

ML Cheatsheet

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Abstract: Everything I know about machine learning.

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1 Conventions

Math Notation

- $x \in \{0, 1\}^r$: x is a vector of form *e.g.* $(0, 1, 1, 0, \dots, 1, 0)$ of length r .
- \sim : random variable drawn from a distribution
- \propto : “proportional to”
- $\mathbf{1}(\cdot)$: indicator function — 1 when arg is true, 0 when arg is false.
- Boldface capital letters are matrices, *e.g.* $\mathbf{A} = \mathbf{U}\mathbf{W}\mathbf{V}^T$
- \log is base e by default \rightarrow entropy in nats.

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- m : number of training examples in the dataset
- n : dimension of training examples
- $x^{(i)} \in \mathbb{R}^n$: i^{th} training example (*column* vector), $1 \leq i \leq m$
- $y^{(i)}$: i^{th} output (*column* vector), $1 \leq i \leq m$
- x_j : j^{th} component of a training example, $1 \leq j \leq n$.
- $\mathbf{X} \in \mathbb{R}^{n \times m}$: (input/design) matrix (training examples are *column* vectors)¹
- $\mathbf{X} \in \mathbb{R}^{m \times n}$: (input/design) matrix (training examples are *row* vectors)

¹Note our non-conventional definition of the design matrix \mathbf{X} . The more conventional version is denoted \mathbf{X} .

2 Linear Regression

2.1 Basics

- Hypothesis $h_\theta(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots = \sum_{j=0}^n \theta_j x_j \equiv \theta^T x$, where $x_0 = 1$.
- Cost function

$$J(\theta) = \frac{1}{2} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2 \quad (2.1)$$

- Analytically solve via normal equations, where \mathbf{X} is the augmented $(n+1) \times m$ design matrix

$$\vec{\theta} = (\mathbf{X}\mathbf{X}^T)^{-1} \mathbf{X} \vec{y} \quad (2.2)$$

where $\vec{\theta}$ and \vec{y} are column vectors of the $n+1$ weights and m outputs, respectively.

3 Logistic Regression

3.1 2 classes

With 2 labels $y \in \{0, 1\}$ and m training examples $x^{(i)}$, $1 \leq i \leq m$, we have

$$h_\theta(x) = \frac{1}{1 + e^{-\theta^T x}} \quad (3.1)$$

$$p(y|x; \theta) = (h_\theta(x))^y (1 - h_\theta(x))^{1-y} \quad (3.2)$$

$$L(\theta) = \prod_{i=1}^m (h_\theta(x^{(i)}))^{y^{(i)}} (1 - h_\theta(x^{(i)}))^{1-y^{(i)}} \quad (3.3)$$

$$l(\theta) = \log L(\theta) = \sum_{i=1}^m y^{(i)} \log h_\theta(x^{(i)}) + (1 - y^{(i)}) \log(1 - h_\theta(x^{(i)})) \quad (3.4)$$

with deriv

$$\frac{\partial}{\partial \theta_j} l(\theta) = x_j^T (y - h_\theta(x)) \quad (3.5)$$

We can't minimize the log-likelihood analytically, so we must use numerical optimization.

The log-likelihood is just the cross entropy

$$H(p, q) = - \sum_i p_i \log q_i \quad (3.6)$$

with p the actual outputs, and q the hypothesis $h_\theta(x)$

3.2 2+ classes

One-versus-all: For k classes, do k normal log regs. Each has two classes: the target class, and all the rest. New examples are classified by whichever of these k log regs. has highest score.

Softmax regression: Model classification cases as *multinomial* distribution. For k classes, hypothesis is k -dim vector

$$h_{\theta}(x) = \frac{1}{\sum_{l=1}^k \exp(\theta^{(l)T} x)} \times [\exp(\theta^{(1)T} x), \dots, \exp(\theta^{(k)T} x)] \quad (3.7)$$

The log-likelihood is

$$l(\theta) = - \sum_{i=1}^m \sum_{l=1}^k \mathbf{1}(y^{(i)} = l) \log \frac{\exp(\theta^{(l)T} x)}{\sum_{m=1}^k \exp(\theta^{(m)T} x)} \quad (3.8)$$

TODO: show how 2-class log reg cost func can be written this way. write down deriv of cost func. clean up notation.

4 Gaussian Discriminant Analysis (GDA) and Naive Bayes

Generative algorithm: Instead of modeling $p(y|x)$, model $p(y)$ and $p(x|y)$, then get posterior $p(y|x)$ via Bayes' theorem.

4.1 GDA

Can use GDA for classification problem when input features are continuous-val random vars. Models $p(x|y)$ as multivariate Gaussian. Model is

$$\begin{aligned} y &\sim \text{Bernoulli}(\phi) \\ x|y = 0 &\sim \mathcal{N}(\mu_0, \Sigma) \\ x|y = 1 &\sim \mathcal{N}(\mu_1, \Sigma) \end{aligned} \quad (4.1)$$

TODO: finish —

4.2 Naive Bayes (for text classification)

For training examples $x \in \{0, 1\}^n$ (a **vocabulary**² of length n), assume the components of an example, x_j , are conditionally independent given y (**Naive Bayes assumption**).

$$p(x_1, \dots, x_n | y) = \prod_{i=1}^n p(x_i | y) \quad (4.2)$$

²the j^{th} entry is 1 if the example contains the j^{th} word in the vocabulary. **Example:** If the vocab is {cats, rats, bats}, then $n = 3$, and a training example that contains “cats”, “rats”, but not “bats”, would be $x = (1, 1, 0)$.

Model is parameterized by

$$\phi_y = p(y = 1), \quad \phi_{j|y=1} = p(x_j = 1|y = 1), \quad \phi_{j|y=0} = p(x_j = 1|y = 0) \quad (4.3)$$

where $j \in (1, n)$, for a total of $2n + 1$ parameters. Likelihood is

$$L(\phi_y, \{\phi_{j|y=1}, \phi_{j|y=0}\}_{j=1}^n) = \prod_{i=1}^m p(x^{(i)}, y^{(i)}) \quad (4.4)$$

which has MLE values

$$\begin{aligned} \phi_{j|y=1} &= \text{fraction of spam (y=1) in which word j appears} \\ \phi_{j|y=0} &= \text{fraction of non-spam (y=0) in which word j appears} \\ \phi_y &= \text{fraction of training examples that are spam} \end{aligned} \quad (4.5)$$

To make predictions, we don't need the evidence $p(x)$; we just need to compare

$$\begin{aligned} p(y = 1|x) &\propto p(x|y = 1)p(y = 1) \\ p(y = 0|x) &\propto p(x|y = 0)p(y = 0) \end{aligned} \quad (4.6)$$

and pick the class that has the higher value (un-normalized posterior).

TODO: finish — show how last two eqs are actually calculated

5 Bias/Variance Tradeoff

- **High bias:** underfitting. high training error and test error.
- **High variance:** overfitting. *low* training error and *high* test error

Can't use the test set to decide on values of hypers (*e.g.* number of parameters in model) because “we could just tweak the values of the hypers until the estimator performs optimally [on the test set]”.

Cross-validation allows you to do model scoring (on frequentist stats, versus *e.g.* info criteria for Bayesian stats.. **TODO: verify i know what i'm talking about**).

Can average together multiple models with high capacity (low bias, but high variance). The result of combining is to *reduce* the variance of the combined model.

6 Model Assessment

6.1 Classification

6.1.1 Precision/Recall

For 2 classes, with $\{TN, FN, FP, TP\} = \{\text{true negatives, false negatives, false positives, true positives}\}$, we have the *loss* or *confusion matrix*:

$$\begin{pmatrix} TN & FP \\ FN & TP \end{pmatrix}, \quad (6.1)$$

where the rows/columns are actual/predicted numbers of examples not-in-class (negative), or in-class (positive). We define the **precision** and **recall**:

$$\text{precision} = \frac{TP}{TP + FP}, \quad \text{recall} = \frac{TP}{TP + FN}. \quad (6.2)$$

Precision is ability of classifier to not classify actual negatives as positive (*i.e.* low false positives). So *e.g.* if positive is “person doesn’t have cancer”, we want *high precision*.

Recall is ability of classifier to find all positive samples.

6.1.2 Receiver operating characteristic curve (ROC)

True Positive Rate (TPR): same as recall

True Negative Rate (TNR): fraction of actual negatives that are classified as negative $TN/(TN + FP)$

False Positive Rate (FPR): $1 - TNR$

ROC plots TPR versus FPR.

TODO: F score

6.2 Misc

k : number of model parameters

- **Akaike Information Criteria (AIC)**: $2k - 2 \ln L(\theta)$

TODO: how to apply in practice

7 K-means

- Setup: Select any K points from data to serve as initial centroids of the clusters.
- Repeat until (stopping criteria: *e.g.* no points change clusters, sum of distances is minimized, some total number of iterations..):
 1. Assign each datapoint to the cluster with closest centroid.
 2. Compute K new centroids, each the mean of the datapoints in its cluster.

8 PCA

PCA is unsupervised technique for finding directions of most variance in dataset. The **principal components** are a set of n orthonormal n -dim basis vects along the directions of maximum variance, ordered by decreasing variance in their directions.

To calc:

- **via eigenvectors**: Principal components of *de-meaned* $n \times m$ design matrix \mathbf{X} are the eigenvectors of the covariance matrix of \mathbf{X} , $\mathbf{C}_X = \frac{1}{m} \mathbf{X} \mathbf{X}^T$.

- **via SVD:** Define $\mathbf{Y} = \frac{1}{\sqrt{m}}\mathbf{X}^T$, and take its SVD A.3, which is $\mathbf{Y} = \mathbf{U}\mathbf{W}\mathbf{V}^T$. Then \mathbf{U}^T is $n \times m$ matrix that projects \mathbf{X} onto its principal components, \mathbf{W} is the matrix of principal comp values, and \mathbf{V} is orthonormal matrix of the principal components. **TODO: Verify/fix statement on U projection.**

9 Time Series

9.1 Stationarity

Definition 1 (Second Order Stationarity) *is when correlation between sequential observations is only a function of the lag.*

- **Dickey-Fuller test:** tests for stationarity of AR model. Null hypothesis is “series is *non-stationary*”.

9.2 ARCH

- **Box-Jenkins:** systematic methodology for identifying and estimating models that can incorporate both AR and MA.

10 Gaussian Processes

11 Neural Networks

11.1 Hyperparameters

Hypers: learning rate, num iterations, num hidden layers, num units in each layer, choice of activation function, amount of momentum, minibatch size, regularization type and amount.

11.2 Bias/Variance

Bias/variance is less of a *tradeoff* in neural network training, since we have a number of methods to reduce both independently.

- **Reduce bias (train set perf):** Bigger network, train longer, (NN arch search)
- **Reduce variance (dev set perf):** More data, regularization.. (when changed go back and retune bias)

12 Variational Methods

Preliminary section!

If our prior is not a conjugate prior to our likelihood, we can't compute posterior in closed form. Try:

- approximate intractable posterior $p(\vec{\theta}|\vec{y})$ with tractable $q(\vec{\theta}|\gamma)$.
- Adjust γ to minimize $KL[p(\vec{\theta}|\vec{y})||q(\vec{\theta}|\gamma)] \rightarrow$ complicated, since we don't know $p(\vec{\theta}|\vec{y})$. Eventually will use **Expectation Propagation** to solve.
- Adjust γ to minimize $KL[q(\vec{\theta}|\gamma)||p(\vec{\theta}|\vec{y})] \rightarrow$ simpler: **Variational Bayes**.
- **Variational Bayes**: minimizing $KL[q(\vec{\theta}|\gamma)||p(\vec{\theta}|\vec{y})] \iff$ maximizing ELBO \mathcal{L}
- note the *latent/hidden variables* helping us are the $\vec{\theta}$

Appendix A Math Stuff

A.1 Matrix Stuff

A.1.1 Partitioned Matrix Inversion

Given block decomposition of matrix into submatrices $\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D}$, the inverse is:

$$\begin{pmatrix} \mathbf{A} & \mathbf{B} \\ \mathbf{C} & \mathbf{D} \end{pmatrix}^{-1} = \begin{pmatrix} \mathbf{M} & -\mathbf{M}\mathbf{B}\mathbf{D}^{-1} \\ -\mathbf{D}^{-1}\mathbf{C}\mathbf{M} & \mathbf{D}^{-1} + \mathbf{D}^{-1}\mathbf{C}\mathbf{M}\mathbf{B}\mathbf{D}^{-1} \end{pmatrix}, \quad (\text{A.1})$$

where

$$\mathbf{M} = (\mathbf{A} - \mathbf{B}\mathbf{D}^{-1}\mathbf{C})^{-1} \quad (\text{A.2})$$

(NB compare with Matt Headrick's compendium inversion formula)

A.2 Gaussians

A.2.1 Partitioned Gaussians: Conditional and Marginal Distributions

From BISHOP, sections 2.3.1 - 2.3.2.

Consider a joint Gaussian distribution, $\mathcal{N}(\vec{x}|\vec{\mu}, \Sigma)$ with $\Lambda \equiv \Sigma^{-1}$ and

$$\vec{x} = \begin{pmatrix} \vec{x}_a \\ \vec{x}_b \end{pmatrix}, \quad \vec{\mu} = \begin{pmatrix} \vec{\mu}_a \\ \vec{\mu}_b \end{pmatrix} \quad (\text{A.3})$$

$$\Sigma = \begin{pmatrix} \Sigma_{aa} & \Sigma_{ab} \\ \Sigma_{ba} & \Sigma_{bb} \end{pmatrix}, \quad \Lambda = \begin{pmatrix} \Lambda_{aa} & \Lambda_{ab} \\ \Lambda_{ba} & \Lambda_{bb} \end{pmatrix}. \quad (\text{A.4})$$

(That is, the vector \vec{x} is partitioned into \vec{x}_a and \vec{x}_b , which induces a block partitioning of the covariance matrix Σ .)

The *conditional distribution* is:

$$p(\vec{x}_a|\vec{x}_b) = \mathcal{N}(\vec{x}|\vec{\mu}_{a|b}, \Lambda_{aa}^{-1}) \quad (\text{A.5})$$

$$\vec{\mu}_{a|b} = \vec{\mu}_a - \Lambda_{aa}^{-1}\Lambda_{ab}(\vec{x}_b - \vec{\mu}_b) \quad (\text{A.6})$$

The *marginal distribution* is:

$$p(\vec{x}_a) = \mathcal{N}(\vec{x}_a|\vec{\mu}_a, \Sigma_{aa}) \quad (\text{A.7})$$

A.2.2 Bayes' theorem for Gaussian variables

From BISHOP, section 2.3.3. NB This is known as a *linear Gaussian model*.

Given a marginal Gaussian distribution for \vec{x} and a conditional Gaussian distribution for \vec{y} given \vec{x} in the form:

$$p(\vec{x}) = \mathcal{N}(\vec{x}|\vec{\mu}, \Lambda^{-1}) \quad (\text{A.8})$$

$$p(\vec{y}|\vec{x}) = \mathcal{N}(\vec{y}|\mathbf{A}\vec{x} + \vec{b}, \mathbf{L}^{-1}), \quad (\text{A.9})$$

we have

$$p(\vec{y}) = \mathcal{N}(\vec{y}|\mathbf{A}\vec{\mu} + \vec{b}, \mathbf{L}^{-1} + \mathbf{A}\Lambda^{-1}\mathbf{A}^T) \quad (\text{A.10})$$

$$p(\vec{x}|\vec{y}) = \mathcal{N}(\vec{x}|\Sigma\{\mathbf{A}^T\mathbf{L}(\vec{y} - \vec{b}) + \Lambda\vec{\mu}\}, \Sigma) \quad (\text{A.11})$$

where

$$\Sigma \equiv (\Lambda + \mathbf{A}^T\mathbf{L}\mathbf{A})^{-1} \quad (\text{A.12})$$

A.3 Singular value decomposition

An $M \times N$ matrix \mathbf{A} can be written as $\mathbf{U}\mathbf{W}\mathbf{V}^T$, where \mathbf{U} is $M \times M$ and diagonal, and \mathbf{V} is $N \times N$ and orthonormal.

If \mathbf{A} is square, \mathbf{V} are its eigenvectors, and \mathbf{W} are its eigenvalues...

Uses:

- If $M \geq N$, cols of \mathbf{U} are an orthonormal basis for space spanned by cols of \mathbf{A}

TODO: finish —

A.4 Matrix derivatives

$$\frac{\partial}{\partial \vec{x}} (\vec{x}^T \vec{a}) = \frac{\partial}{\partial \vec{x}} (\vec{a}^T \vec{x}) = \vec{a} \quad (\text{A.13})$$

TODO: review understanding of this (I recall this expression not enough to answer my questions on a formula derivation) and give examples.

Appendix B The Linear Regression Hierarchy

Linear regression starting from maximum likelihood, through variational Bayes.

B.1 Maximum likelihood

Maximize likelihood $p(y|\theta; \beta)$ wrt θ, β .

B.2 Maximum a posteriori

Introduce prior $p(\theta; \alpha) = \exp(-\alpha\theta^T\theta)$. Find θ by maximizing $p(y|\theta; \beta)p(\theta; \alpha)$ wrt θ .

Q: what is proper way to estimate β and α here?

B.3 Full Bayesian (stationary prior)

Calc posterior $p(\theta|y) = p(y|\theta; \beta)p(\theta; \alpha)/p(y; \alpha, \beta)$, where $p(y; \alpha, \beta) = \int_{\theta} p(y|\theta; \beta)p(\theta; \alpha)$ is the evidence. Determine values of hypers α, β by maximizing evidence. This is difficult to do directly, as derivs wrt α, β are hard to compute, so use EM algorithm.

B.4 Variational Bayes (non-stationary prior)