

Calculus For

Machine

learning \neq

DATA SCIENCE

What is a derivative?

Derivatives can find the max & min

Value of a function.

Calculus

Derivative

How fast a quantity is changing at a specific point

If a function $F(x)$ gives you a value based on input x , then the derivative $F'(x)$ tells you:

The rate of change of $F(x)$

or how much $F(x)$ increases or decreases as x changes a little bit.

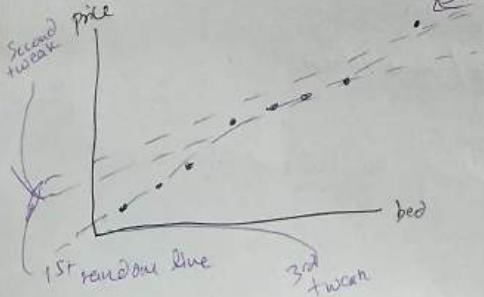
Why Important in ML?

To optimize functions, to maximise or minimise it.
when you find a model that fits your dataset the best, you calculate
a loss function & minimise it.

2 houses

1 house
1 Bedroom
150,000

2 house
2 bedroom
250000



Find Price of house by the no. of bedrooms

No. of bedrooms	Price of house
1	100
2	200
3	300
4	400
5	500
6	600
7	700
8	800
9	900
10	10000

use ml model to predict

The idea here is that the ml model takes all data & learns a process called model (similar to a brain engine). It then simply draws a line.

It tweaks itself until it can give a good prediction.
This problem is called a linear regression.

Let's say you go 100km/h.

so avg velocity \rightarrow 100km/h.
but you could have been going at 200km/h & stopped in between
 $\sim\sim\sim$ averages out

so the question is of a given function what's the velocity at the
given instant \rightarrow Instantaneous Velocity \rightarrow this is derivative
Instantaneous rate of change
of function.

$$\text{Speed} = \frac{\Delta t}{t}$$

Let's say speedometer broke. [look in slide on table].

The car is not moving at a constant speed, if you measure
distance travelled every 5 seconds

Can you use this to find velocity at $t = 12.5$ seconds?

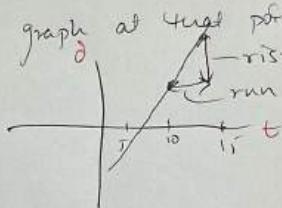
$$\text{Velocity} = \frac{\text{distance travelled}}{\text{time taken}}$$

No, But you can find avg Velocity for interval 10-15 seconds.

If we draw a graph of the points on table [inside] zoom into the part 10 - 15 seconds.

The slope of the graph at that point is the ~~avg~~ velocity at that point.

$$\text{Slope} = \frac{\text{rise}}{\text{run}}$$



In this case

rise \Rightarrow change in distance

run \Rightarrow change in time

$$\text{Slope} = \frac{\text{rise}}{\text{run}} \rightarrow$$

change in distance
change in time

Synchronous to velocity

$$\text{Slope} = \frac{\Delta d(t) - \Delta d(10)}{t(15) - t(10)} \rightarrow \frac{202 - 122}{15 - 10} \rightarrow \text{Slope} = \frac{80 \text{ m}}{5 \text{ s}} \Rightarrow 16 \text{ m/s}$$

This is a good prediction for v at 12.5s.
Now can we find a better prediction? \rightarrow If we had more data around 12.5s yes. Now let's say we take measurements every 1s.

[Data & fun table for slide]

$$\Delta d(12) = 155 \quad \Delta d(13) = 170$$

$$\frac{170 - 155}{13 - 12} \rightarrow 15 \text{ m/s} \rightarrow \text{more accurate guess.}$$

$$\text{Slope} \rightarrow \frac{\Delta d}{\Delta t} \rightarrow \frac{\Delta d(13) - \Delta d(12)}{13 - 12} \rightarrow \frac{170 - 155}{13 - 12} \rightarrow \text{Slope} = 15 \text{ m/s.}$$

1

Derivatives

The derivative

$\frac{\Delta x}{\Delta t}, \frac{\Delta x}{\Delta t}, \frac{\Delta x}{\Delta t}, \frac{\Delta x}{\Delta t} \rightarrow \frac{dx}{dt}$

So you can see here how the small adjustments are made by the model to reach the potential derivative

The derivative

$\frac{\Delta x}{\Delta t}, \frac{\Delta x}{\Delta t}, \frac{\Delta x}{\Delta t}, \frac{\Delta x}{\Delta t} \rightarrow \frac{dx}{dt}$

The slope of the tangent at that particular point

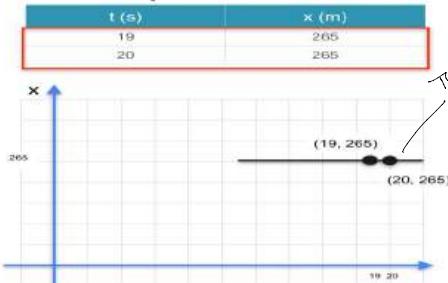
Derivative

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Derivatives and Optimization

Slopes, maxima, and minima

Zero Slope



$$\text{slope} = \frac{\Delta x}{\Delta t}$$

$$\text{slope} = \frac{x(20) - x(19)}{20 - 19}$$

$$\text{slope} = \frac{265m - 265m}{1s}$$

$$\text{slope} = \frac{0}{1} \quad \text{No rise in distance}$$

$$\text{slope} = 0 \text{ m/s}$$

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Minima and Maxima

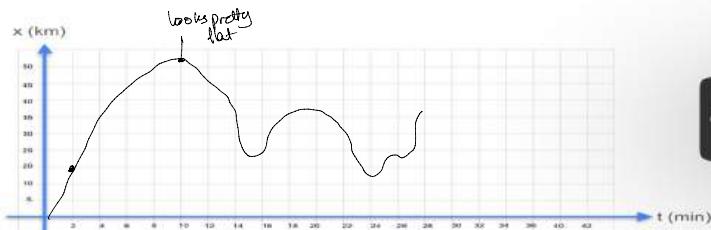
I'm going to draw a quiz velocity of left car on this graph.

Quiz! Where was the velocity of the car zero?

- $t=4$ $v=22$
- $t=6$ $v=34$
- $t=21$ $v=40$



Wherever there were horizontal to tangent



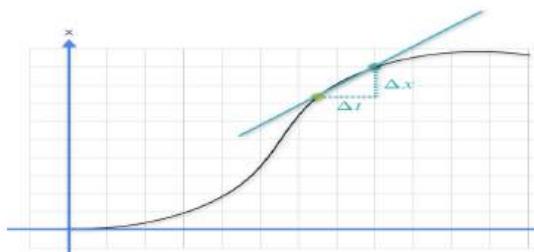
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Derivatives

$$\text{slope} = \frac{\text{change in distance}}{\text{change in time}}$$

$$\text{slope} = \frac{\Delta x}{\Delta t}$$

$$\text{slope at a point} = \frac{dx}{dt}$$



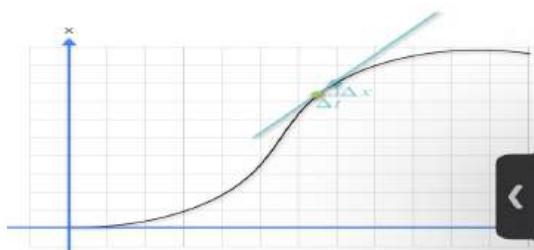
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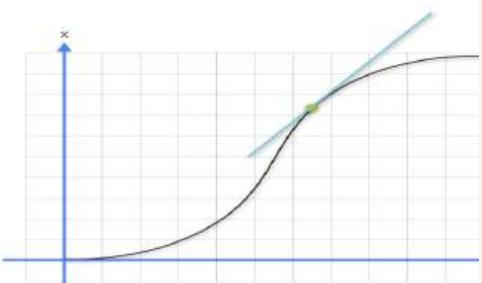


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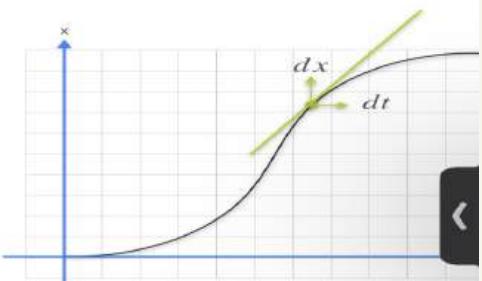
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Derivatives

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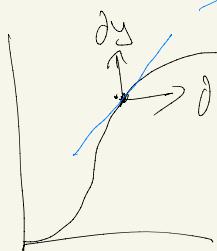
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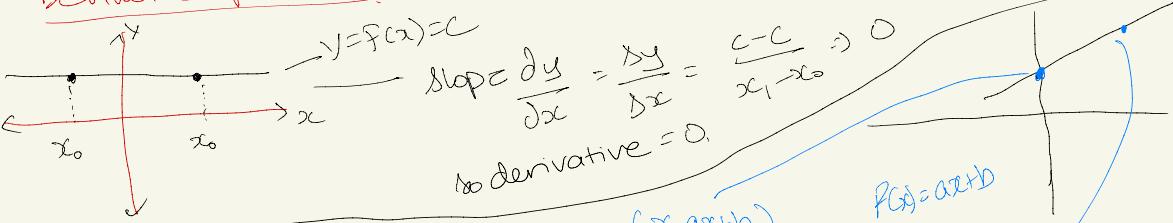
Let's now make horizontal axis as x & vertical axis as y . slope $\cancel{F'(x)}$ \rightarrow $y = f(x)$



Derivative of F can be represented as $f'(x)$ [Lagrange's notation]

$$\frac{dy}{dx} = \frac{d}{dx} f(x) \rightarrow \text{Leibniz's notation}$$

Derivative of a Constant



Derivative of a line

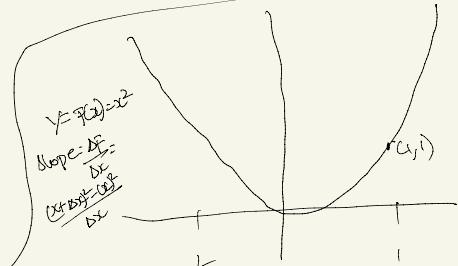
$$\text{so } f(x) = ax + b \quad f'(x) = a$$

$$\frac{\Delta y}{\Delta x} = \frac{\text{rise}}{\text{run}} = a$$

now:

$$\frac{\Delta F}{\Delta x} = \frac{\Delta y}{\Delta x} = \frac{a(x+\Delta x) + b - (ax+b)}{\Delta x}$$

$$\Rightarrow a \cdot \Delta x / \Delta x = a$$



Now if you begin with a big shift → say (1, 1) to (2, 4) →

$$\text{slope} = \frac{\Delta F}{\Delta x} = \frac{(2+3)^2 - 1^2}{\Delta x} \rightarrow \Delta x = 2-1=1$$

$$(x+\Delta x)^2 - (x)^2 \rightarrow \Delta F = 3 \quad \Delta x = 1$$

If you see this qualitatively
 $F(1)=1$
 $F(2)=4$
 $F(3)=9$

$$\text{Now let's make interval smaller. } (1, 1), (1.5, 2.25)$$

$$\rightarrow \frac{(1.5+1)^2 - 1^2}{0.5} \rightarrow \frac{1.25}{0.5} = 2.5 \quad \Delta x$$

Now, 1/1000

$$\text{slope} \approx 2.001 \approx 2. \quad \text{true derivative of } x^2 = 2x \text{ at } (x=1) \text{ slope} = 2$$

Let's derive

$$\frac{\Delta F}{\Delta x}, F(x+\Delta x) - F(x) \rightarrow \frac{\Delta F}{\Delta x}, \frac{\Delta F}{\Delta x} = \frac{(x+\Delta x)^2 - x^2}{\Delta x} = \frac{x^2 + 2x\Delta x + (\Delta x)^2 - x^2}{\Delta x}$$

$$2x \leftarrow 2x + \Delta x$$

Now Δx when it goes to 0, $\Delta x \rightarrow 0$

$$\frac{(2x + \Delta x)\Delta x}{\Delta x}$$

$$f(x) = x^2 \quad f(x) = x^3$$

$$f'(x) = 2x \quad f'(x) = 3x^2$$

$$f(x) = x^{-1} \quad f(-1)x^{-2}$$

$$\text{so if: } f(x) = x^n$$

$$f'(x) = \frac{d}{dx} f(x) = nx^{n-1}$$

$$y = \text{cubic: } f(x) = x^3$$

$$\text{slope} = \frac{\Delta F}{\Delta x} = \frac{(x+\Delta x)^3 - x^3}{\Delta x}$$

$$(x+\Delta x)(x^2 + 2x\Delta x + (\Delta x)^2) - x^3$$

$$\rightarrow x^3 + 2x^2\Delta x + x(\Delta x)^2 + (\Delta x)^3 - x^3$$

$$\rightarrow 2x^2\Delta x + 3x(\Delta x)^2 + (\Delta x)^3 \rightarrow \frac{2x^2 + 3x\Delta x + (\Delta x)^2}{\Delta x}$$

$$\rightarrow \Delta x (2x^2 + 3x\Delta x + (\Delta x)^2) \rightarrow \Delta x^2 + 3x\Delta x + (\Delta x)^2$$

Now $\Delta x \rightarrow 0 \Rightarrow 3x^2$

Derivative of $\frac{1}{x}$:

$$y = \frac{1}{x+\Delta x} = x^{-1}$$

$$\text{slope} = \frac{\Delta F}{\Delta x} = \frac{(x+\Delta x)^{-1} - x^{-1}}{\Delta x}$$

$$\frac{1}{x+\Delta x} - \frac{1}{x}$$

$$\frac{1}{x(x+\Delta x)} \rightarrow \frac{x - x - \Delta x}{x(x+\Delta x)}$$

$$\frac{1}{x+\Delta x} \rightarrow \Delta x \rightarrow 0$$

$$\rightarrow -\frac{1}{x^2}$$



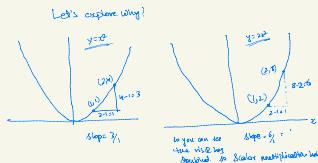
at $x=0$ this has a tangent that runs straight up the vertical slope.
Why \rightarrow not well defined

Recap:

Corners / cusps \Rightarrow Non-differentiable.
Jump discontinuity \Rightarrow
Vertical tangents

Properties of Derivatives.

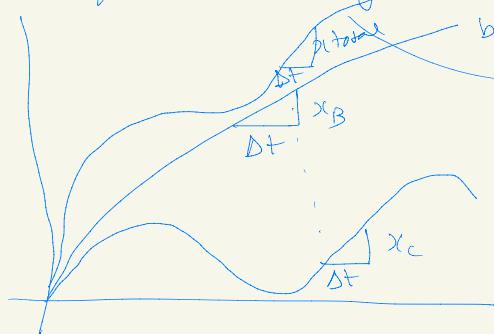
1) multiplication by scalar $\rightarrow F = hg$ so $F' = hg'$
So $F = cg$, $F' = cg'$



2) Sum rule.

If some gorgeous woman is on a cruise

The cruise let's say is going 0.6 nautical miles per hour fine ship begins walking at a speed of 0.05 nautical miles in the direction of the cruise, cause queen needs to get her steps in.



- how the
baddie f_2
moves

$$f = f_1 + f_2$$

$$F' = F_1' + F_2'$$

$$x_{\text{total}} = x_B + x_C$$

$$\frac{x_{\text{total}}}{\Delta t} = \frac{x_B + x_C}{\Delta t}$$

$$v_{\text{total}} = v_B + v_C$$

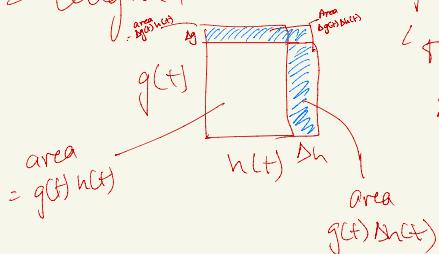
The Product Rule

$$F' = g'h + gh'$$

$$F = gh$$

lets say a house is under construction $h(t) \rightarrow$ width of house made at time t & $g(t) \rightarrow$ length made at time

\Rightarrow Area = length \times width



$$F(t) = g(t) \cdot h(t)$$

'Rate of change of area with respect to time'

So the rate of change of area in a small time $Δt$ will be

$$\frac{\Delta F(t)}{\Delta t}$$

$\Delta F(t) \rightarrow$ change in area

$$\Rightarrow \frac{\Delta F(t)}{\Delta t} = \frac{\Delta g(t)h(t) + g(t)\Delta h(t) + \Delta g(t)\Delta h(t)}{\Delta t}$$

$$\Rightarrow \frac{\Delta g(t)}{\Delta t} h(t) + g(t) \frac{\Delta h(t)}{\Delta t} + \frac{\Delta g(t) \Delta h(t)}{\Delta t}$$

Now
 $\Delta t \rightarrow 0$

$$g'(t)h(t) + g(t)h'(t) + 0$$

$$\Rightarrow \underline{g'(t)h(t) + g(t)h'(t)}$$

Question

$$\underline{\Omega} \quad F(x) = xe^x$$

$$F'(x) = \frac{\partial(x)}{\partial x} \cdot e^x + \frac{\partial(e^x)}{\partial x} x$$

$$\Rightarrow e^x + xe^x$$

$$\Rightarrow \underline{e^x(x+1)}$$

The Chain Rule: $h(t), g(t) \rightarrow \frac{\partial}{\partial t}(g(h(t))) \Rightarrow \frac{\partial g}{\partial h} \cdot \frac{\partial h}{\partial t} \rightarrow g'(h(t)) \cdot h'(t)$

$$\frac{\partial}{\partial t} F(g(h(t))) \rightarrow \frac{\partial F}{\partial g} \cdot \frac{\partial g}{\partial h} \cdot \frac{\partial h}{\partial t} = F'(g(h(t))) \cdot g'(h(t)) \cdot h'(t)$$

Idea

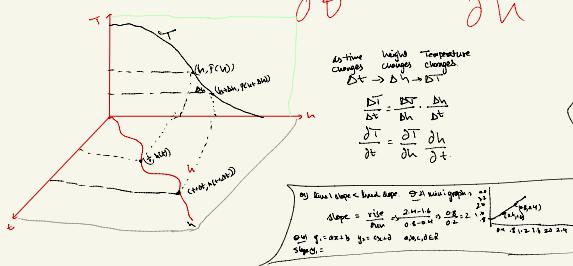
cold mountain (not height) \rightarrow
 ① As you drive up the temp changes w.r.t time $\rightarrow \frac{\partial T}{\partial t}$ - temp changes w.r.t height $\rightarrow \frac{\partial T}{\partial h}$

② But also the height changes as you drive up so height changes w.r.t time t , time

③ As you drive up the temp changes with time passing $\rightarrow \frac{\partial T}{\partial t}$

So what the chain rule says? \rightarrow you can find ③ by using ① & ②

$$\frac{\partial T}{\partial t} = \frac{\partial T}{\partial h} \cdot \frac{\partial h}{\partial t}$$



$$\begin{aligned} \frac{\partial T}{\partial t} &= \frac{\partial T}{\partial h} \cdot \frac{\partial h}{\partial t} \\ \frac{\partial T}{\partial t} &= \frac{\partial T}{\partial h} \cdot \frac{\partial h}{\partial t} \end{aligned}$$

Q: $f(x) = e^{2x}, f'(x) = ?$
 $e^{2x} \approx 2e^x$

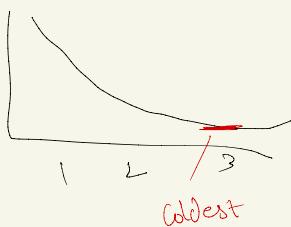
WEEK 1 Practice Assignment

My book's slope < board's slope \rightarrow A non-linear function
 Slope = rise/run $\rightarrow \frac{2+1-6}{2-1-4} = \frac{-3}{-3} = 1$
 Q: $f_1 = ax+b, f_2 = cx+d$
 Slope:

Why Are derivatives used for ML -

In ML we find a model that best fits your dataset and in order to find this model you calculate a loss function that tells you how far you are from the ideal model & when you minimize this function you get the best model.

At the maximum or min. the slope is zero

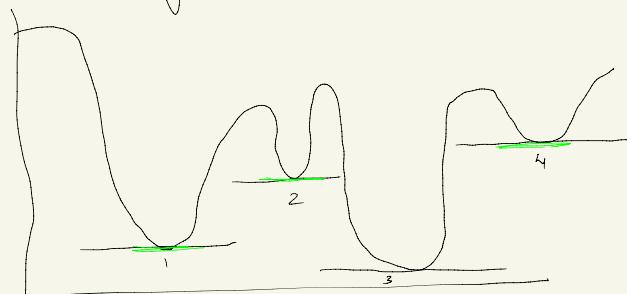


→ You move from left to right in a sauna you see if hot or cold.

At the coldest point, when you move left or right the temp increases.

[In guessing the actual solution is where problem is correct. Any right slope changes cause you move away from the ideal point]

Not always true that $\text{slope} = 0$ means max or min.



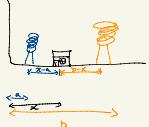
However you are able to narrow down the results to look for

local minimum
maximum | global minimum

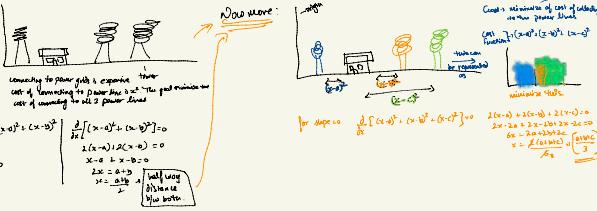
Cost Function Motivation

Let's say our power hub you put house next to powerline $x=0 \Rightarrow 0$

Now let's say 2. blue & orange.



System cost of connecting to 2 houses
blue = $(x-1)^2$
orange = $(x-2)^2$ ($x-3)^2$
Total cost of connecting to both powerlines
 $(x-1)^2 + (x-2)^2$
so it's possible you can choose one of
square or group cost
So there are 2 options



So if you were to have n power lines minimize $(x-a_1)^2 + (x-a_2)^2 + \dots + (x-a_n)^2$
solution = $x = \frac{a_1 + a_2 + \dots + a_n}{n}$

The log loss \rightarrow let's say 10 times coin flipped you want $7H 3T$

Now let's say $H \rightarrow P$ probability $T \rightarrow 1-P$

$$\text{so } 7H 3T \rightarrow P^7(1-P)^3 = g(P)$$

Now we use calculus to maximise $g(P)$

$$\begin{aligned}\frac{\partial g}{\partial P} &= \frac{\partial}{\partial P}(P^7(1-P)^3) = \frac{\partial(P^7)}{\partial P}(1-P^3) + P^7 \frac{\partial(1-P^3)}{\partial P} \\ &\equiv 7P^6(1-P)^3 + P^3(1-P)^2(-1) \\ &= P^6(1-P)^4[7(1-P) - 3P] \\ &= P^6(1-P)^2(7-10P) = 0\end{aligned}$$

\hookrightarrow so for a product of 3 strings to be zero 1 must be zero

for $P=0, P=1, P=0.7$

If $P \neq 0, 1$ it will always land on tails
 $P=0.7$ " " " " " needs

$P=0.7$ will work

How to make this easier

$\log(g(P)) \rightarrow$ because if $g(P)$ is maximal so is the logarithmic.
so maximizing the logarithm will maximize $g(P)$

$$\begin{aligned}\log(g(P)) &= \log(P^7(1-P)^3) = 7\log(P) + 3\log(1-P) \\ &\equiv 7\log(P) + 3\log(1-P) = L(P)\end{aligned}$$

Now take derivative

$$\begin{aligned}\frac{\partial L(P)}{\partial P} &= \frac{\partial}{\partial P}(7\log(P) + 3\log(1-P)) = 7\frac{1}{P} + 3\frac{1}{1-P}(-1) = \frac{7(1-P) - 3P}{P(1-P)} = 0 \\ &\underline{P=0.7} \quad \hookrightarrow 7(1-P) - 3P = 0\end{aligned}$$

Now we get same solution in a simpler way. Logarithms of probability
are very common in ML what we need is

$$C(p) \rightarrow \text{log loss}$$

why do we take $-\ln(p)$

$\ln(p)$ is a -ve no. when p is b/w 0 & 1

Relationship with ML

H H H H H H T T T

We found model that get's 7 H 3T how?
by minimizing the log loss & obtained that optimal p is

Why log?

1) Derivatives of products is hard, derivatives of sums is easy.

$$\text{eq: } F(p) = p^6(1-p)^2(3-p)^9(4-p)^{13}(10-p)^{500}.$$

direct very hard.

$$\frac{\partial}{\partial p} \log(F) = \text{easier}$$

2) Product of tiny things is tiny

small nos. \times small nos. = even smaller nos.
 $\log(\text{small nos.}) = -\text{large nos.}$ These can
be computed by computer easily.

— Week 1 Theory End

