

# 1 Supervised learning

Method where you train the program by feeding the learning algorithm with a mapping of inputs to correct outputs.

## 1.1 Regression

Regression is curve fitting: learn a continuous input  $\rightarrow$  output mapping from a set of examples.

## 1.2 Classification

Outputs are discrete variables (category labels). Learn a decision boundary that separates one class from the other. Generally, a confidence is also desired, i.e., how sure are we that the input belongs to the chosen category.

## 1.3 Training set

The training set is a set of  $m$   $(\vec{X}, y)$  pairs, where:

$$\begin{aligned}\vec{X} &\in \mathbb{R}^d && \text{models the input.} \\ y &\in \{0, 1\} && \text{models the output.}\end{aligned}$$

## 1.4 Error function

The loss function for a model  $f : \vec{X} \mapsto y$  parameterized by  $\vec{W}$  applied to a dataset  $\{(\vec{X}, y)\}$  of size  $m$  is:

$$L(\vec{W}) = \sum_i^m \left( f_{\vec{W}}(\vec{X}_i) - y_i \right)^2$$

## 1.5 Perceptron

Perceptron is the trivial neural network. The model for a parameter  $\vec{W} = (\text{threshold}, w_1, \dots, w_d)$  and inputs of the form  $(1, x_1, \dots, x_d)$  is given by

$$f_{\vec{W}}(\vec{X}) = \text{sign}(\vec{W} \vec{X})$$

Where sign is the activation function.

If  $x_i$  is evidence for approval, then  $w_i$  should be high.

If  $x_i$  is evidence for denial, then  $w_i$  should be low.

### 1.5.1 Learning algorithm

The learning algorithm of the Perceptron is quite simple. The learning rate  $\in (0, 1]$  is used to scale each step. For a training set  $S = \{(\vec{X}_1, y_1), (\vec{X}_2, y_2), \dots\}$

- Starting with random weights, then show each sample in sequence repetitively.
- If the output is correct, do nothing.
- If the produced output is negative, and the correct output is positive, increase the weights.
- If the produced output is positive, and the correct output is negative, decrease the weights.
- The amount to increase/decrease is given by the current sample scaled by the learning rate.

## 1.6 Error

The error function for a model  $f$  in a **training** sample is

$$E_{\text{in}}(f)$$

This function is known and calculable.

The error function for a model  $f$  in a **hypothetical** sample is

$$E_{\text{out}}(f)$$

This function is **not** known, and only **approachable**.

A good approximation of  $E_{\text{out}}(f)$  is the error in a **test** (or **validation**) sample

$$E_{\text{val}}(f)$$

Given a model  $f$  in a set of  $M$  models, the bound for the probability of the error deviation surpassing a given  $\epsilon$  is

$$\mathbb{P}(|E_{\text{in}}(f) - E_{\text{out}}(f)| > \epsilon) \leq 2Me^{-2N\epsilon^2}$$

Notably,  $E_{\text{in}}(f)$  and  $E_{\text{out}}(f)$  deviates as  $f$  becomes complex.

### 1.6.1 Empirical error minimization

During the learning algorithm, always conserve the weights that produce the lower error.

This has a disadvantage: It memorizes the training set.

## 1.7 Ensemble learning

Ensemble learning consists in combining several simple models to form a more complex model.

**Bagging:** Each model training with a different dataset

**Boosting:** Same dataset, but instrumented for each model to mitigate the weakness of others

## 1.8 Learning decision trees

Each layer in the tree consists of an attribute that splits the data into subsets that are ideally disjoint. The entropy of the subsets produced is a measure of how disjoint they are.

For a set containing  $p$  positive and  $n$  negatives, the entropy is

$$H\left(\frac{p}{p+n}, \frac{n}{p+n}\right) = -\frac{p}{p+n} \log\left(\frac{p}{p+n}\right) - \frac{n}{p+n} \log\left(\frac{n}{p+n}\right)$$

A given attribute  $A$ , with  $k$  distinct values, divides the training set  $S$  into subsets  $S_1, S_2, \dots, S_k$ . The expected entropy remaining after applying  $A$  is

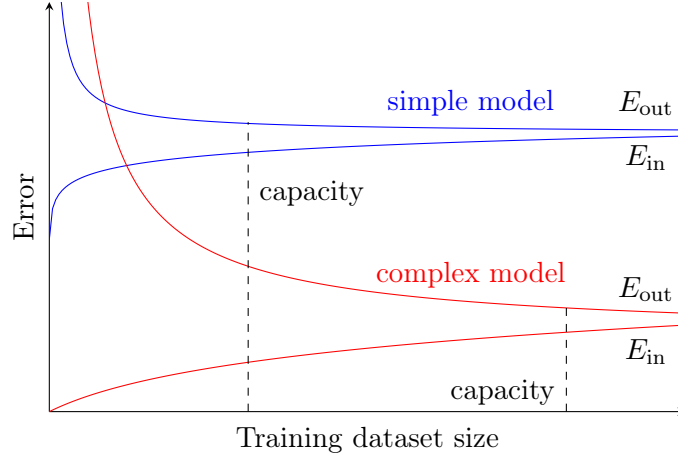
$$EH(A) = \sum_{i=1}^k \left[ \frac{p_i + n_i}{p + n} \cdot H\left(\frac{p_i}{p_i + n_i}, \frac{n_i}{p_i + n_i}\right) \right]$$

The information gain, i.e. the reduction in entropy for  $A$ , is

$$I(A) = H\left(\frac{p}{p+n}, \frac{n}{p+n}\right) - EH(A)$$

## 1.9 Capacity

The capacity is a measure of when the training error is a good approximation for the test error.



## 1.10 Bias and variance

**Bias** is the error due to the fact that the set of functions does not contain the target function.

**Variance** is the error due to the fact that if we had been using another training set drawn from the same distribution, we would have obtained another function.

**Regularization** is a method for minimizing the training error, as long as it is still a good approximation for the test error, trading-off accuracy for simplicity.

## 1.11 Single layer neural networks

Using the sigmoid as the activation function, and the squared-error loss function:

$$L(\vec{W}) = \frac{1}{2} \sum_i^m \left( \sigma(\vec{W} \vec{X}_i) - y_i \right)^2$$

To find in which direction the weights minimizes  $L$ , the gradient is used:

$$\nabla L(\vec{W}) = \sum_i^m \Delta \cdot \Psi$$

Where the delta rule is

$$\Delta = \vec{X}_i \cdot \left( \sigma(\vec{W} \vec{X}_i) - y_i \right)$$

And the slope of logistic is

$$\Psi = \sigma(\vec{W} \vec{X}_i) \cdot \left( 1 - \sigma(\vec{W} \vec{X}_i) \right)$$

### 1.11.1 Gradient descent algorithm

The learning rate  $r \in (0, 1]$  is used to scale each step.

1. Starting with random weights.
2. Compute  $\nabla L(\vec{W})$ .
3.  $\vec{W} \leftarrow \vec{W} - r \cdot \nabla L(\vec{W}) = \vec{W} - r \cdot \sum_i^m \Delta \Psi$
4. Repeat steps 2 and 3 until  $\vec{W}$  doesn't change anymore ( $10^{-5}$ ).

After each iteration,  $L(\vec{W})$  should be checked:

1. If  $L(\vec{W})$  is converging, the learning rate is correct.
2. If  $L(\vec{W})$  is diverging, the learning rate is too large.
3. If  $L(\vec{W})$  is converging slowly, the learning rate too small.

Also, the algorithm needs feature scaling

$$x'_i = \frac{x_i - \min(\vec{X})}{\max(\vec{X}) - \min(\vec{X})}$$

### 1.11.2 Stochastic gradient descent

Instead of inspecting the whole dataset to detect the direction which minimize  $L$ , a single random sample is picked on each step.

1. Randomly shuffle the training set.
2. Starting with random weights.
3. For each sample  $(\vec{X}_i, y_i)$ :  $\vec{W} \leftarrow \vec{W} - r \cdot \Delta \Psi$
4. Repeat step 3 until  $\vec{W}$  doesn't change anymore ( $10^{-5}$ ).

Convergence is not so obvious. After each bulk of iterations, e.g. 1000, check  $L(\vec{W})$ :

1. If  $L(\vec{W})$  is converging, the learning rate is correct.
2. If  $L(\vec{W})$  is diverging, the learning rate is too large.
3. If  $L(\vec{W})$  is converging slowly, the learning rate too small.

### 1.11.3 Mini batches

While GD uses all samples in each iteration, SGD uses only one. A possible middle ground is to use a mini batch of samples in each iteration.

$$\vec{W} \leftarrow \vec{W} - r \cdot \frac{1}{b} \sum_i^b \Delta \Psi$$

Where  $b$  is the batch size, typically 10.

#### 1.11.4 Regularization

To prevent large weights, the norm of the weights is added to the loss function:

$$L(\vec{W}) = |\vec{W}| + \frac{1}{2} \sum_i^m \left( \sigma(\vec{W} \vec{X}_i) - y_i \right)^2$$

#### 1.11.5 Early stopping (cross validation)

Other way to improve is to prevent overfitting:

1. Separate the data into training and validation sets.
2. Minimize  $L(\vec{W})$  on the training set, stopping when  $L(\vec{W})$  on the validation set stops improving.

### 1.12 Multi layered neural networks

This approach introduces one or more hidden layers in the network, each with one or more neurons. The model for a hidden layer  $h$  is the aggregation of the models of each neuron  $i$  in the layer.

$$y_{h,i} = \sigma(\vec{W}_i \vec{X}_h)$$

The aggregation of the outputs of the layer defines the input for the neurons in the next layer

$$X_{h+} = (1, y_{h,1}, \dots, y_{h,i})$$

In practice, the layer's weights are aggregated in a matrix, performing the calculation in a single take. One implication is that the number of neurons in the hidden layers is directly proportional to the model's complexity.

#### 1.12.1 Backpropagation

1. Starting with random weights.
2. For each sample, calculate the model, and if the result is incorrect:
  - (a) Calculate *local gradients* for each neuron.  
For the neuron  $l$  in the last layer  $k$ :

$$\delta_{k,l} = \sigma'(\vec{W}_l \vec{X}_k) \cdot (y - y_l)$$

For the hidden neurons, let  $i^+$  be the attached neuron in the next layer:

$$\delta_{h,i} = \sigma'(\vec{W}_i \vec{X}_h) \cdot (\delta_{h^+,i^+} \cdot w_{h^+,i^+})$$

- (b) Update the weights with the delta rule.  
Let  $w_{h,i,j}^+$  be the updated weight,  $w_{h,i,j}$  the current weight, and  $w_{h,i,j}^-$  the previous weight:

$$w_{h,i,j}^+ = w_{h,i,j} + \gamma w_{h,i,j}^- + r \cdot \delta \cdot x_{h,i,j}$$

Where  $\gamma$  is the momentum, a constant defined to prevent local optima.

### 1.13 Support Vector Machines

The VC dimension of a model is the higher number of samples for which it can solve **any** learning problem. Therefore, the VC dimension is an estimate of the capacity of a model.

The VC dimension for a model  $f$  and a training set of size  $n$  is also a bound on the test error

$$L_{\text{test}}(f) \leq L_{\text{train}}(f) + O\left(\sqrt{\frac{\text{VC}(f)}{n}}\right)$$

To reduce the test error:

1. Keep the training error low.
2. Minimize  $\text{VC}(f)$ .

By limiting the data to a sphere, we can place a bound on the VC dimension.

Let  $d$  be the dimensionality of the data,  $D$  the diameter of the sphere, and  $\rho$  the margin of the model

$$\text{VC}(f) \leq \min\left(d, \left\lceil \frac{D^2}{\rho^2} \right\rceil\right)$$

Therefore, by maximizing  $\rho$ ,  $\text{VC}(f)$  becomes **independent of the dimensionality of the data**.

#### 1.13.1 Kernels

A kernel allows one to map the entries to a higher dimensional feature space, possibly allowing simpler ways to delimit such entries.

One example is the polynomial kernel:

$$(\vec{x} \cdot \vec{y})^n$$

### 1.14 Neural networks versus SVMs

1. Linear SVMs are similar to a Perceptron, but with an optimal cost function.
2. If a Kernel is used, then SVMs are comparable to 2-layer neural networks.
3. A 3-layer neural network might correspond to an ensemble of multiple Kernel SVMs.

### 1.15 Naive Bayes

Assuming conditional independence between the input dimensions, the probability of the target can be approximated using the Bayes theorem:

$$P(y \mid x_1, \dots, x_d) \approx P(y) \cdot \prod_i^d P(x_i \mid y)$$

## 1.16 Boosting

Boosting is the technique of combining simple models to create a complex model.

One simple method of boosting is the **additive boosting**:  
Considering binary classifiers

$$\begin{aligned}h : \vec{X} &\mapsto y \\ y &\in \{-1, 1\}\end{aligned}$$

The model is defined as

$$h(\vec{X}) = \text{sign} (h_1(\vec{X}) + \dots + h_n(\vec{X}))$$

### 1.16.1 Adaboost

The adaptive boosting algorithm is an additive algorithm, with associated importances:

$$h(X) = \text{sign} (\alpha_1 \cdot h_1(X) + \dots + \alpha_n \cdot h_n(X))$$

The adaboost algorithm is **always based on very simple models**, usually decision stumps.  
As a consequence, it **does not overfit**.

## 2 Reinforcement learning

Method where you train the program by rewarding the learning algorithm positively or negatively according to the produced results. This method is similar to how we teach animals.

## 3 Unsupervised learning

Given only inputs as training, find a pattern: discover clusters, manifolds, embedding.