Course ID 80250993 Dates: 9/16-12/23/2021
@ I-205 Lotus RainClassroom + Tencent/VooV Meeting

Machine Learning

For online students:

Tencent Meeting /Voov Meeting

https://meeting.tencent.com/dm/zTZbFHoW618m?rs=27

ID: 521 4678 6257

Password: 1205

Broadcast (save this link for replay within 30 days):

https://meeting.tencent.com/l/p11V4drTYoa4

Password: 1205

Lotus RainClassroom

二维码有效期截至 2021-09-25

邀请码:RIDFHW

荷塘雨课堂 公众号中输入，长期有效

Xuegong Zhang 1

投票 最多可选1项 设置

Survey in the Rain Classroom

A I'm in the classroom

B I'm in Mainland China but not in the classroom

C I'm in Asia-Pacific but not in Mainland China

D I'm in the Middle-East

E I'm in Europe or Africa

F I'm in America

Xuegong Zhang 提交 2

Test the Tencent Meeting or VooV meeting (https://voovmeeting.com/)

- For those who are online, please turn on your video camera and microphone, and say hello to everyone

Course ID 80250993

Machine Learning

Instructor: Xuegong Zhang （张学工）
zhangxg@tsinghua.edu.cn

TAs:

- **Qiuchen Meng 孟秋辰 mqc17@mails.tsinghua.edu.cn**
- Jiaqi Li 李嘉骐 li-jq18@mails.tsinghua.edu.cn
- Xi Xi 席曦 xix19@mails.tsinghua.edu.cn
- Yixin Chen 陈奕鑫 chenyx19@mails.tsinghua.edu.cn
- Minsheng Hao 郝敏升 hms20@mails.tsinghua.edu.cn

Chapter 1
Introduction

Xuegong Zhang
September 16, 2021

Self Introduction

- Xuegong Zhang
  - Department of Automation, Tsinghua Univ: B.S., 1989; Ph.D., 1994
  - Professor, Department of Automation, TU
  - Adjunct Professor, School of Life Sciences and School of Medicine, TU
  - Visiting Scholar, Department of Biostatistics, Harvard S.T. Chan School of Public Health, 2001-2002, and 2006

- Please use ~1mins to get familiar with your neighbors, in English

Symbols used in course slides

- Symbols & Meaning
  - R • Extensive reading suggested
  - W • Wikipedia looking-up suggested
  - G • Group discussion encouraged
  - H • Homework point
  - D • In-class discussion

Course Introduction

- A comprehensive introductory course on Machine Learning
  - for graduate students and senior undergraduate students
- The course will cover
  - **basic concepts** of *machine learning* and *pattern recognition*
  - **basic mathematical development** for some major ML methods
  - introduction to **a broad range of ML methods and theories**
- ***A Balanced Course on Machine Learning***
- **Prerequisites**
  - **English, calculus, linear algebra, probability and statistics, basic programming skills (in Python, C/C++, R, Matlab or Octave)**

D

Course Introduction

- It is an EMI course, not an English course.
  - Do not take this course for learning English,
  - but **do use this course to enhance your habit/skill of thinking/studying in English**.
    - Working language in class: English (including Q&As)
    - Homework and exams: answered can be in Chinese or English

Composition of the course

- **Lectures**
- In-class discussions
- After-class discussions
- TA office hours (appointment-based)
- **Readings and Reviews**
  - Slides, Reference books, Online materials
- **Homework exercises**
  - Theoretical problems (Pr)
  - Computer exercises (Ex)
- **Mid-term exam**
- **Course project**
- **Final exam**

Composition of the course

- Grading (up to adjustment)
  - 40% homework (Pr+Ex)
  - 20% course project
  - 5% midterm exam
  - 35 final exam

- The honor code:
  - Group learning and reference-checking encouraged, but **homework must be done independently**.
  - Collaborations, discussions, references **must be acknowledged** in the report.
  - **Plagiarism and other misconducts will get negative scores.**

Syllabus

Week	Date	Course content
1	09/16	Chapter 1. Introduction Chapter 2. Pattern Classification
2	09/23	**Part I. Deterministic Machines for Supervised Learning** Chapter 3. Classical Linear Machines
3	09/30	Chapter 4. Multi-category Classification and Nonlinear Classification
4	10/07	Chapter 5. Classical Artificial Neural Networks Course Project Introduction
5	10/14	Chapter 6. Support Vector Machines and Kernel Machines
6	10/21	Chapter 7. Essentials of Statistical Learning Theory
7	10/28	Chapter 8. Feature Selection and Extraction for Classification Chapter 9. Decision Trees, Random Forests and Ensemble Learning
8	11/04	Mid-term exam **Part II. Probabilistic Learning Machines** Chapter 10. Bayesian Decision Classifiers

8	11/04	**Part II. Probabilistic Learning Machines** Chapter 10. Bayesian Decision Classifiers
9	11/11	Chapter 11. Probability Density Estimation Chapter 12. Hidden Markov Models and Introduction to Graphic Models
10	11/18	**Part III. Machines for Unsupervised Learning** Chapter 13. Clustering: Unsupervised Pattern Recognition
11	12/25	Chapter 14. Model-based Clustering and EM Algorithms Chapter 15. Manifold Learning, Dimensionality Reduction and Visualization
12	12/02	Chapter 16. Unsupervised Learning with Neural Networks: SOM and RBM
13	12/09	**Part IV. Deep Learning and Beyond** Chapter 17. Convolution Neural Networks
14	12/16	Chapter 18. Recurrent Neural Networks, LSTM and Transformers
15	12/23	Chapter 19. Deep Neural Networks and Generative Models Chapter 20. Ethics Issues in Machine Learning and AI
16		Final Exam
17		Course Project Report Due

Syllabus (cont'd)

Reference Books

- **张学工、汪小我《模式识别（第四版）：模式识别与机器学习》，清华大学出版社，2021.8**
- R.O. Duda P.E. Hart, D.G. Stork, *Pattern Classification* (2nd edition), John Wiley & Sons, Inc, 2001 (Chinese translation 《模式分类》 also available)
- S. Raschka & V. Mirjalili, *Python Machine Learning* (2nd edition), Birmingham, Packt Publishing, 2017
- Y. S. Abu-Mostafa, M. Magdon-Ismail, H-T. Lin, *Learning from Data*, AMLbook.com, 2012
- Christopher M. Bishop, *Pattern Recognition and Machine Learning*, NY: Springer, 2006
- T. Hastie, R. Tibshirani, J. Friedman, *The Elements of Statistical Learning* (2nd edition), Springer, 2016
- S. Shalev-Shwartz & S. Ben-David, *Understanding Machine Learning: From Theory to Algorithms*, Cambridge University Press, 2014
- I. Goodfellow, Y. Bengio, A. Courville, *Deep Learning*, MIT Press, 2017
- Xuegong Zhang, *Learning Machines: a Balanced Book on Machine Learning*, to be expected

Lecture Slides

- Available on our course homepage in the Web Learning system
- For students of this course only

- Designed to assist teaching and after-class review
- Not designed for self-study
  - You may find the slides hard to fellow if you do not attend the lectures.

Course Projects

- To be assigned in Oct.
- The project can be completed in groups
  - Each group should be of 1~3 students
  - Members of the same group may get different scores
  - Group-forming and project selection in mid-Oct.
- Project report should include
  - A formal technical report (ready for journal submission)
  - Supplementary materials: codes/scripts, technical details, all experiment results, other materials that are necessary for reproducing the work

about the homework

- Problem sets: one week time, deadline at **23:00pm Wed**
- Computer exercises: two weeks time, deadline at **23:00pm Wed**
- Later submissions:
  - To be sent to TAs via emails, at the cost of **a 10% daily deduction of the score**, unless you have got **written permission** before the deadline.
  - e.g., If one exercise is 10 points and your completion earns 8, you will get

    $8 \times (1 - 0.1 \times 3) = 5.6$ points if submitted 3 days later, and

    $8 \times (1 - 0.1 \times 7) = 2.4$ points if submitted 7 days later.

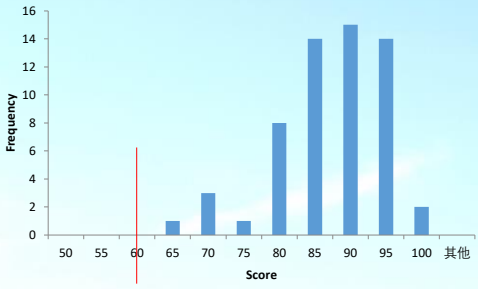
Any questions?

Can I take this course if my math/coding background is weak?

- Prerequisites
  - English
  - Calculus: comfortable with **functions**, **derivatives** and **integrals**
  - Linear algebra: comfortable with **vectors** and **matrixes**
  - Probability and statistics: comfortable with **random variables** and **probability distributions**
  - Basic programming skills: comfortable with **coding** in any computer language, such as Python, C/C++, R, Matlab or Octave

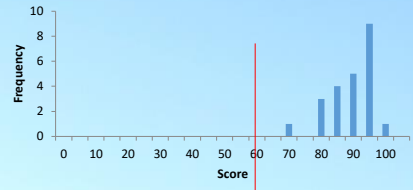
Please quit
if you don't know the meaning of the underlined words.

Score distribution in 2019

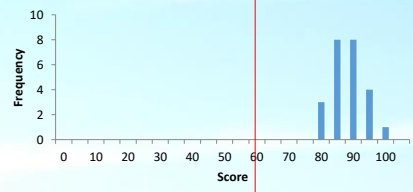


等级制成绩总人数	58 人，	
A+	0 人，	占 0.0 %；
A	3 人，	占 5.2 %；
A−	16 人，	占 27.6 %；
B+	15 人，	占 25.9 %；
B	13 人，	占 22.4 %；
B−	5 人，	占 8.6 %；
C+	1 人，	占 1.7 %；
C	0 人，	占 0.0 %；
C−	4 人，	占 6.9 %；
D+	0 人，	占 0.0 %；
D	1 人，	占 1.7 %；
F	0 人，	占 0.0 %；

Undergraduate



Graduate



International Exchange Students

Ideal: a course for everyone

Start

Equity

Our course

Equality

stretch break (1 minute)

D

What is Machine Learning?

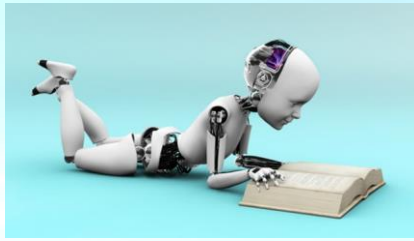
What is “learning”

- Learning is the process of acquiring new, or modifying existing, knowledge, behaviors, skills, values, or preferences.

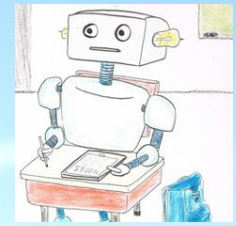
---- Wikipedia

- What do we learn from?
  - From knowledge archives
  - From observations (data)

What is “machine learning”



- Knowledge-based learning
- Data-based learning

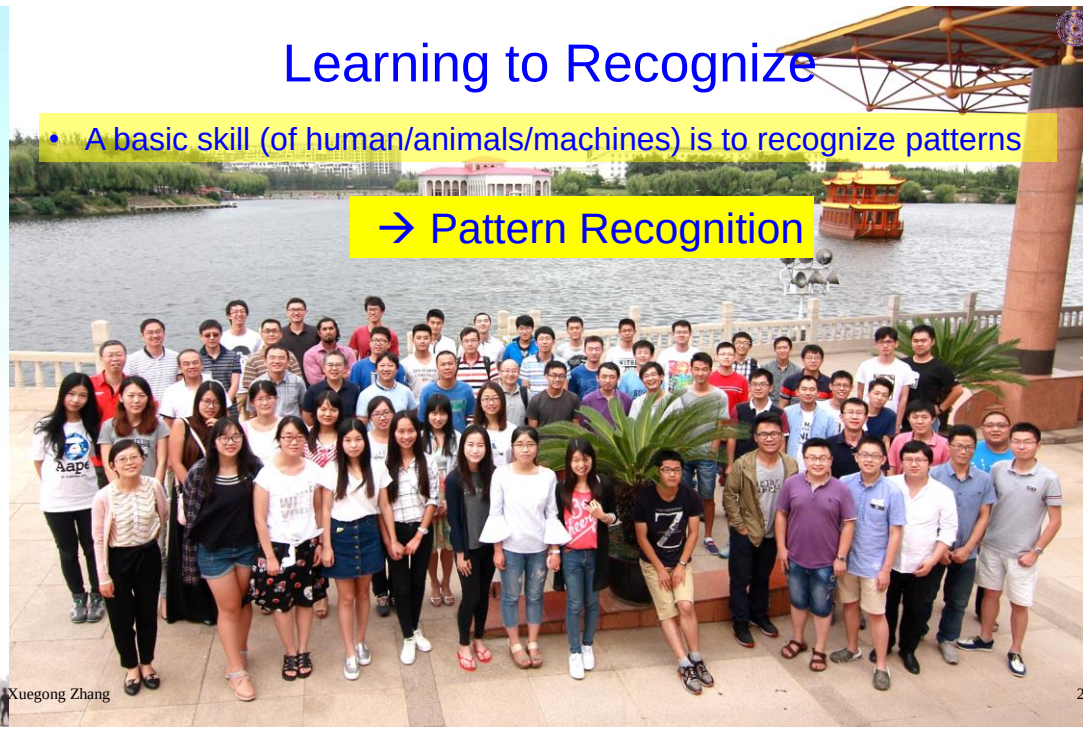


- Learning is the process of acquiring new, or modifying existing, knowledge, behaviors, **skills**, values, or preferences.

Learning to Recognize

- A basic skill (of human/animals/machines) is to recognize patterns

→ Pattern Recognition



- We recognize objects by their patterns.

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What is Pattern Recognition

Human

↓

Machine

We see things	➔	We recognize them
Observations	➔	Judgements
Measurements	➔	Classes
Features	➔	Decisions/Class labels
$x \in R^d$	➔	$y \in \{\omega_1, \omega_2, \cdots\}$

ML for PR:
Let machines to learn pattern recognition tasks/skills

Pattern Recognition

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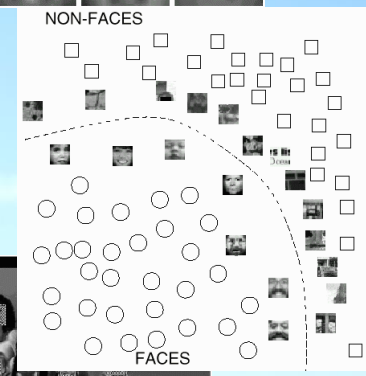
- E.g., face detection in 1990s



Souroce: MIT AI Lab

E.g. Homework by previous students of the PR course

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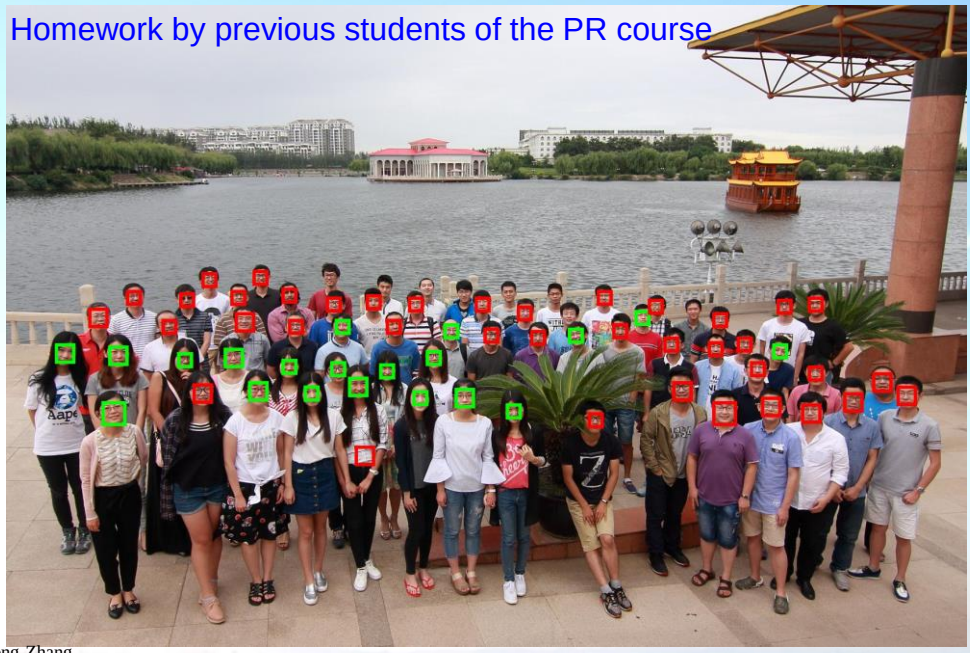
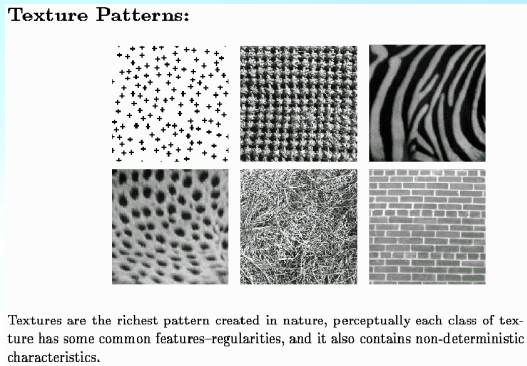
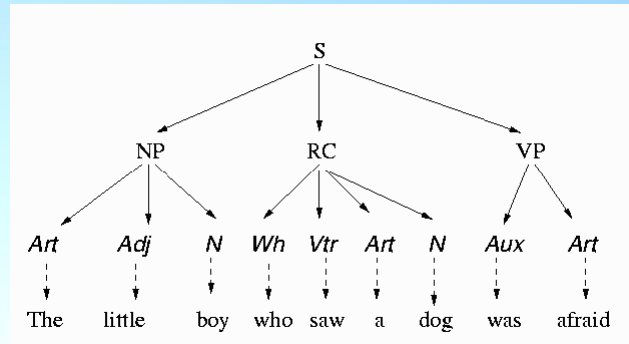
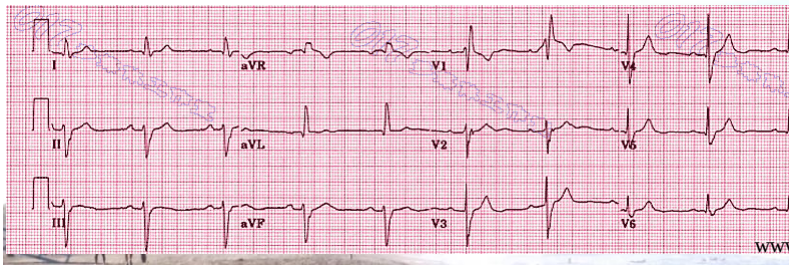


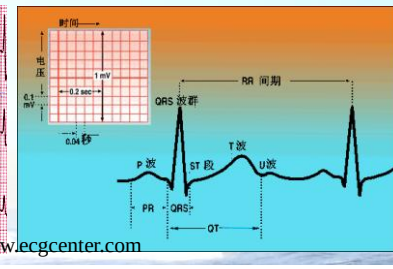
E.g. Homework by previous students of the PR course

Everything has patterns



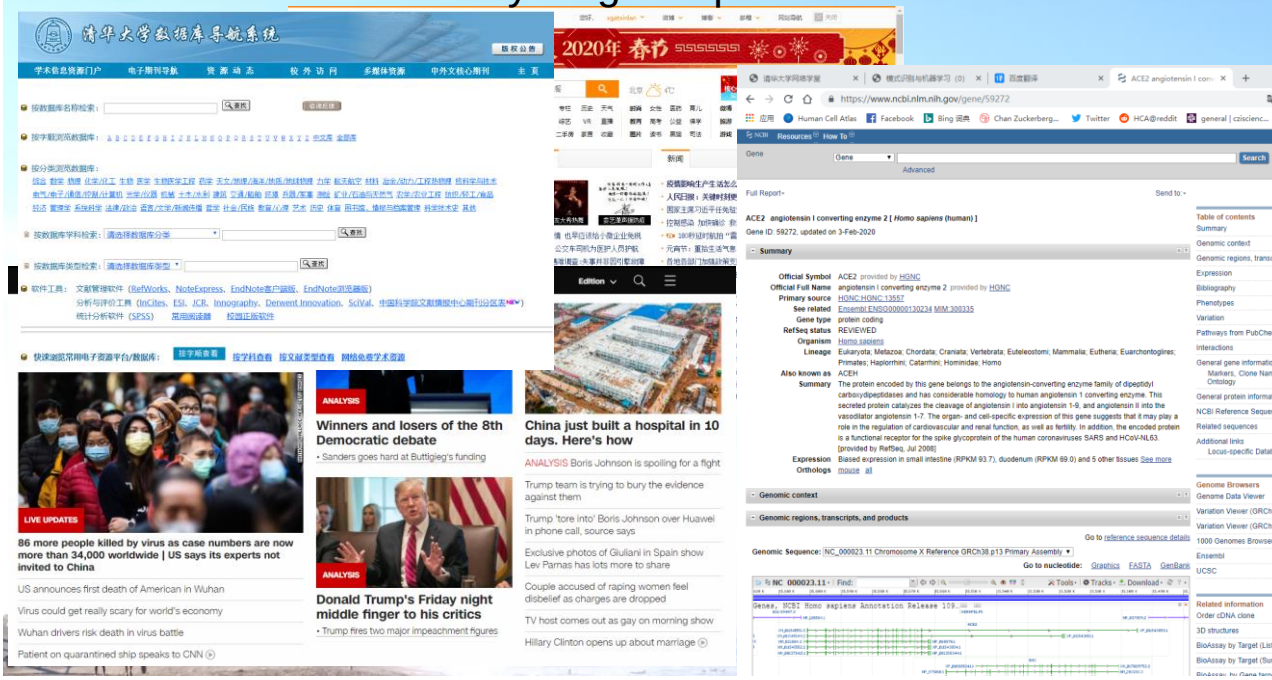






www.ecgcenter.com

Everything has patterns



Everything has patterns

姓名：XXX　科室：肿瘤内科　病区：七病区　病案号：00067947

姓名：XXX　**性别**：女

年龄：43 岁　民族：汉族

婚姻状况：已婚　出生地：河北省衡水市

职业：农民　病史陈述者：患者本人

入院时间：2013-05-27 16:21　记录时间：2013-05-27 16:21

主　诉：间断咳嗽、咳痰 3 年，加重伴气短 1 月余

现病史：患者近 3 年来出现咳嗽，以干咳为主，咳痰费力，无明显气短，未予诊治。近 1 月多来感上述症状加重，伴气短，活动后明显，偶有喘鸣，行胸部 CT 示气管隆突上方占位，左锁骨上区淋巴结转移，行气管镜示气管下段肿物，活检病理为类癌。为进一步诊治收入院。

既往史：体健。否认明确的高血压、冠心病、糖尿病等慢性病史，否认肺结核、肝炎等传染病史，否认外伤史，有输血史，无明确食物、药物过敏史，预防接种史不详。

个人史：生于原籍，久居当地。近期无牧区及疫区接触史，无烟酒嗜好。

月经婚育史 21 岁结婚，育有 1 子 1 女，爱人与儿女均体健。

家族史：父母亲体健，有 2 弟均体健。否认家族遗传病史及恶性肿瘤家族史。

体 格 检 查

体温 36.6℃　脉搏 80 次/分　呼吸 22 次/分　血压 120/70mmHg

一般情况：　发育正常，营养中等，自主体位，神志清楚，对答切题，检查合作。

主诉：全身皮肤散在瘀点2天。

现病史：患者2天前无明显诱因出现全身皮肤散在瘀点、瘀斑，以四肢为甚，伴有牙龈出血，无血便、血尿及呕血，无畏寒、发热，无咳嗽。未就诊及治疗。今天仍有出现新鲜瘀点，为进一步检查、治疗拟收住院。四天前有腹泻。自发病以来，无畏寒、发热，无头痛、头晕，无咳嗽、咳痰，无胸闷、胸痛及气促。无腹胀、腹痛。大、小便正常，无血尿、血便。食欲、睡眠尚正常。双下肢无浮肿。

既往史：10年前有类似病史，经治疗后好转，具体诊断及治疗不详。否认有高血压病、糖尿病、肝炎、肺结核、血友病等病史。否认有外伤史、手术史及输血史。否认有药物及食物过敏史。预防接种史不详。

个人史：原籍出生、长大，近五年在ZZ工作，从事化妆品制造工作多年。未涉及疫水及传染病区。无嗜酒史。吸烟史6年，10支/天。

婚姻生育史:未婚、未育。

家族史：否认家族中有类似疾病患者，否认家族中有肝炎、肺结核、高血压病、糖尿病、血友病及肿瘤等疾病。

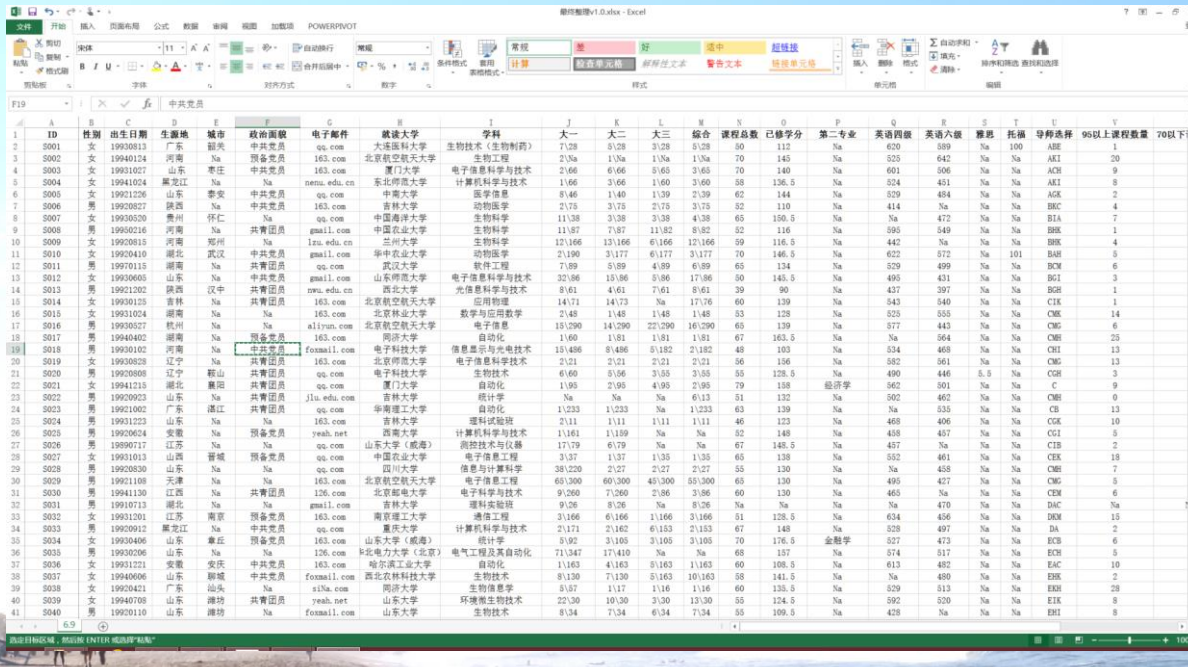
体格检查：T 36.5℃　P 80次/分　R 20次/分　BP 110/70mmHg

发育正常，营养不良，……

辅助检查

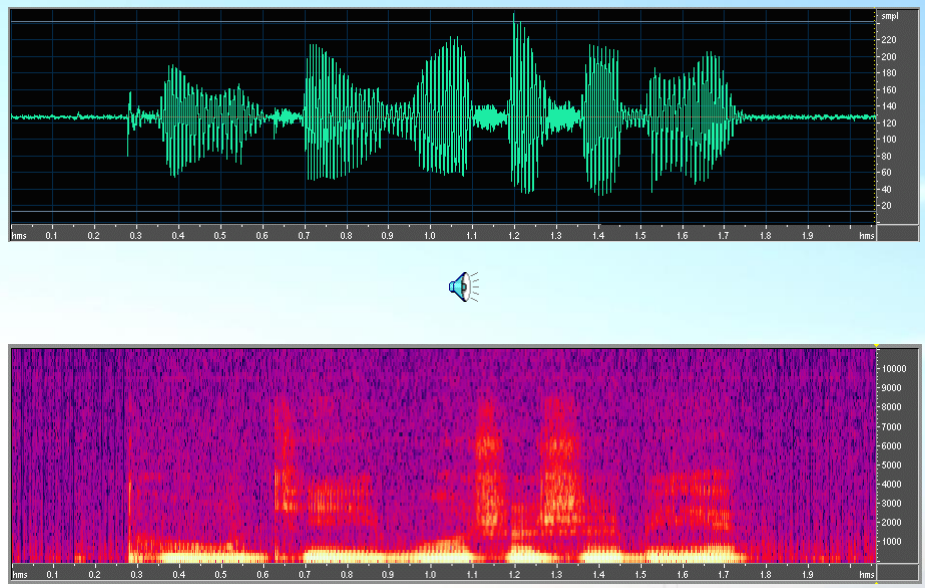
BLOOD RT：WBC：12.1×10*9/L，HGB:118g/L ,RBC:5.25×10*12/L ,PLT:3×10*9/L

Everything has patterns

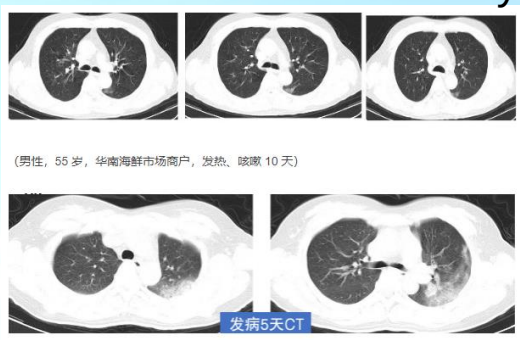


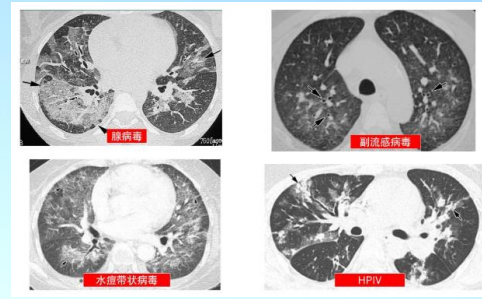
ID	性别	出生日期	生源地	城市	政治面貌	电子邮件	就读大学	学科	大一	大二	大三	综合	课程总数	已修学分	第二专业	英语四级	英语六级	雅思	托福	导师选择	95以上课程数量	70以下
S001	女	19930813	广东	韶关	中共党员	qq.com	大连医科大学	生物技术（生物制药）	7\28	8\28	8\28	8\28	80	112	Na	620	589	Na	100	ABE	1	
S002	女	19940124	河南	Na	预备党员	163.com	北京航空航天大学	生物工程	2\Na	1\Na	1\Na	1\Na	70	145	Na	525	642	Na	Na	AKI	20	
S003	女	19931027	山东	枣庄	中共党员	163.com	厦门大学	电子信息科学与技术	2\66	6\66	5\63	3\65	70	140	Na	601	506	Na	Na	ACH	9	
S004	女	19941024	黑龙江	Na	Na	nenu.edu.cn	东北师范大学	计算机科学与技术	1\66	3\66	1\60	3\60	58	136.5	Na	524	451	Na	Na	AKI	8	
S005	女	19921226	山东	泰安	中共党员	qq.com	中南大学	医学信息	8\46	1\40	1\39	2\39	62	144	Na	529	484	Na	Na	AGK	2	
S006	男	19920827	陕西	Na	中共党员	163.com	吉林大学	动物医学	2\75	3\75	2\75	3\75	52	110	Na	414	Na	Na	Na	BKC	4	
S007	女	19930520	贵州	怀仁	Na	qq.com	中国海洋大学	生物科学	11\38	3\38	3\38	4\38	65	150.5	Na	Na	472	Na	Na	BIA	7	
S008	男	19960216	河南	Na	共青团员	gmail.com	中国农业大学	生物科学	11\87	7\87	11\82	8\82	52	116	Na	595	549	Na	Na	BHE	1	
S009	女	19920815	河南	郑州	Na	1zu.edu.cn	兰州大学	生物科学	12\166	13\166	6\166	12\166	59	116.5	Na	442	Na	Na	Na	BHK	4	
S010	女	19920410	湖北	武汉	中共党员	gmail.com	华中农业大学	动物医学	2\190	3\177	6\177	3\177	70	146.5	Na	622	572	Na	101	BAH	5	
S011	男	19970115	湖南	Na	共青团员	qq.com	武汉大学	软件工程	7\89	5\89	4\89	6\89	65	134	Na	529	499	Na	Na	BCM	6	
S012	女	19930605	山东	Na	中共党员	gmail.com	山东师范大学	电子信息科学与技术	32\86	15\86	5\86	17\86	50	145.5	Na	495	431	Na	Na	BGI	3	
S013	男	19921202	陕西	汉中	共青团员	nwu.edu.cn	西北大学	光信息科学与技术	8\61	4\61	7\61	8\61	39	90	Na	437	397	Na	Na	BGH	1	
S014	女	19930125	吉林	Na	共青团员	163.com	北京航空航天大学	应用物理	14\71	14\73	Na	17\76	60	139	Na	543	540	Na	Na	CIK	1	
S015	女	19931024	湖南	Na	Na	163.com	北京林业大学	数学与应用数学	2\48	1\48	1\48	1\48	53	128	Na	525	555	Na	Na	CMK	14	
S016	男	19930927	杭州	Na	Na	aliyun.com	北京航空航天大学	电子信息	18\290	14\290	22\290	16\290	65	139	Na	577	443	Na	Na	CMG	6	
S017	男	19940402	湖南	Na	预备党员	163.com	同济大学	自动化	1\60	1\81	1\81	1\81	67	163.5	Na	Na	564	Na	Na	CMH	25	
S018	男	19930102	河南	Na	中共党员	foxmail.com	电子科技大学	信息显示与光电技术	15\486	8\486	5\182	2\182	48	103	Na	534	468	Na	Na	CHI	13	
S019	女	19930828	辽宁	Na	共青团员	163.com	北京师范大学	电子信息科学技术	2\21	2\21	2\21	2\21	56	156	Na	582	561	Na	Na	CMG	13	
S020	男	19920808	辽宁	鞍山	共青团员	qq.com	电子科技大学	生物技术	6\60	5\56	3\55	3\55	55	128.5	Na	490	446	5.5	Na	CGH	3	
S021	女	19941215	湖北	襄阳	共青团员	qq.com	厦门大学	自动化	1\95	2\95	4\95	2\95	79	158	经济学	562	501	Na	Na	C	9	
S022	男	19920923	山东	Na	共青团员	jlu.edu.cn	吉林大学	统计学	Na	Na	Na	6\13	51	132	Na	502	462	Na	Na	CMH	0	
S023	男	19921002	广东	湛江	共青团员	qq.com	华南理工大学	自动化	1\233	1\233	Na	1\233	63	139	Na	Na	Na	Na	Na	CB	13	
S024	男	19931223	山东	Na	Na	163.com	吉林大学	理科试验班	2\11	1\11	1\11	1\11	46	123	Na	468	406	Na	Na	CGK	10	
S025	男	19920624	安徽	Na	预备党员	yeah.net	西南大学	计算机科学与技术	1\161	1\159	Na	Na	52	148	Na	458	457	Na	Na	CGI	5	
S026	男	19890717	江苏	Na	Na	qq.com	山东大学（威海）	测控技术与仪器	17\79	6\79	Na	Na	67	148.5	Na	457	Na	Na	Na	CIB	2	
S027	女	19931013	山西	晋城	预备党员	qq.com	中国农业大学	电子信息工程	3\37	1\37	1\35	1\35	65	138	Na	552	461	Na	Na	CEK	18	
S028	男	19920830	山东	Na	Na	qq.com	四川大学	信息与计算科学	38\220	2\27	2\27	2\27	55	130	Na	Na	458	Na	Na	CMH	7	
S029	男	19921108	天津	Na	Na	163.com	北京航空航天大学	电子信息工程	60\300	60\300	48\300	55\300	65	130	Na	495	427	Na	Na	CMG	5	
S030	男	19941130	江西	Na	共青团员	126.com	北京邮电大学	电子科学与技术	9\260	7\260	2\86	3\86	60	130	Na	465	Na	Na	Na	CEM	6	
S031	男	19910713	湖北	Na	Na	gmail.com	吉林大学	理科实验班	9\26	8\26	Na	8\26	Na	Na	Na	Na	470	Na	Na	DAC	Na	
S032	女	19931201	江苏	南京	预备党员	163.com	南京理工大学	通信工程	3\166	6\166	1\166	3\166	51	128.5	Na	634	456	Na	Na	DKM	15	
S033	男	19920912	黑龙江	Na	中共党员	qq.com	重庆大学	计算机科学与技术	2\171	2\162	6\153	2\153	67	148	Na	528	497	Na	Na	DA	2	
S034	女	19930406	山东	章丘	预备党员	163.com	山东大学（威海）	统计学	5\92	3\105	3\105	3\105	70	176.5	金融学	527	473	Na	Na	ECB	6	
S035	男	19930206	山东	Na	Na	126.com	长北电力大学（北京）	电气工程及其自动化	71\347	17\410	Na	Na	68	157	Na	574	517	Na	Na	ECH	5	
S036	女	19931221	安徽	安庆	中共党员	163.com	哈尔滨工业大学	自动化	1\163	4\163	5\163	1\163	60	108.5	Na	613	482	Na	Na	EAC	10	
S037	女	19940606	山东	聊城	中共党员	foxmail.com	西北农林科技大学	生物技术	8\130	7\130	5\163	10\163	58	141.5	Na	Na	480	Na	Na	EHK	2	
S038	女	19920421	广东	汕头	Na	sina.com	同济大学	生物信息学	5\87	1\17	1\16	1\16	60	135.5	Na	529	513	Na	Na	EKH	28	
S039	女	19940708	山东	潍坊	共青团员	yeah.net	山东大学	环境微生物技术	22\30	10\30	3\30	13\30	55	124.5	Na	592	520	Na	Na	EIK	8	
S040	男	19920110	山东	潍坊	Na	foxmail.com	山东大学	生物技术	8\34	7\34	6\34	7\34	55	109.5	Na	428	Na	Na	Na	EHI	8	

Everything has patterns

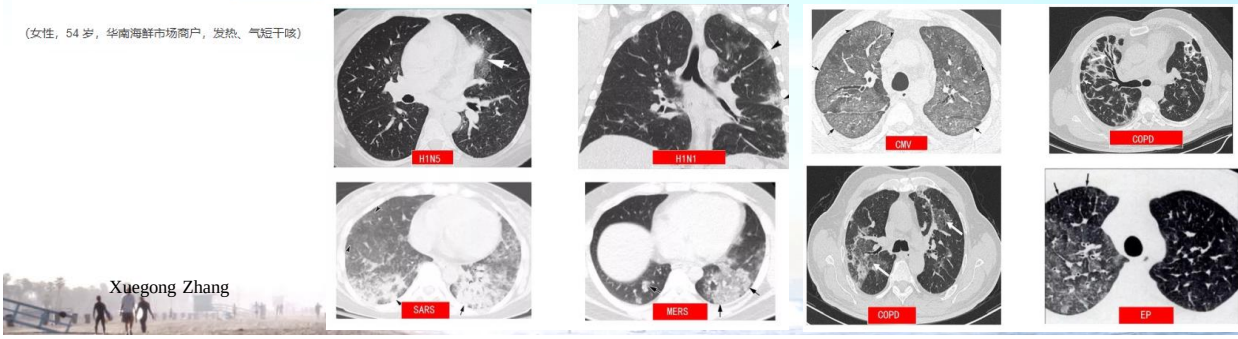


Everything has patterns

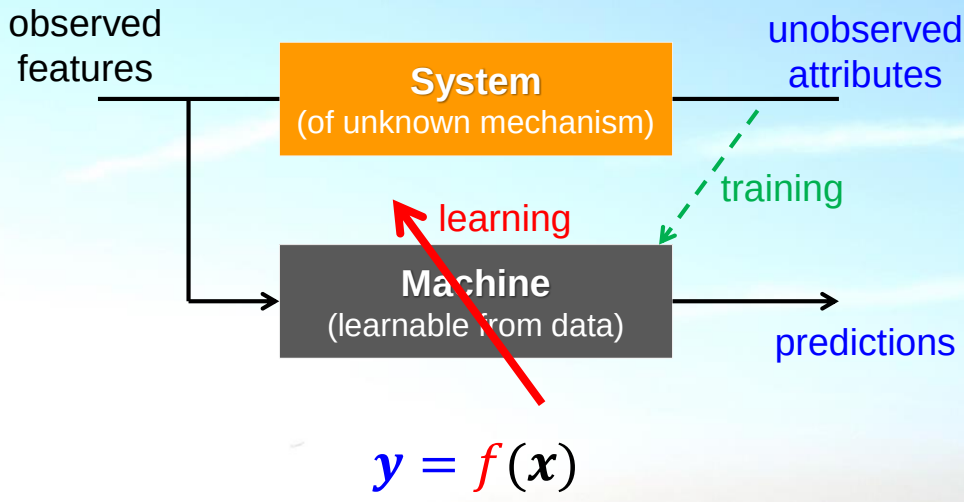




http://infect.dxy.cn/article/676200

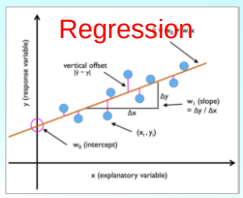


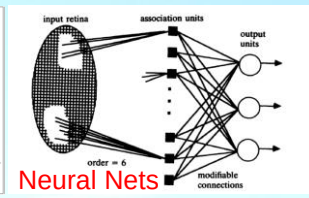
Basic Framework of Machine Learning

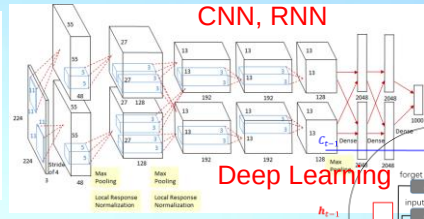


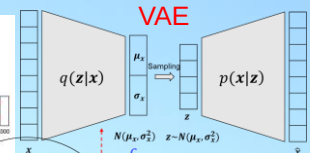
$$y = f(x)$$

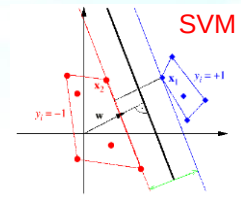
What you may have heard of

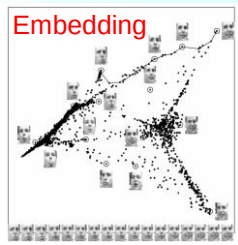


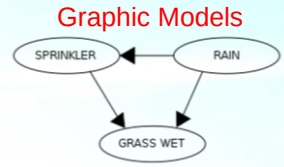


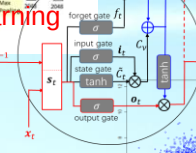


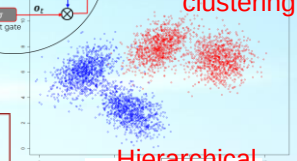


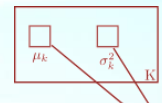


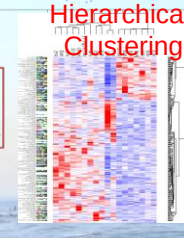


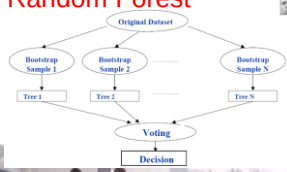


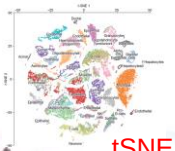












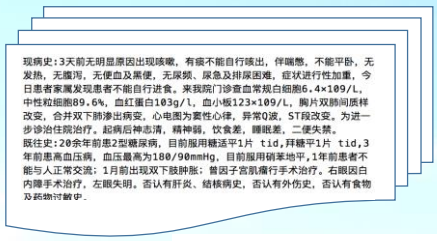
What you may have not heard of

- Performance assessment and experiment design
- Connections among major schools of ML methods
- Relations of machine learning, pattern recognition and AI
- Statistical learning theory and regularization
- Learning vs. inference vs. discovery
- Many discussions and personal views
- Ethics of AI and machine learning

Example: ML applications in medicine/health

闾海荣
lvhairong@tsinghua.edu.cn

Example: a machine learns to fake medical statements

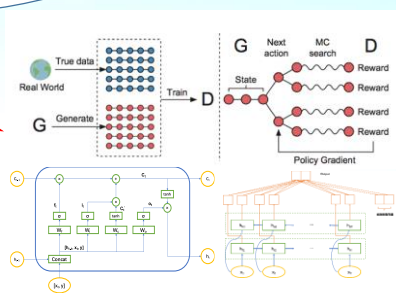

现病史:3天前无明显原因出现咳嗽，有痰不能自行咳出，伴喘憋，不能平卧，无发热，无腹泻，无便血及黑便，无尿频、尿急及排尿困难，症状进行性加重，今日患者家属发现患者不能自行进食。来我院门诊查血常规白细胞6.4×109/l，中性粒细胞89.6%，血红蛋白103g/l，血小板123×109/l，胸片双肺间质样改变，合并双下肺渗出病变。心电图为窦性心律，异常Q波，ST段改变。为进一步诊治住院治疗。起病后神志清，精神弱，饮食差，睡眠差，二便失禁。
既往史:20余年前患2型糖尿病，目前服用糖适平1片 tid,拜糖平1片 tid,3年前患高血压病，血压最高为180/90mmHg，目前服用硝苯地平,1年前患者不能与人正常交流；1月前出现双下肢肿胀：曾因子宫肌瘤行手术治疗。右眼因白内障手术治疗，左眼失明。否认有肝炎、结核病史，否认有外伤史，否认有食物及药物过敏史。

Training data: real EMR

Synthetic EMR "faked" by machine

关嘉麒

The machine



仿真肺炎病例

1. 患者于 1 周前无明显诱因出现咳嗽，咳白色粘痰，伴活动后加重，休息后可缓解，间断服用镇咳药物等治疗，未行正规诊治。
2. 患者 9 年前受凉后出现咳嗽、咳痰、气喘，活动后加重，喘憋明显，给予抗感染等对症治疗后好转，后进食后症状可改善。
3. 患者 1 年前无明显诱因出现咳嗽、咳痰伴气喘，多于受冷或天气转凉时发作，持续时间在 2 周至半年不等，经抗感染等治疗后好转。无明显诱因，冬季多发。

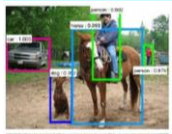
Pneumonia "patients"

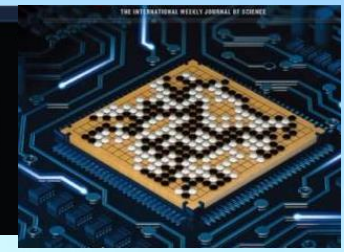
仿真肺癌病例

1. 患者反复出现饮食呛咳，无咯血、胸痛、咯血，就诊于北京友谊医院查胸部 CT 示右肺中叶占位性病变，因病变较小定期，于急诊后间断咳嗽、咳少量白痰。
2. 患者 10 多年前开始出现咳嗽、咳痰，痰中带血，当地医院查胸部 CT 示纵隔肿大淋巴结，右肺下叶结节，后于北京人民医院行气管镜时治疗收入院。
3. 患者间断用中药治疗，偶有咯血。4 年前体检症状右侧酸痛，无胸闷、胸痛，无心悸、头晕。2015-9-2 出现发热。

Lung cancer "patients"

Machines tend to learn everything

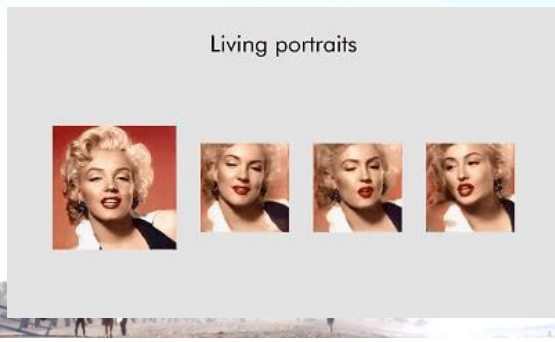




A white teddy bear sitting in the grass

A man riding a dirt bike on a dirt track

… and do things beyond learning



单选题 1分

设置

4-min break

A Yes, I'm back to my computer.

B Sorry, not yet.