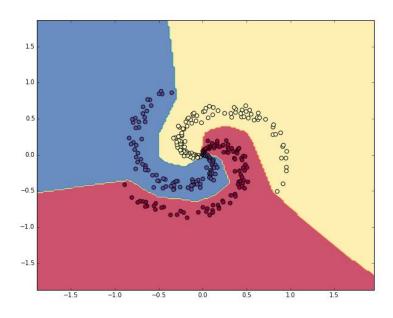
기존의 sigmoid와 tanh로는 학습이 잘 안됐었는데 relu는 gradient의 전달이 좋아서 default로 사용되고 있음

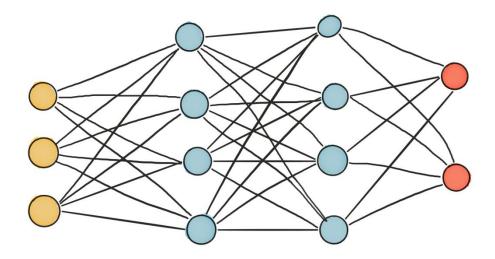


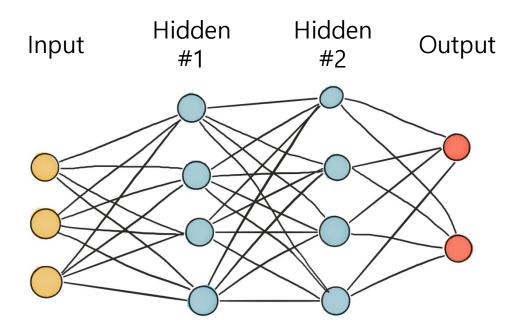


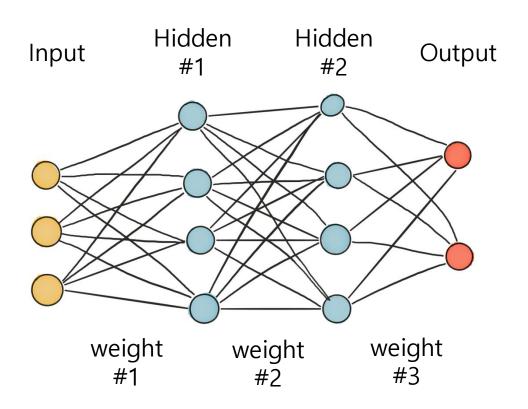


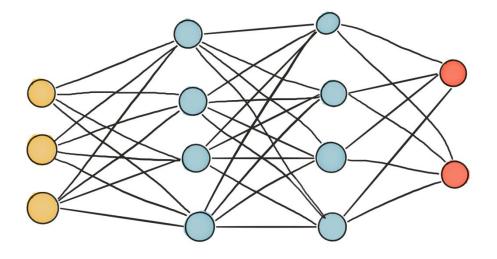


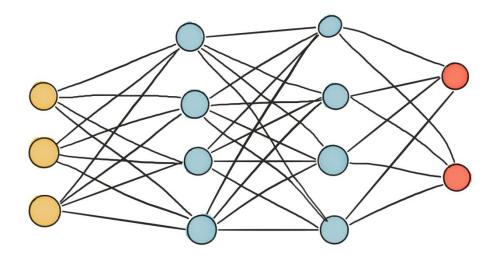




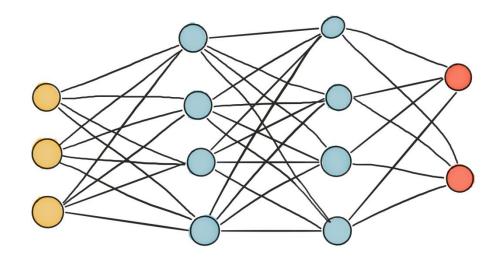






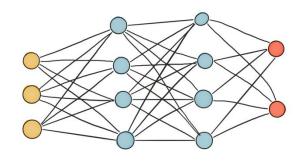


$\begin{bmatrix} w_{oo} \\ w_{10} \end{bmatrix}$	W_{01}	W_{02} W_{12}	$\begin{bmatrix} w_{03} \\ w_{13} \end{bmatrix}$	V	$\begin{bmatrix} w_{oo} \\ w_{10} \end{bmatrix}$	w_{01}	$w_{02} = w_{12}$	$\begin{bmatrix} w_{03} \\ w_{13} \end{bmatrix}$		$\begin{bmatrix} w_{00} \\ w_{10} \\ w_{20} \end{bmatrix}$	$\begin{bmatrix} w_{01} \\ w_{11} \end{bmatrix}$	
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3x4				4x4					4x2			

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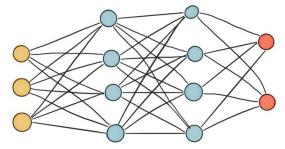


쉽게 이해되도록 loss = 예측값-실제로 설정

$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$

$$loss = y^* - y$$

$$= w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3 - y$$



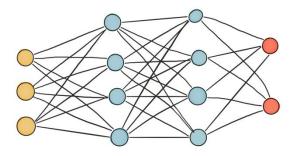
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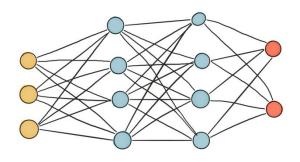
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$$\frac{\partial loss}{\partial b3} = 1$$



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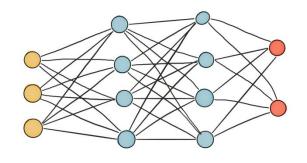
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$$\frac{\partial loss}{\partial w2} = ??$$



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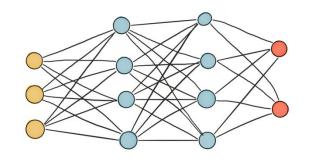
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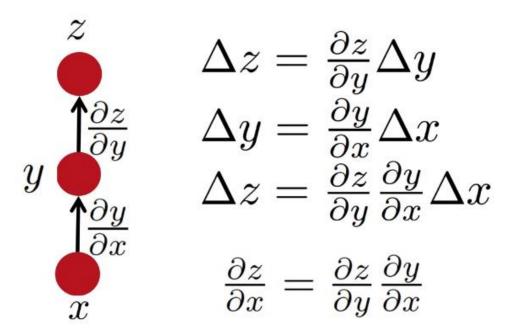
$$\frac{\partial loss}{\partial b3} = 1$$

$$\frac{\partial loss}{\partial w2} = chain rule!!$$



쉽게 이해되도록 loss = 예측값-실제로 설정

Simple Chain Rule



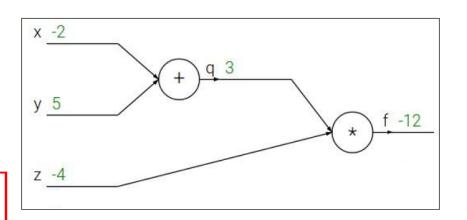
Backpropagation: a simple example

$$f(x, y, z) = (x + y)z$$

e.g. x = -2, y = 5, z = -4

$$q=x+y \qquad rac{\partial q}{\partial x}=1, rac{\partial q}{\partial y}=1$$

$$f=qz$$
 $rac{\partial f}{\partial q}=z, rac{\partial f}{\partial z}=q$



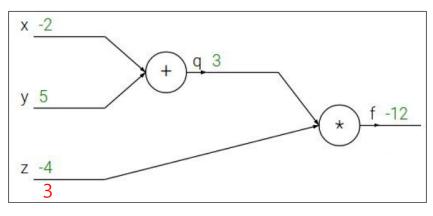
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$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

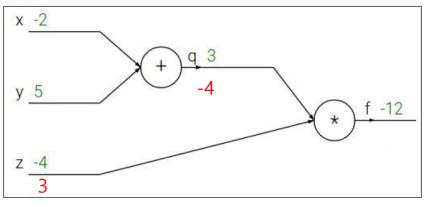
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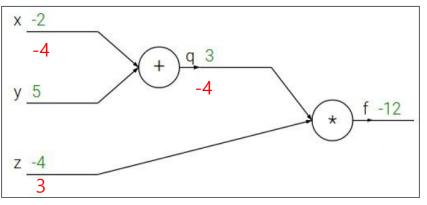
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Want:

$$\frac{\partial f}{\partial x}$$
, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

$$\frac{\partial f}{\partial q} = z = -4 \qquad \frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial x} = -4 * 1 = -4$$

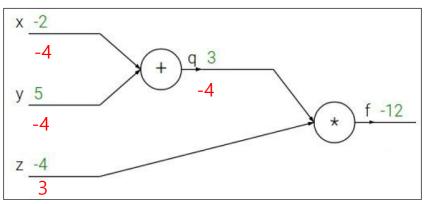
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$$f(x, y, z) = (x + y)z$$

e.g. $x = -2$, $y = 5$, $z = -4$

$$q=x+y \qquad rac{\partial q}{\partial x}=1, rac{\partial q}{\partial y}=1$$

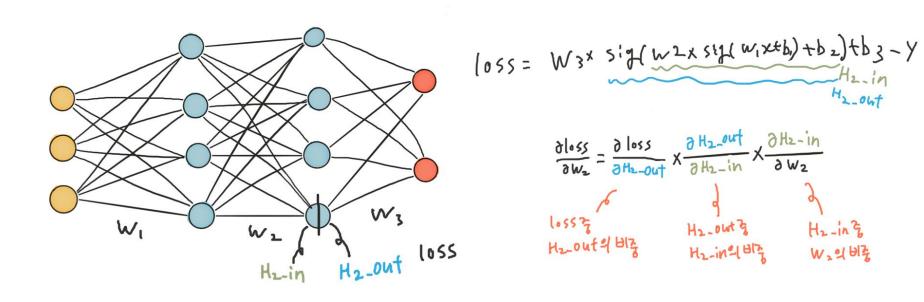
$$f=qz$$
 $rac{\partial f}{\partial q}=z, rac{\partial f}{\partial z}=q$

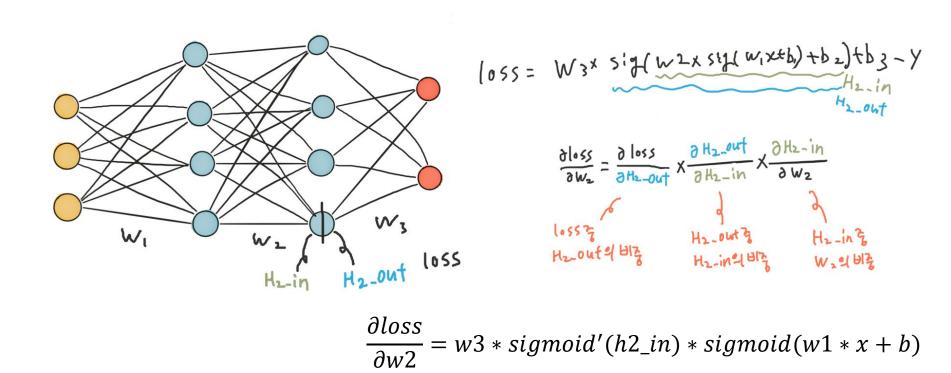


$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

$$\frac{\partial f}{\partial q} = z = -4 \qquad \frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial x} = -4 * 1 = -4$$

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial y} = -4 * 1 = -4$$





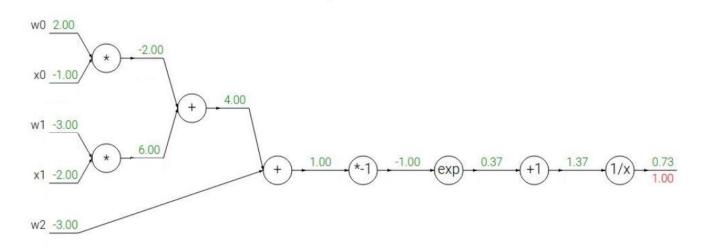
(참고) sigmoid 함수의 미분

$$\sigma(x)' = \frac{\delta\{1 + e^{-x}\}^{-1}}{\delta x} = -(1 + e^{-x})^{-2} - e^{-x} = \frac{e^{-x}}{(1 + e^{-x})^2}$$

$$\sigma(x)(1 - \sigma(x)) = \frac{1}{1 + e^{-x}}(1 - \frac{1}{1 + e^{-x}}) = \frac{1}{1 + e^{-x}}(\frac{e^{-x}}{1 + e^{-x}}) = \frac{e^{-x}}{(1 + e^{-x})^2}$$

Another example:
$$f(w,x) = f(w,x)$$

$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$

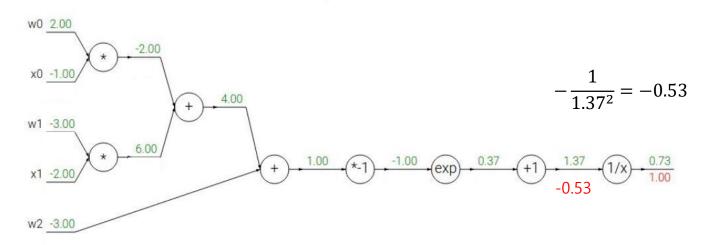


$$egin{aligned} f(x) = e^x &
ightarrow & rac{df}{dx} = e^x \ & & \ f_a(x) = ax &
ightarrow & rac{df}{dx} = a \end{aligned}$$

$$f(x)=rac{1}{x} \qquad \qquad
ightarrow \qquad rac{df}{dx}=-1/x \ f_c(x)=c+x \qquad \qquad
ightarrow \qquad rac{df}{dx}=1$$

Another example: $f(w,x) = \frac{1}{1}$

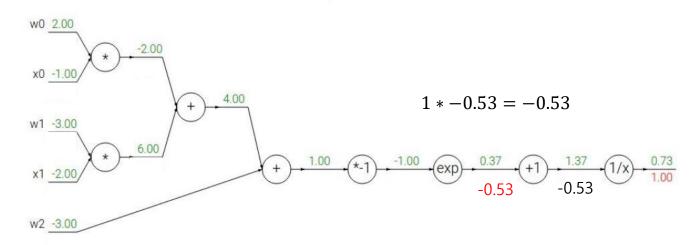
$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$



$$egin{aligned} f(x) = e^x &
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ightarrow & rac{df}{dx} = a \end{aligned}$$

$$egin{aligned} rac{df}{dx} = e^x & f(x) = rac{1}{x} &
ightarrow & rac{df}{dx} = -1/x \ rac{df}{dx} = a & f_c(x) = c + x &
ightarrow & rac{df}{dx} = 1 \end{aligned}$$

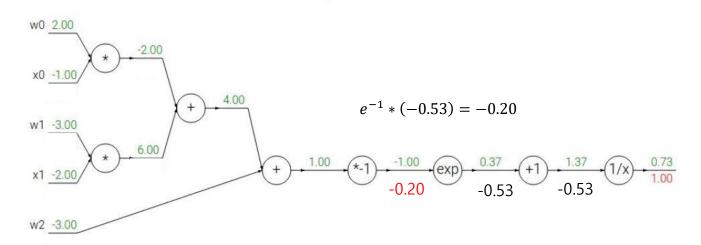
$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$



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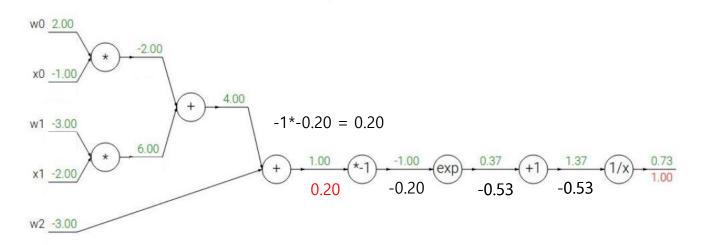
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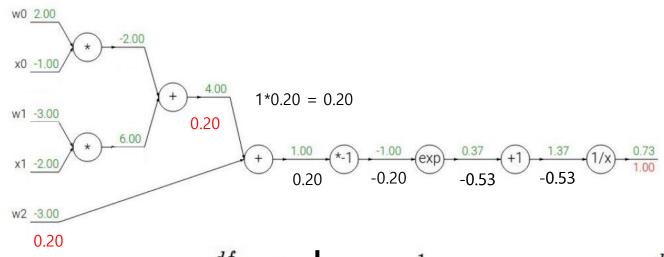
$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$



$$egin{aligned} f(x) = e^x &
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$$f(x)=rac{1}{x} \qquad \qquad
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ightarrow \qquad rac{df}{dx}=1$$

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$f(x) = e^x$$
 \rightarrow

$$f_a(x) = ax$$

$$\frac{df}{dx} = e^x$$

$$\frac{df}{dx} = a$$

$$f(x) = \frac{1}{2}$$

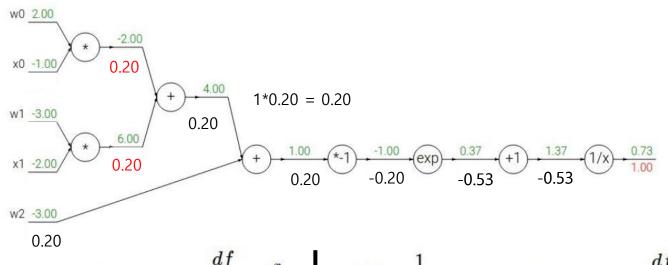
$$f(x) = c \perp x$$

$$\rightarrow$$

$$\frac{df}{dx}$$

$$\frac{df}{dx} = 1$$

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$f(x) = e^x$$
 \rightarrow

$$f_a(x) = ax$$
 $ightharpoonup$

$$rac{df}{dx} = e^x$$

$$\frac{df}{dx} = a$$

$$f(x) = \frac{1}{2}$$

$$f_c(x) = c + x$$

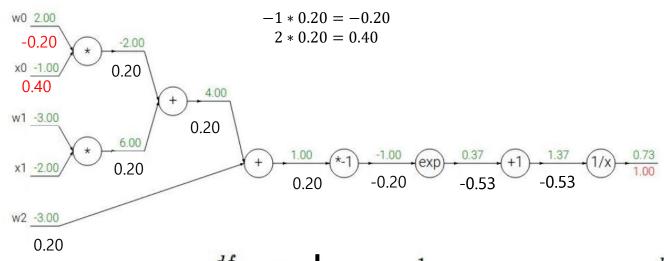
$$\rightarrow$$

$$\rightarrow$$

$$\frac{df}{dx} = -1/x$$

$$\frac{df}{dr} = 1$$

$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$



$$f(x) = e^x$$
 \rightarrow

$$f_a(x) = ax$$
 o

$$\frac{df}{dx} = e^x$$

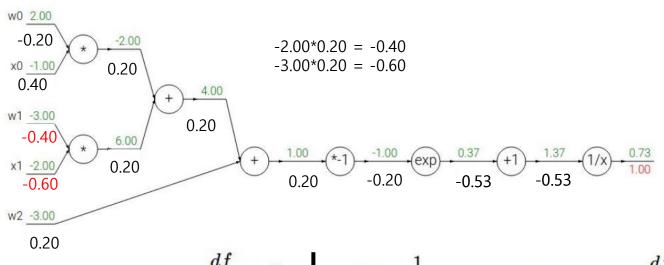
$$rac{df}{dx}=a$$

$$f(x) = \frac{1}{2}$$

$$f_c(x) = c + x$$

$$\frac{df}{dx} =$$

$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$



$$f(x) = e^x$$
 \rightarrow

$$f_a(x) = ax$$

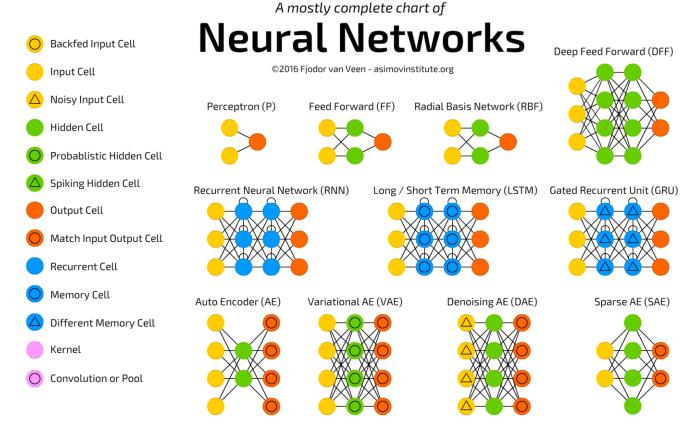
$$\frac{df}{dx} = e^x$$

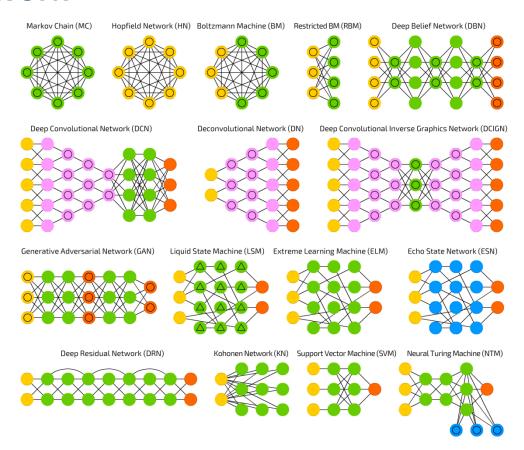
$$rac{df}{dx} = a$$

$$f(x) = \frac{1}{x}$$

$$f_c(x) = c + s$$

$$\frac{df}{dx} =$$





Q&A