General Guidance

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Framework of ML

Training data: $\{(\boldsymbol{x^1}, \hat{y}^1), (\boldsymbol{x^2}, \hat{y}^2), \ldots, (\boldsymbol{x^N}, \hat{y}^N)\}$

Testing data: $\{\boldsymbol{x^{N+1}}, \boldsymbol{x^{N+2}}, \ldots, \boldsymbol{x^{N+M}}\}$

Speech Recognition

$\boldsymbol{x}$:  $\hat{y}$: phoneme

Speaker Recognition

$\boldsymbol{x}$:  $\hat{y}$: John (speaker)

Image Recognition

$\boldsymbol{x}$:  $\hat{y}$: soup

Machine Translation

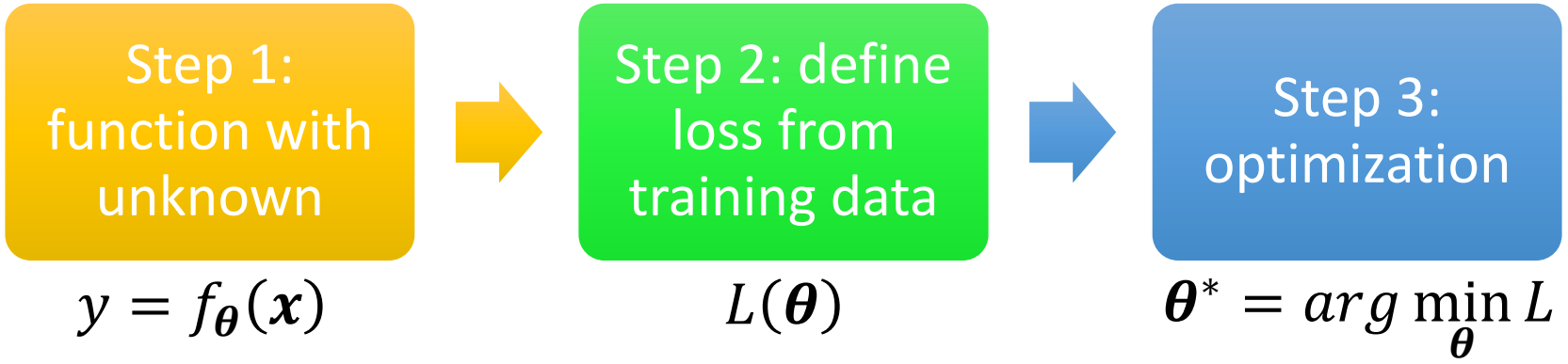
$\boldsymbol{x}$: 痛みを知れ

$\hat{y}$: 了解痛苦吧

Framework of ML

Training data: $\{(\boldsymbol{x^1}, \hat{y}^1), (\boldsymbol{x^2}, \hat{y}^2), \ldots, (\boldsymbol{x^N}, \hat{y}^N)\}$

Training:

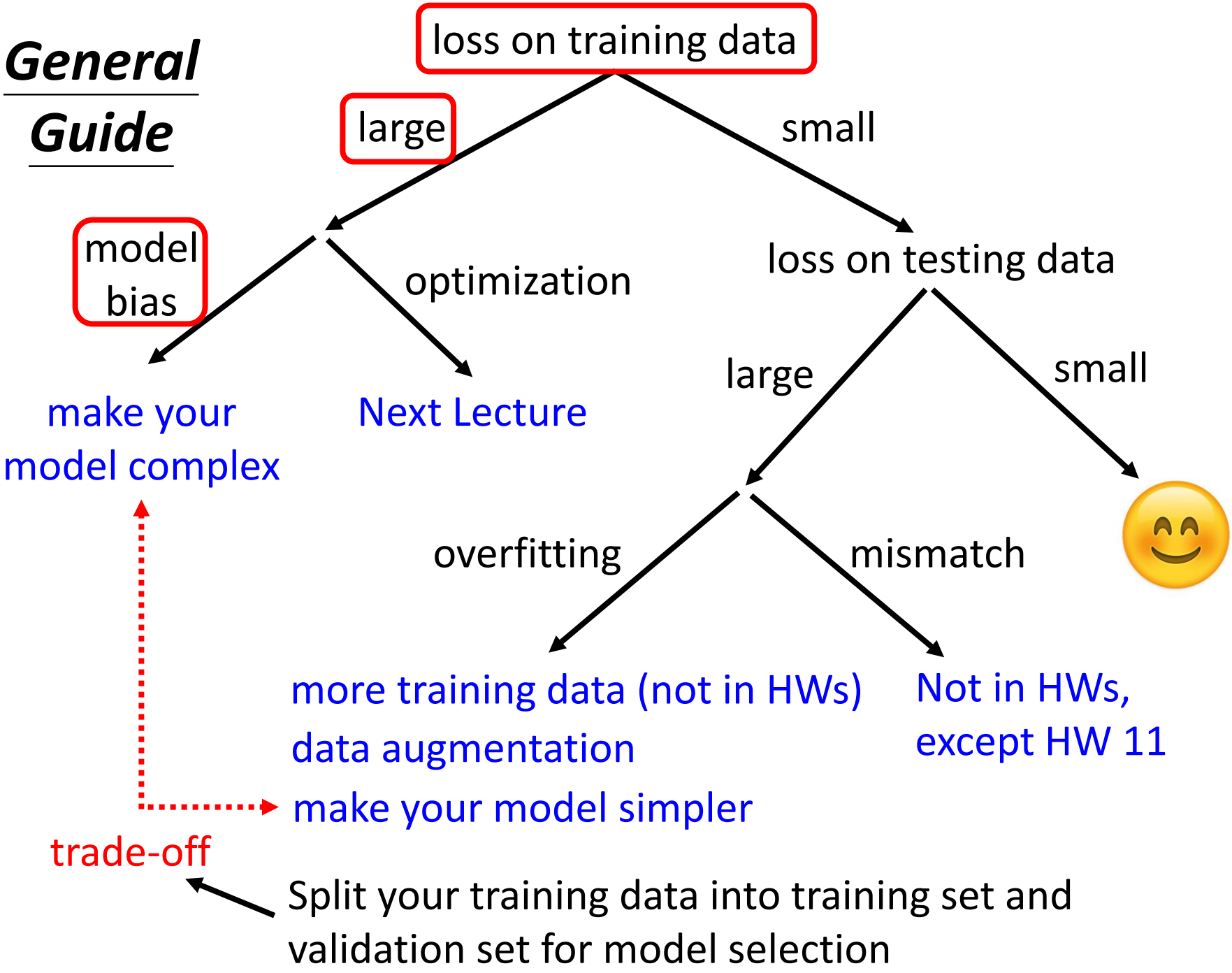


Testing data: $\{\boldsymbol{x^{N+1}}, \boldsymbol{x^{N+2}}, \ldots, \boldsymbol{x^{N+M}}\}$

Use $y = f_{\boldsymbol{\theta}^*}(\boldsymbol{x})$ to label the testing data

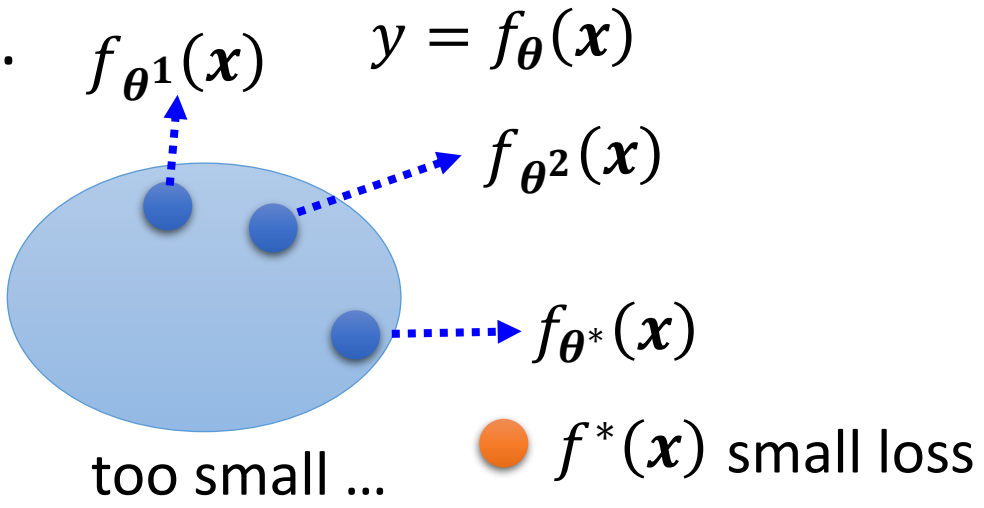
$\{y^{N+1}, y^{N+2}, \ldots, y^{N+M}\}$ → Upload to Kaggle

General Guide



Model Bias

- The model is too simple.



find a needle in a haystack …

… but there is no needle

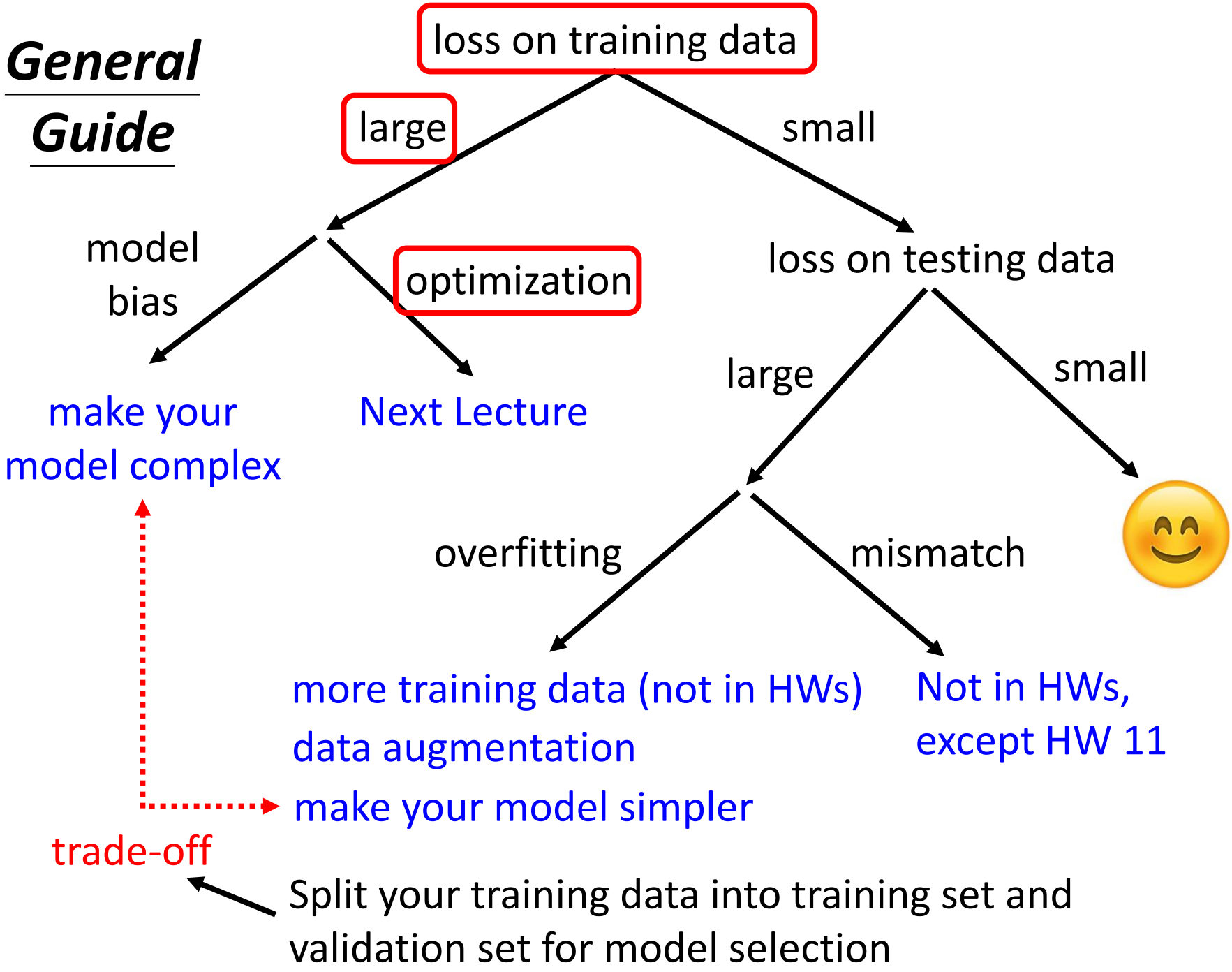
- Solution: redesign your model to make it more flexible

$$y = b + wx_1 \xrightarrow{\text{More features}} y = b + \sum_{j=1}^{56} w_j x_j$$

Deep Learning
(more neurons, layers)

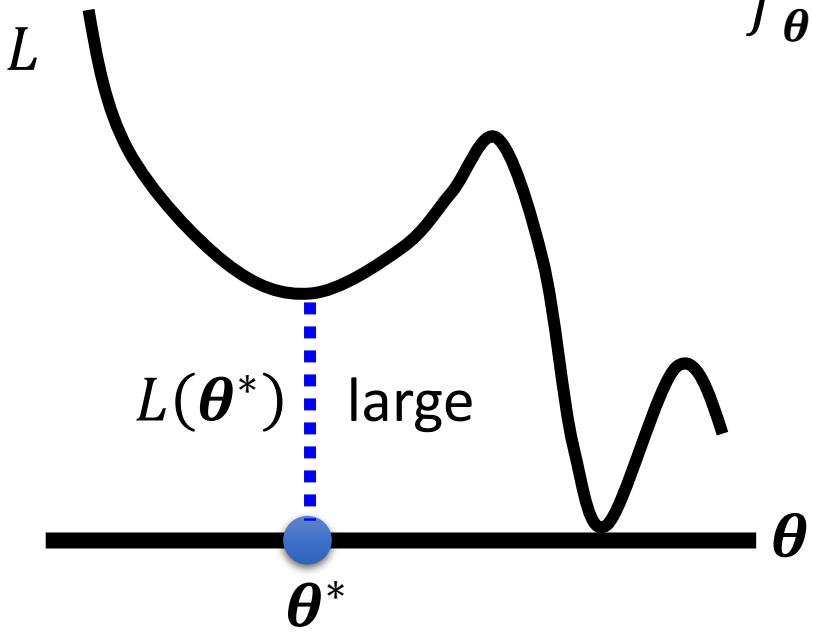
$$y = b + \sum_i c_i \, sigmoid\left(b_i + \sum_j w_{ij} x_j\right)$$

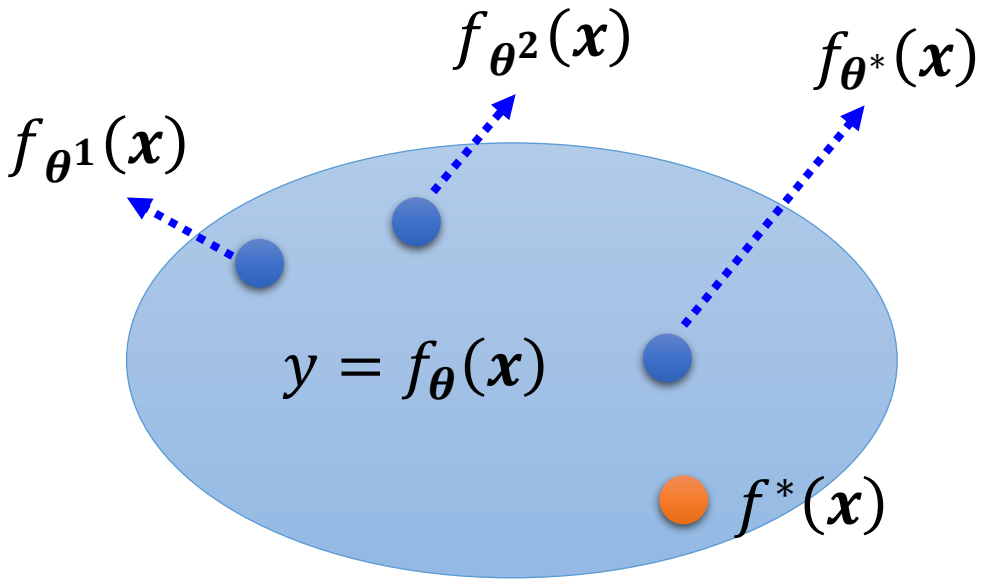
General Guide



Optimization Issue

- Large loss not always imply model bias. There is another possibility …





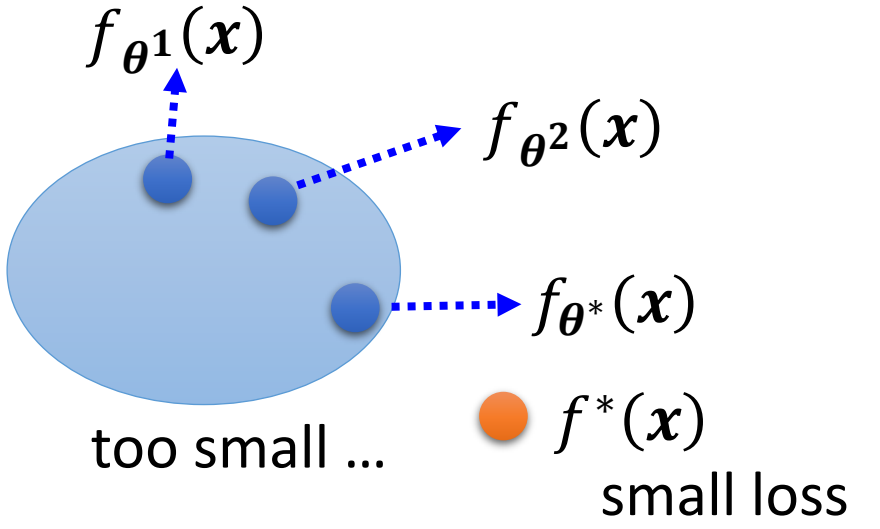
A needle is in a haystack …

… Just cannot find it.

Model Bias

find a needle in a haystack …

… but there is no needle

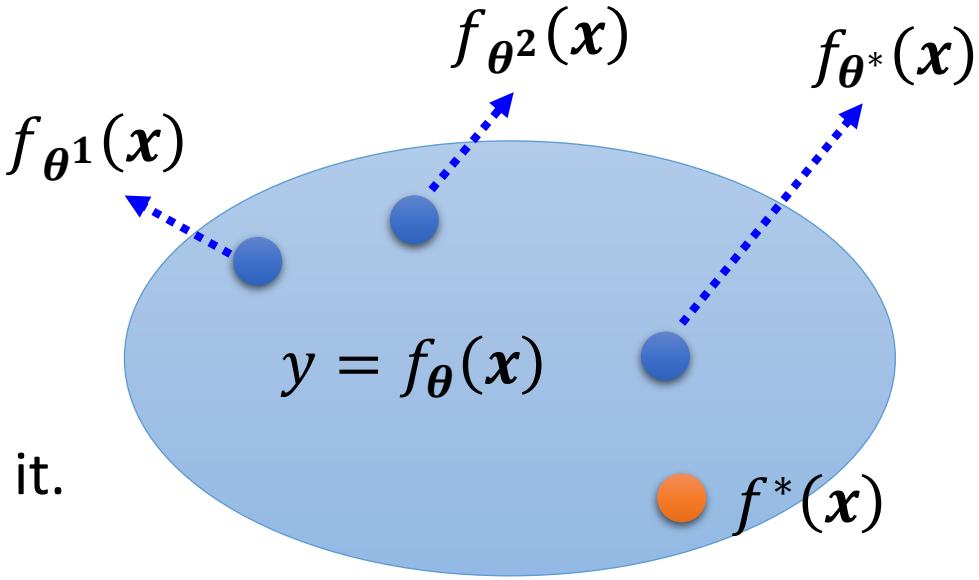


Which one???

Optimization Issue

A needle is in a haystack …

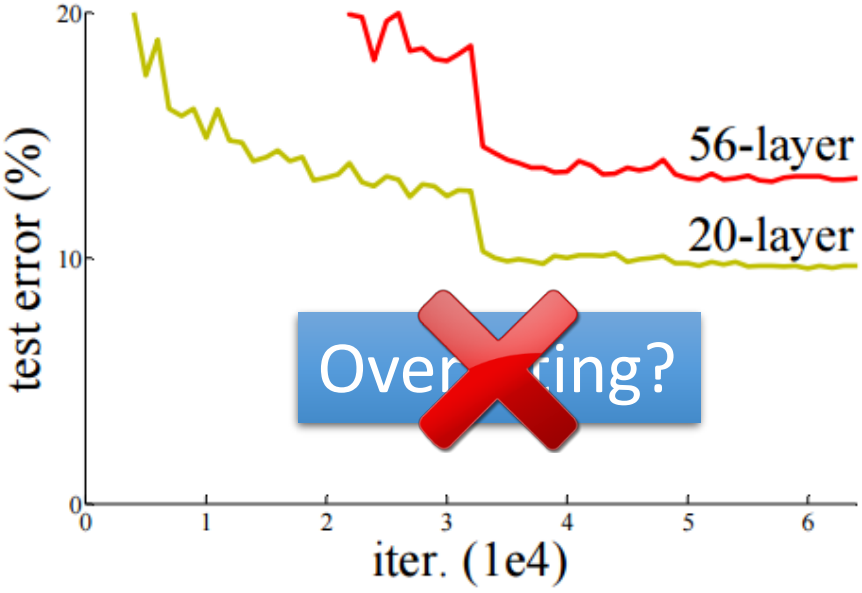
… Just cannot find it.



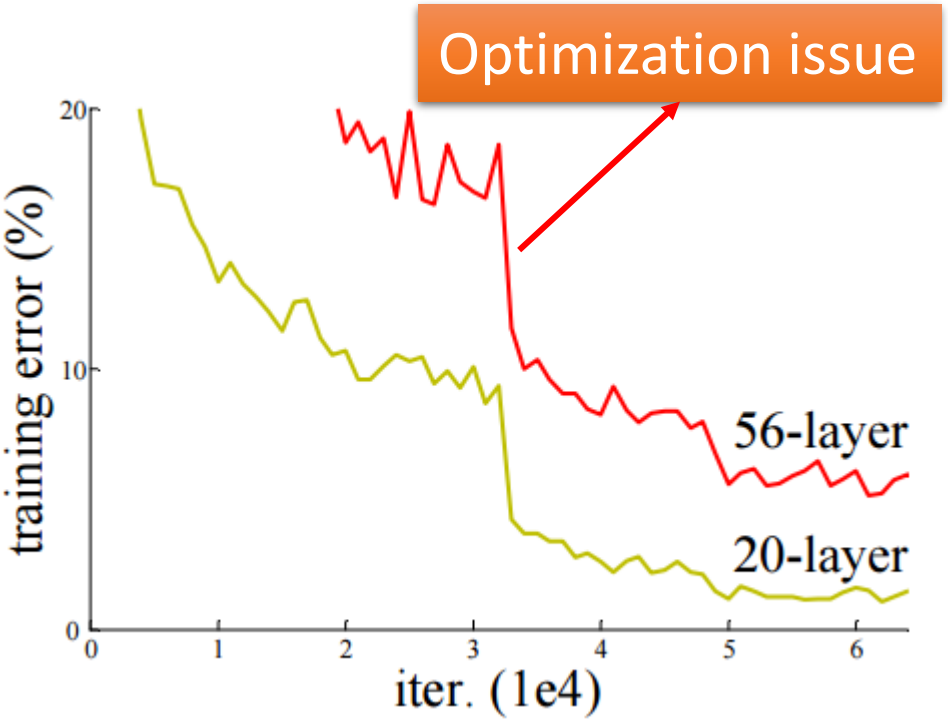
Ref: http://arxiv.org/abs/1512.03385

Model Bias v.s. Optimization Issue

- Gaining the insights from comparison



Testing Data



Training Data

Ref: http://arxiv.org/abs/1512.03385

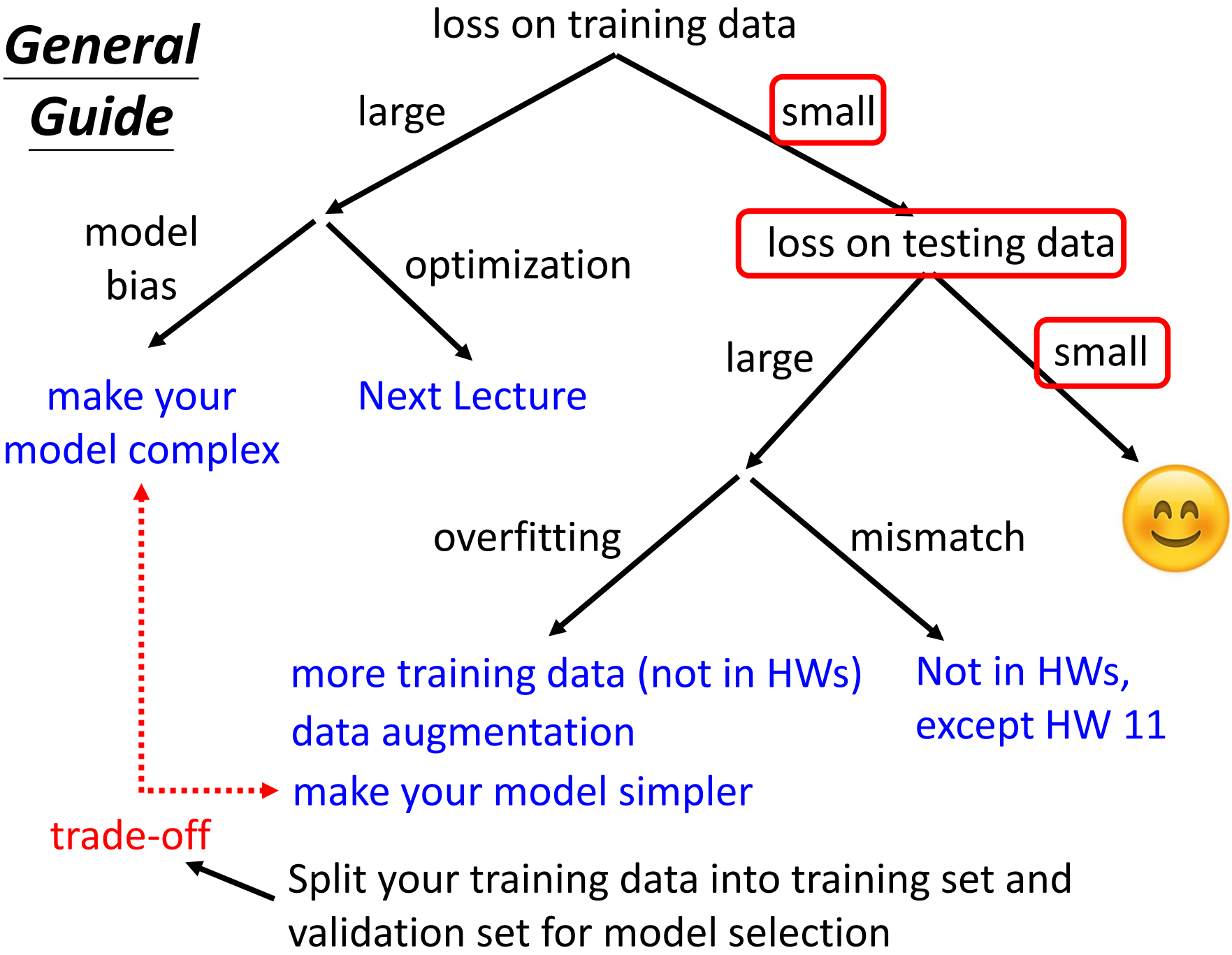
Optimization Issue

- Gaining the insights from comparison
- Start from shallower networks (or other models), which are easier to optimize.
- If deeper networks do not obtain smaller loss on **training data**, then there is optimization issue.

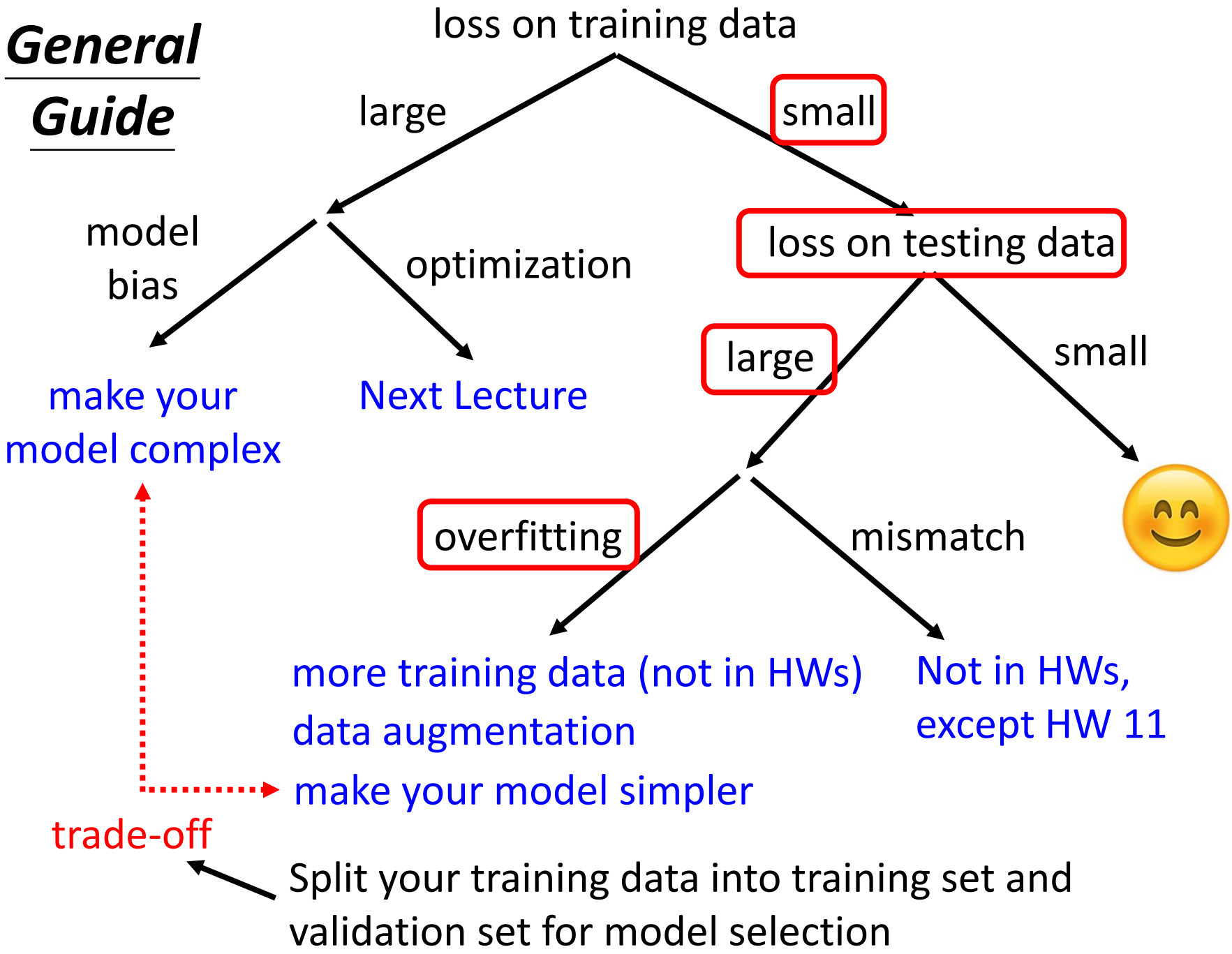
	1 layer	2 layer	3 layer	4 layer	5 layer
2017 – 2020	0.28k	0.18k	0.14k	0.10k	0.34k

- Solution: More powerful optimization technology (next lecture)

General Guide



General Guide



Overfitting

- Small loss on training data, large loss on testing data. Why?

An extreme example

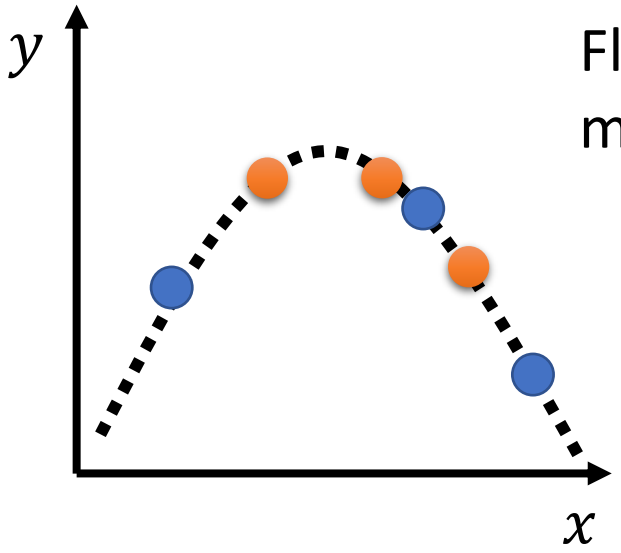
Training data: $\{(\boldsymbol{x^1}, \hat{y}^1), (\boldsymbol{x^2}, \hat{y}^2), \ldots, (\boldsymbol{x^N}, \hat{y}^N)\}$

$$f(\boldsymbol{x}) = \begin{cases} \hat{y}^i & \exists \boldsymbol{x^i} = \boldsymbol{x} \\ random & otherwise \end{cases}$$

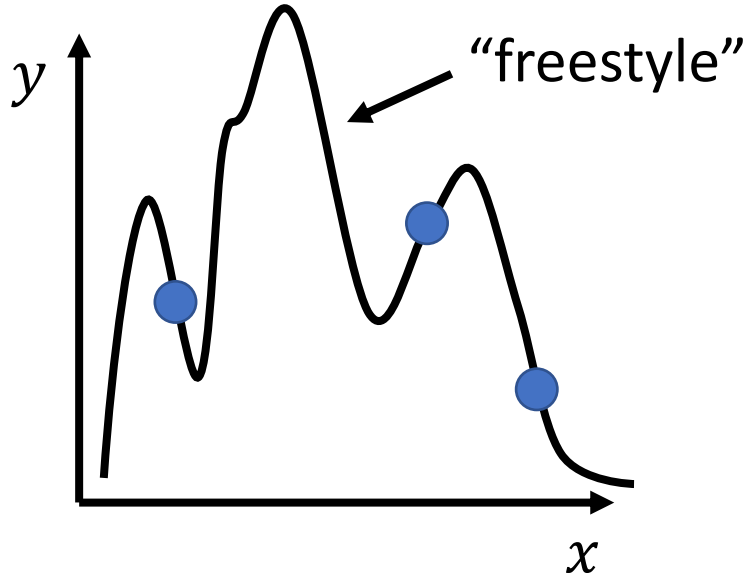
Less than useless …

This function obtains **zero training loss**, but **large testing loss**.

Overfitting



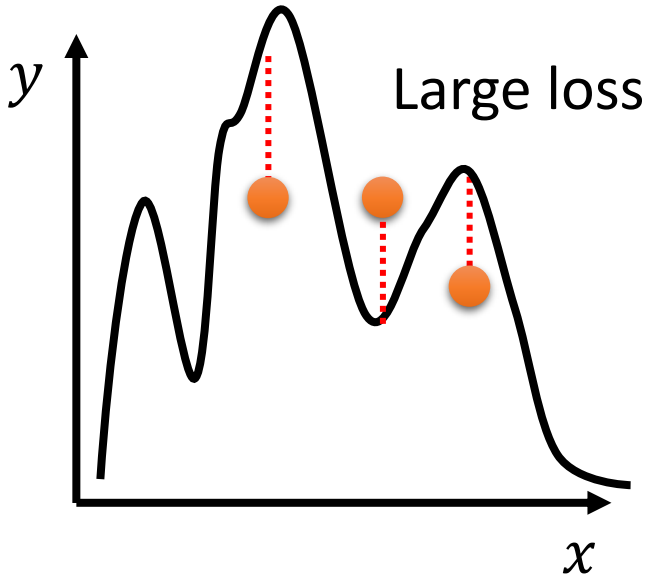
Flexible model



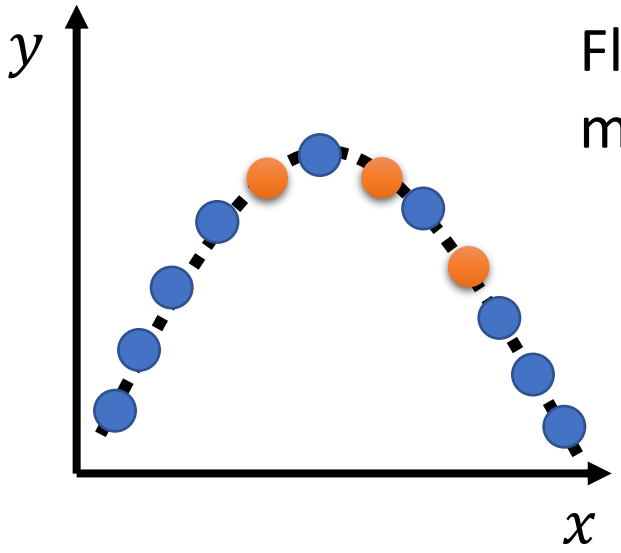
Real data distribution (not observable)

Training data

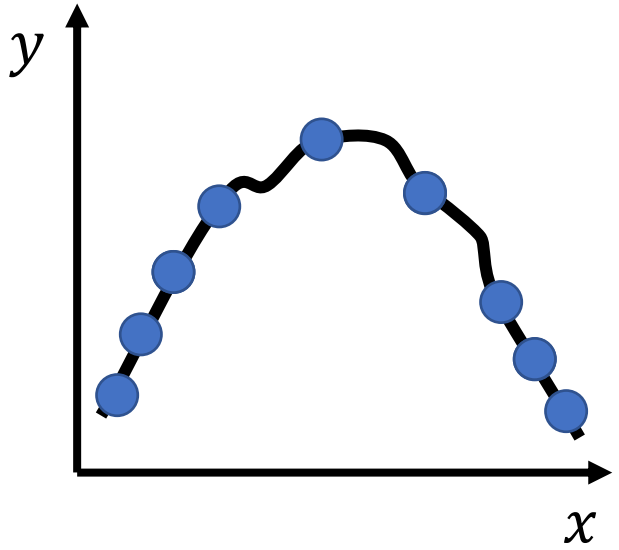
Testing data



Overfitting



Flexible model

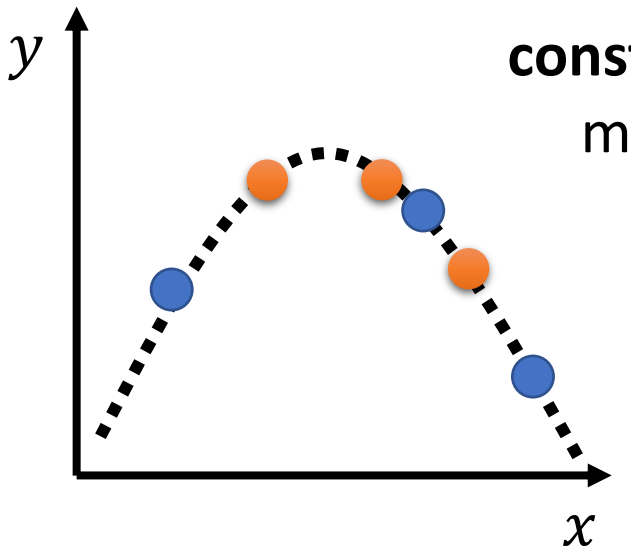


More training data

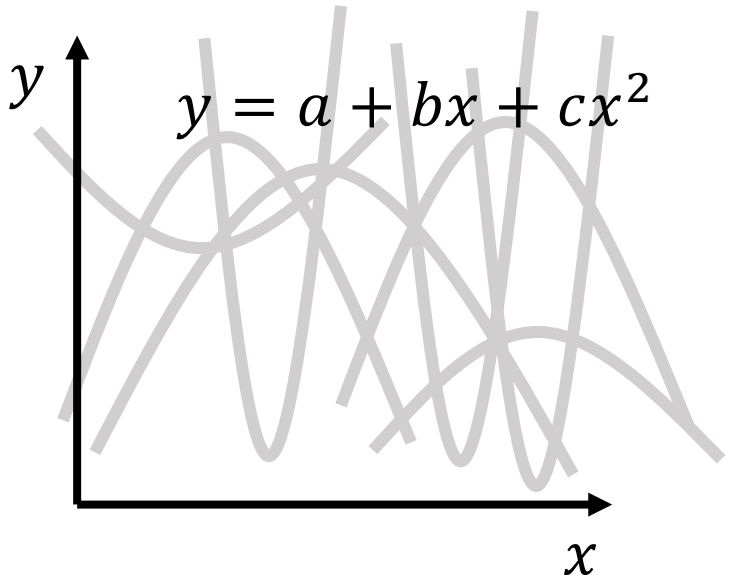
(cannot do it in HWs)

Data augmentation (you can do that in HWs)

Overfitting



constrained model

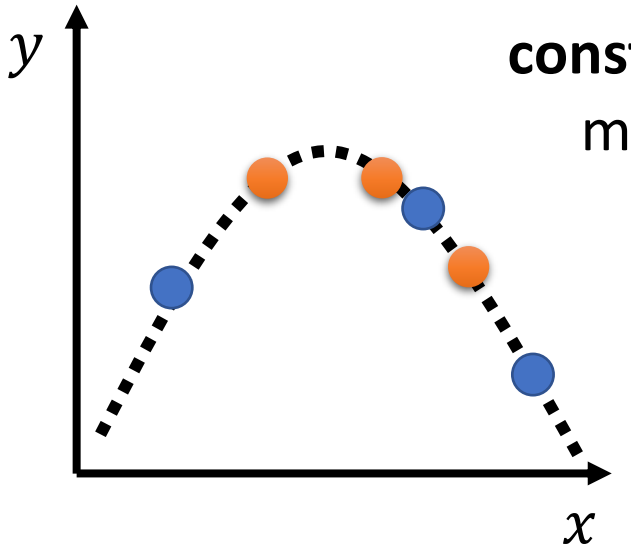


▪▪▪▪ Real data distribution (not observable)

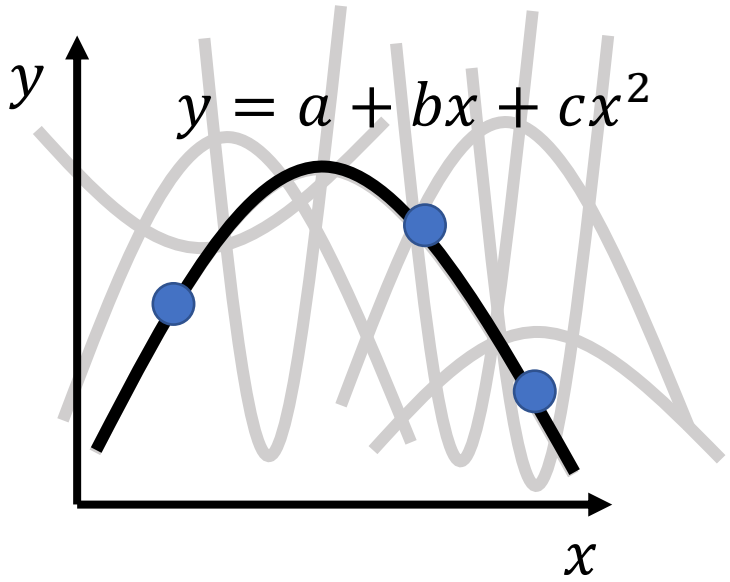
● Training data

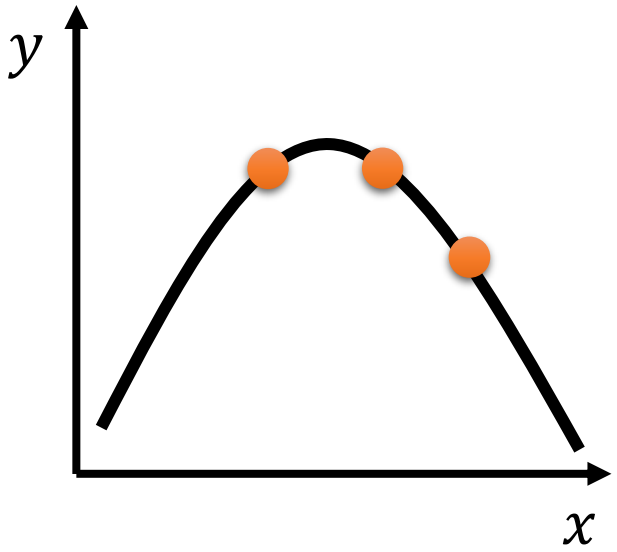
● Testing data

Overfitting



constrained model



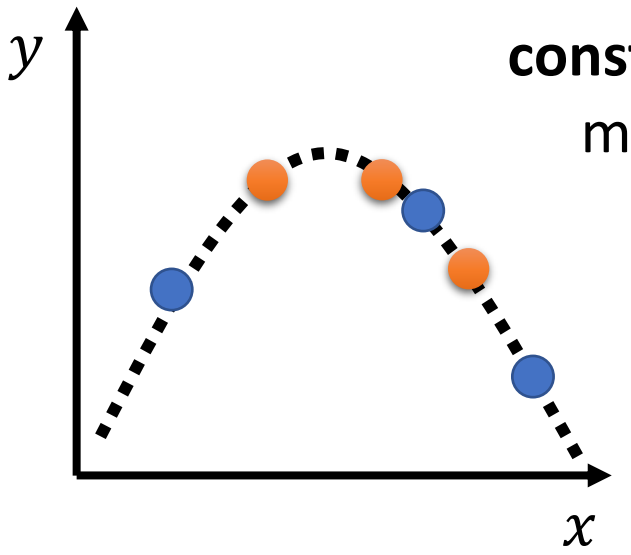


Real data distribution (not observable)

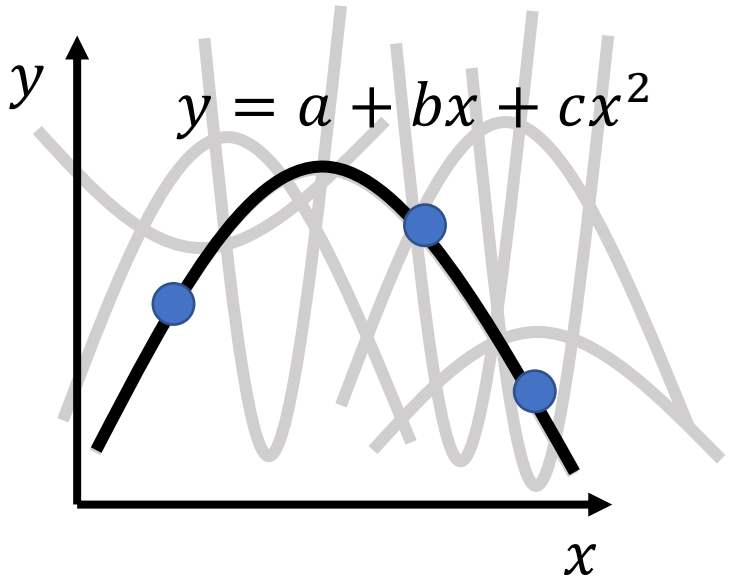
Training data

Testing data

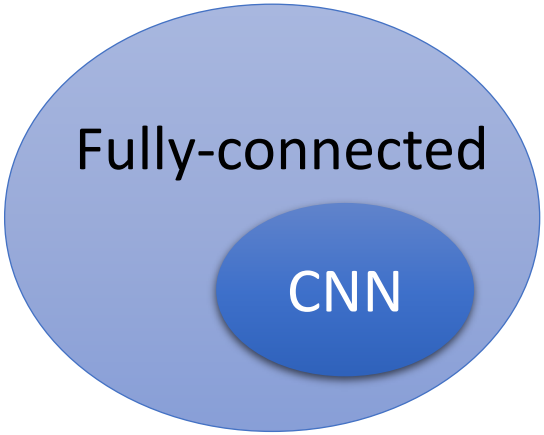
Overfitting



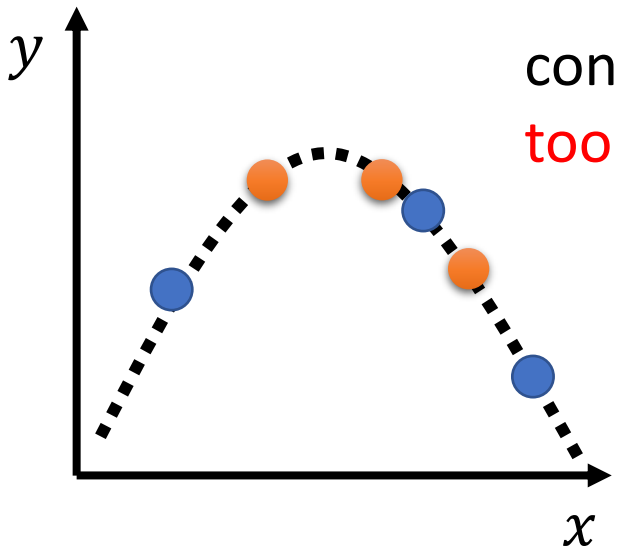
constrained model



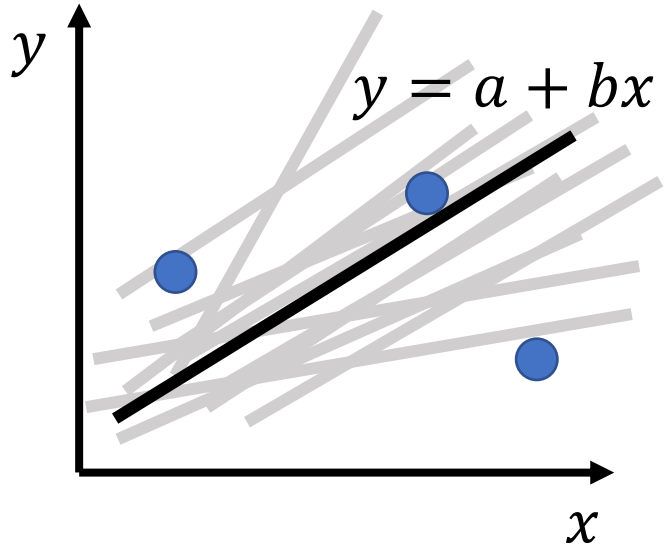
- Less parameters, sharing parameters
- Less features
- Early stopping
- Regularization
- Dropout



Overfitting



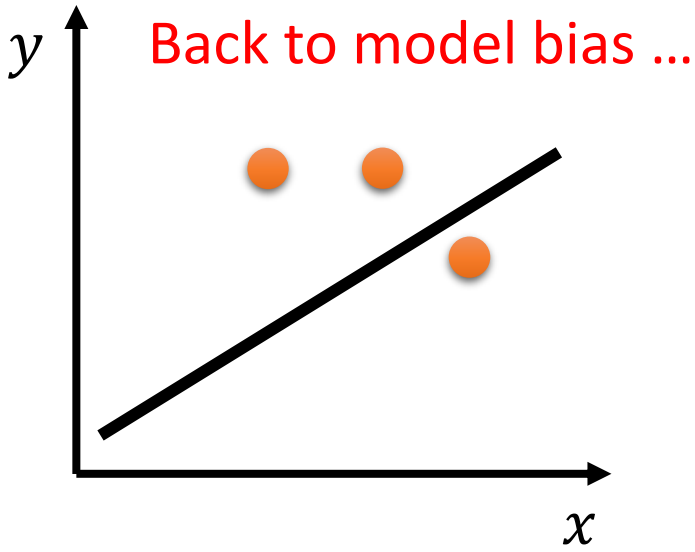
constrain too much



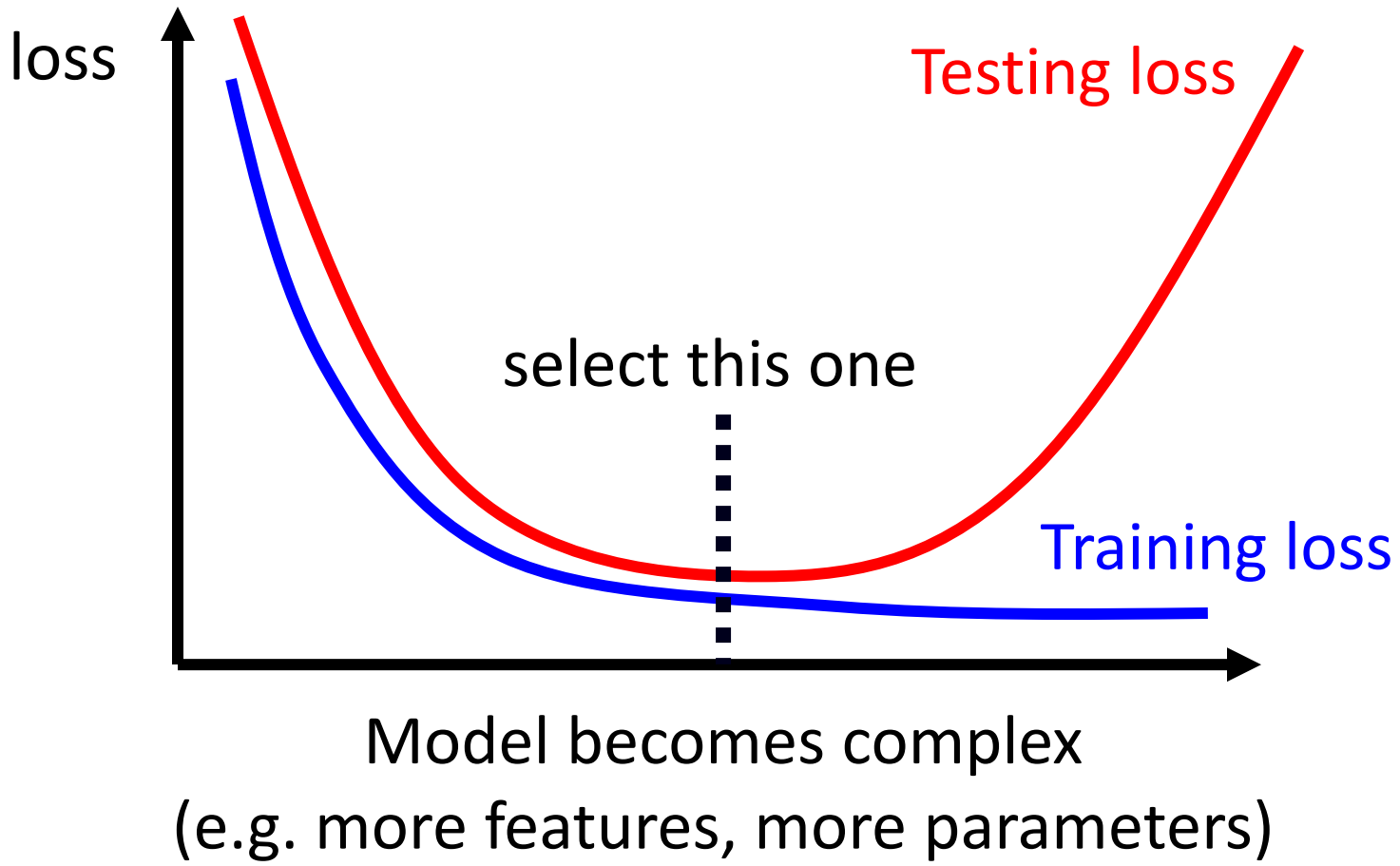
Real data distribution (not observable)

Training data

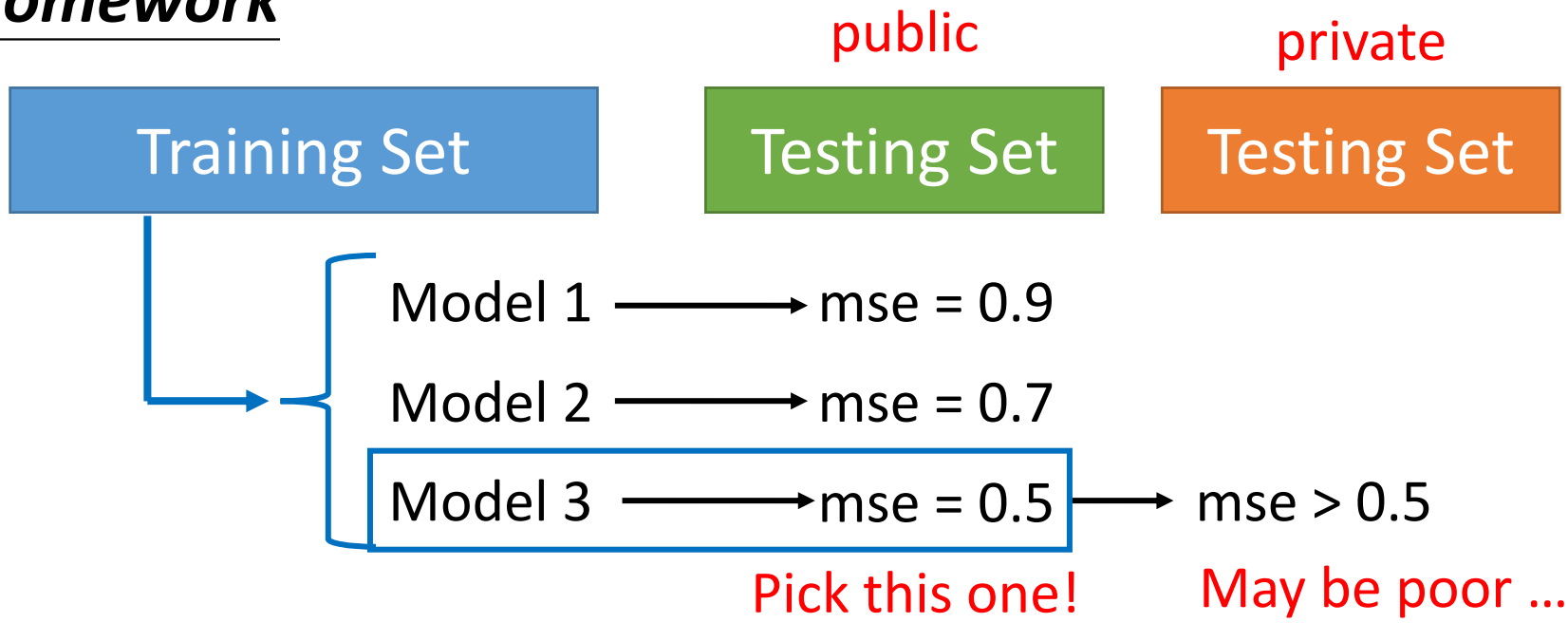
Testing data



Bias-Complexity Trade-off



Homework



The extreme example again

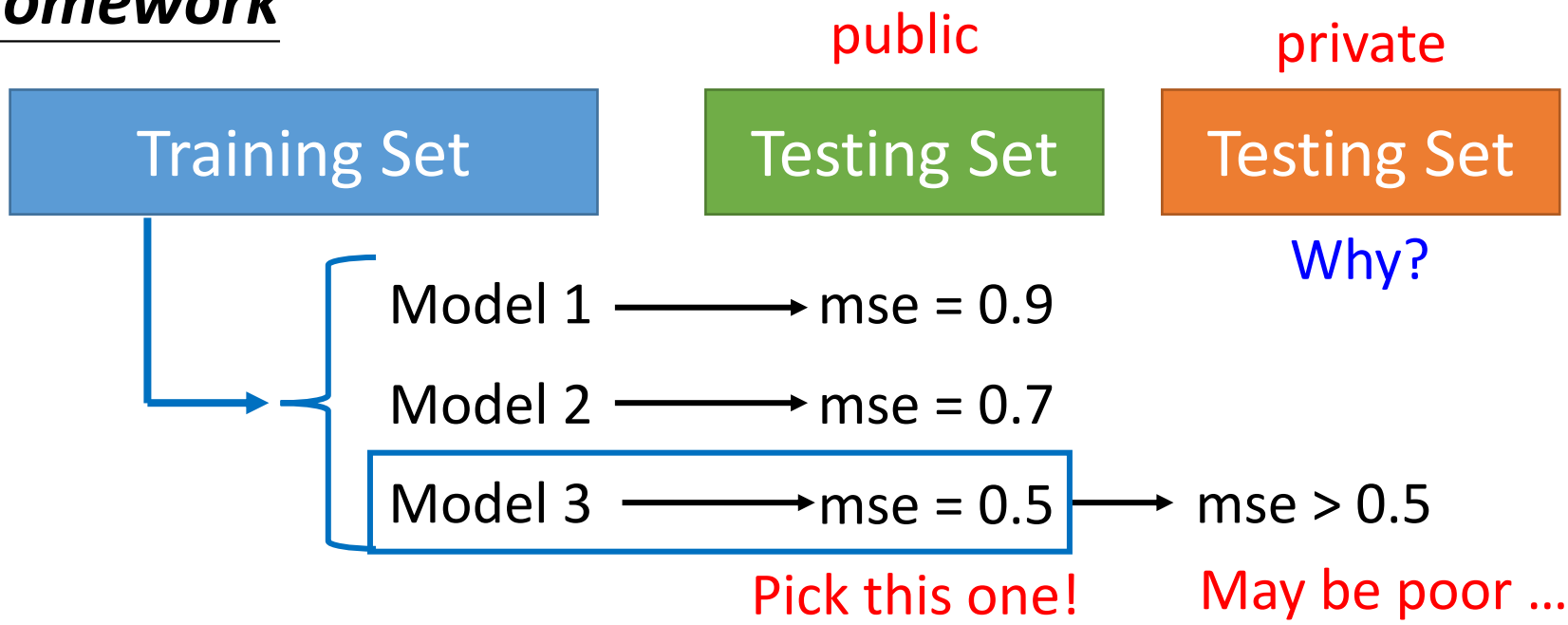
$$f_k(\boldsymbol{x}) = \begin{cases} \hat{y}^i & \exists \boldsymbol{x}^i = \boldsymbol{x} \\ random & otherwise \end{cases}$$

k: 1 - 10000000000000000000

It is possible that $f_{56789}(\boldsymbol{x})$ **happens** to get good performance on public testing set.

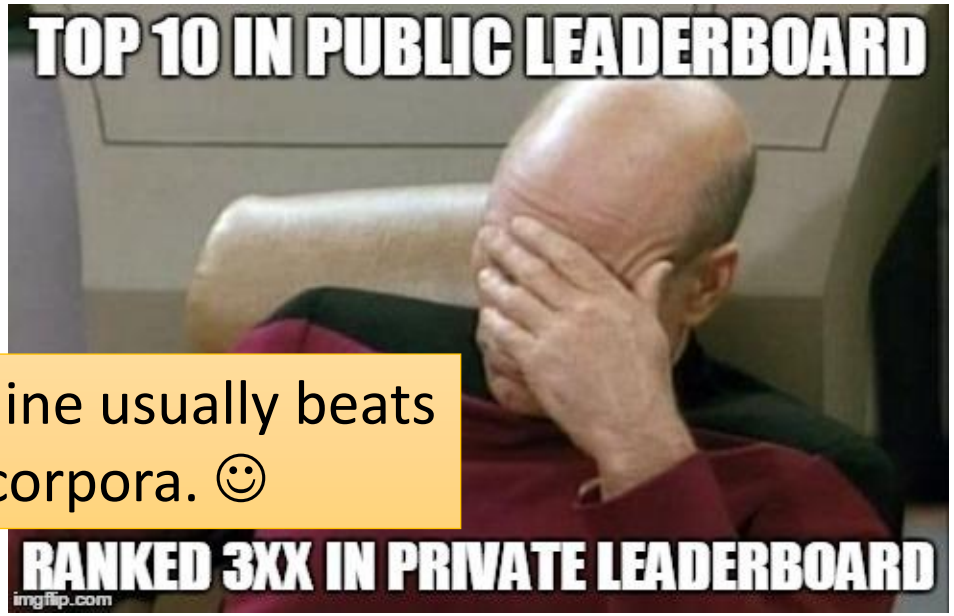
So you select $f_{56789}(\boldsymbol{x})$ …… Random on private testing set

Homework



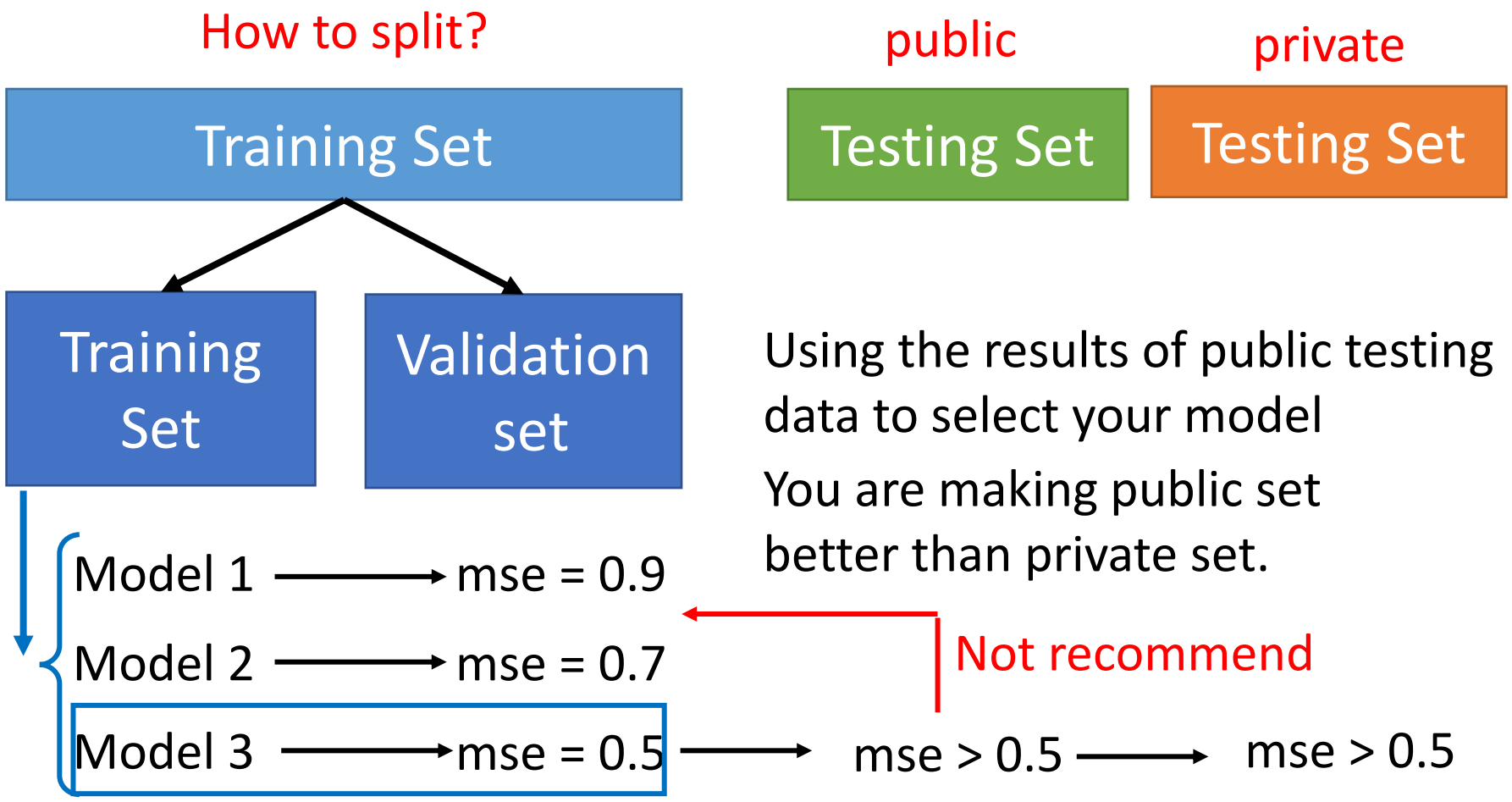
What will happen?

http://www.chioka.in/how-to-select-your-final-models-in-a-kaggle-competitio/

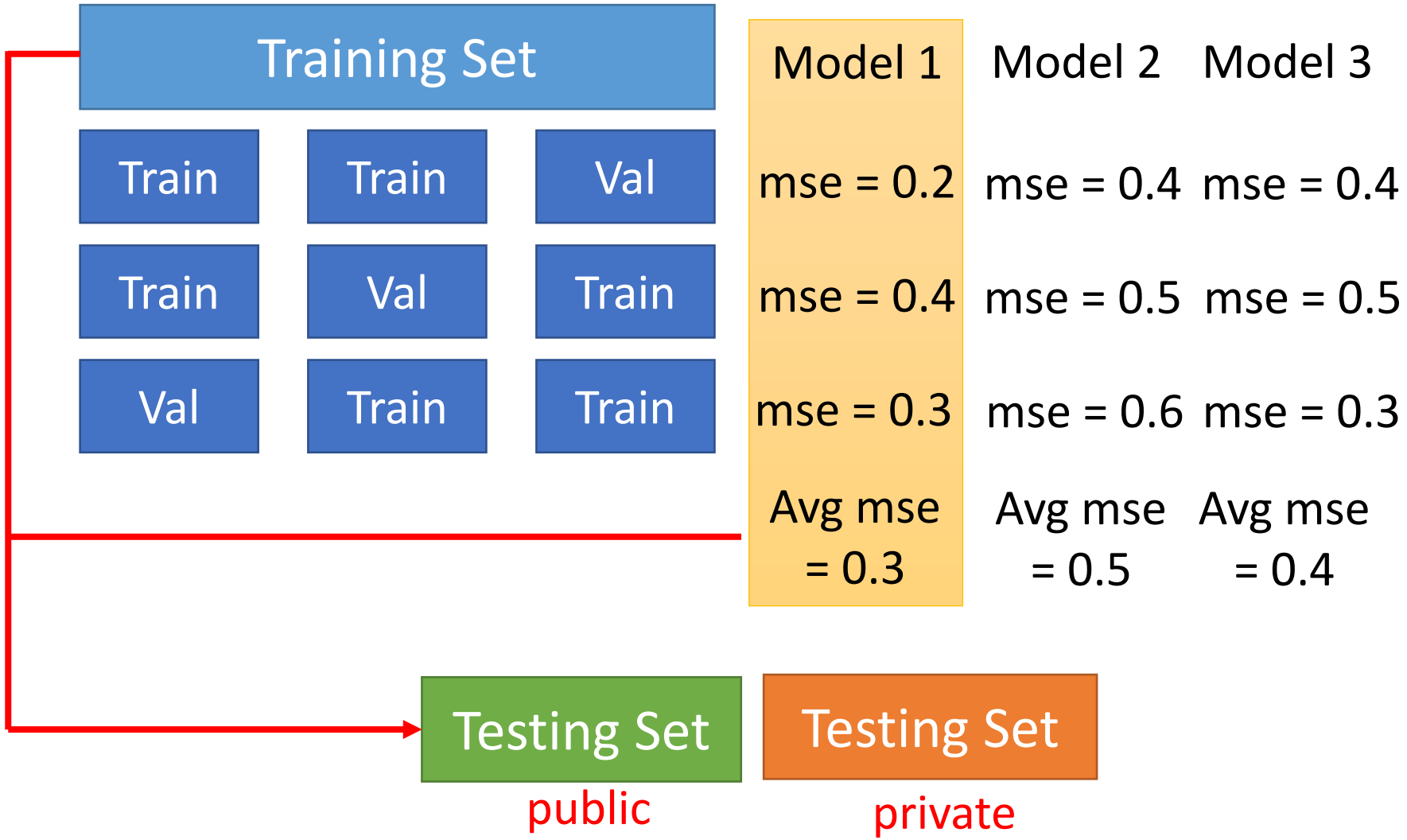


This explains why machine usually beats human on benchmark corpora. ☺

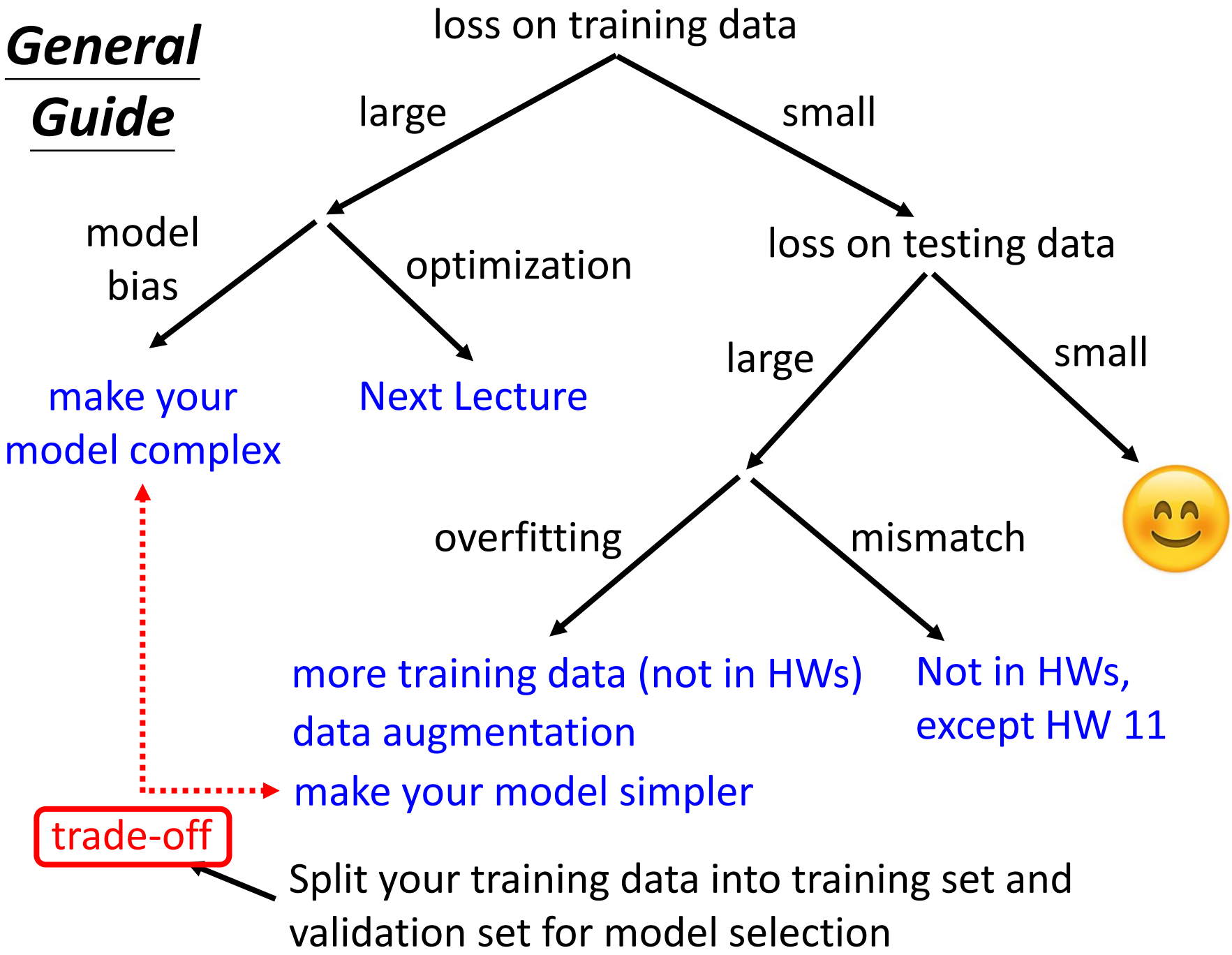
Cross Validation



N-fold Cross Validation

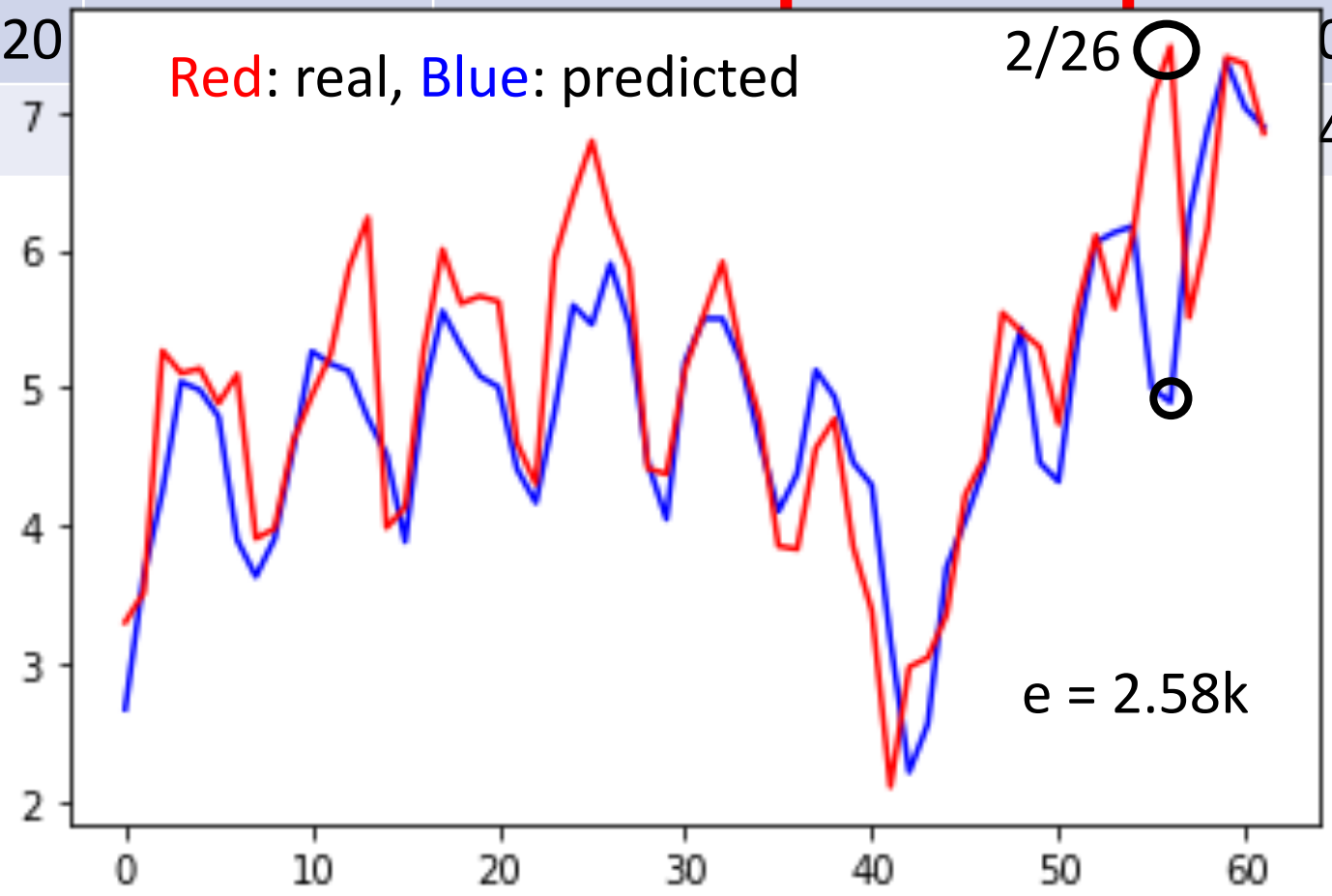


General Guide

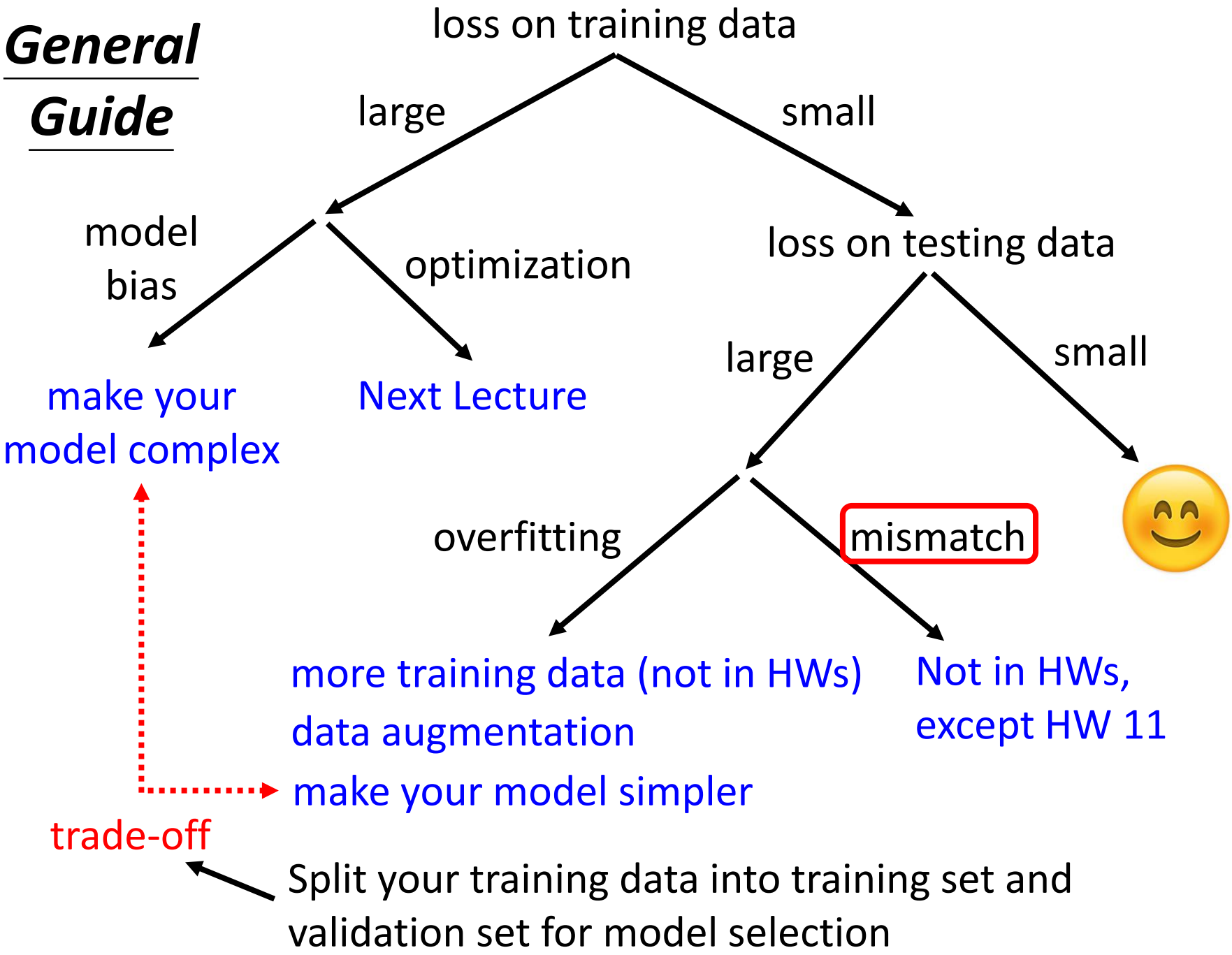


Let’s predict no. of views of 2/26!

	1 layer	2 layer	3 layer	4 layer
2017 – 2020				0k
2021				4k



General Guide



Mismatch

- Your training and testing data have different distributions. Be aware of how data is generated.

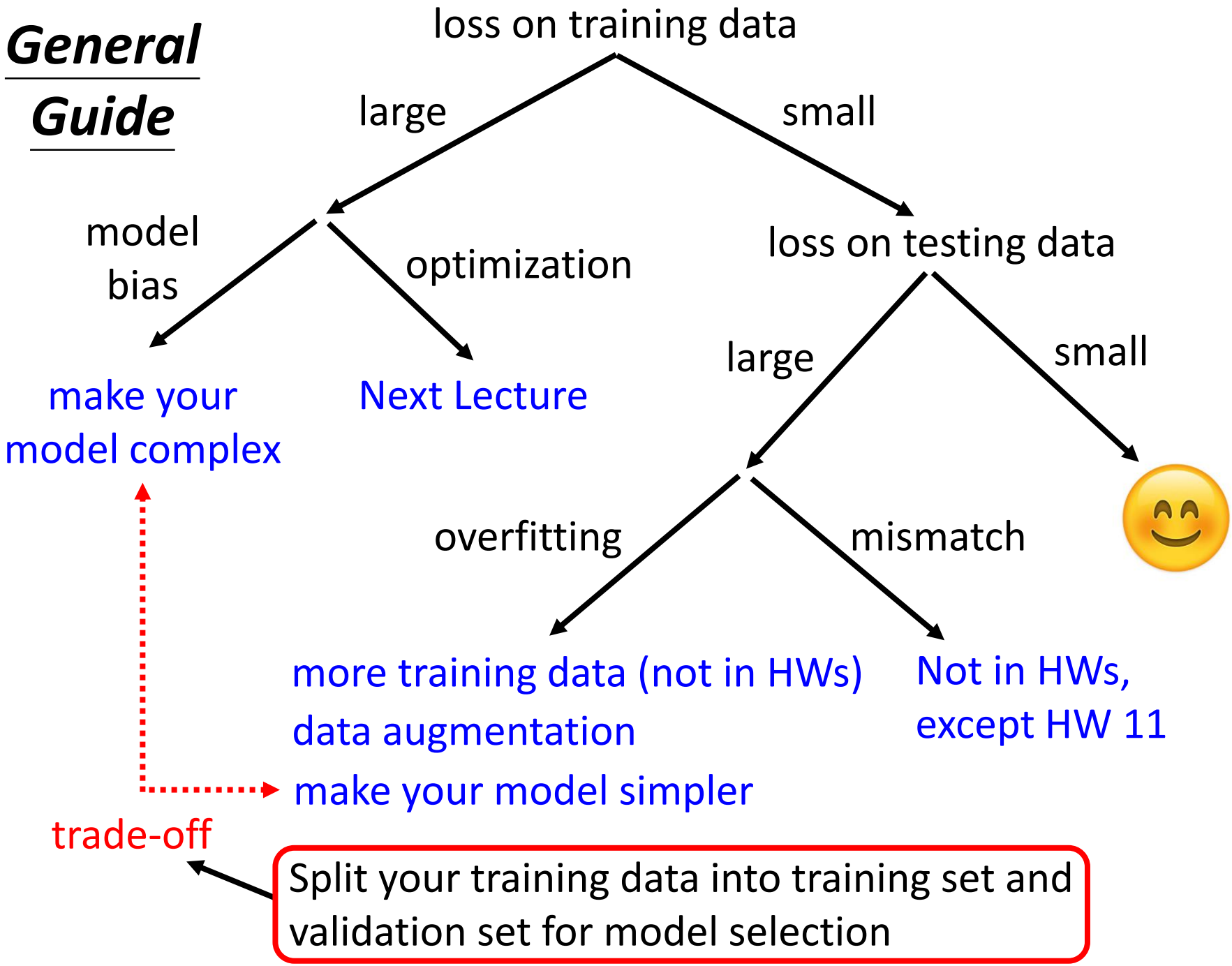
Most HWs do not have this problem, except HW11

Training Data

Simply increasing the training data will not help.

Testing Data

General Guide



1. 怎么评价模型的复杂度；

2. 过拟合的方法没有讲。

解决

见2020 PPT 9