

NEURAL NETWORKS

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COURSE

PRE-WORK

PRE-WORK REVIEW

- Understand Logistic Regression and link functions
- ▶ Be familiar with training and testing classifiers and regressors

OPENING

ARTIFICIAL NEURAL NETWORKS

OPENING

- Neural networks were first studied in the 1940s (!) as a model of biological neural networks
- Many advances since then have improved the ability to train and apply neural networks
- Good for both classification and regression but difficult to interpret model behaviors
- Deep learning in the past few years has been highly successful for otherwise difficult problems

OPENING

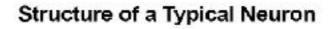
- ▶ Today we will focus on types of neural networks and their applications, and skip some of the more technical details
- ➤ Specifically we'll skip training neural networks -- there are many methods in various situations and the details can be tedious (but not particularly difficult)
- ▶ Methods include backpropagation, gradient descent, and Hessian-free learning

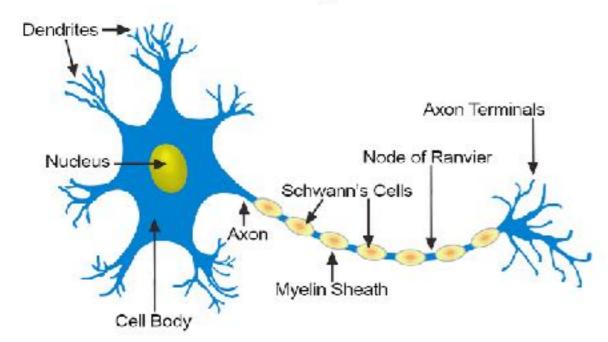
INTRODUCTION

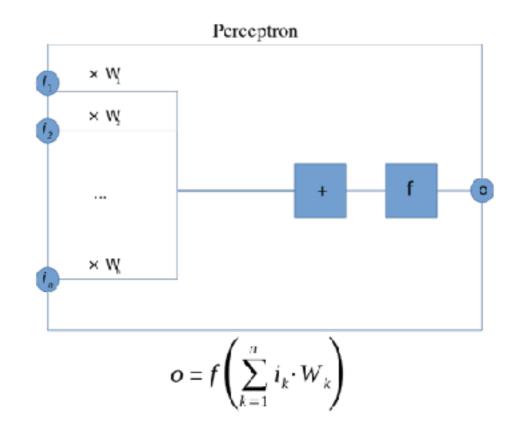
PERCEPTRON

PERCEPTRON

- Perceptrons are the simplest example of a neural network
- ▶ The idea is to emulate a single <u>neuron</u>

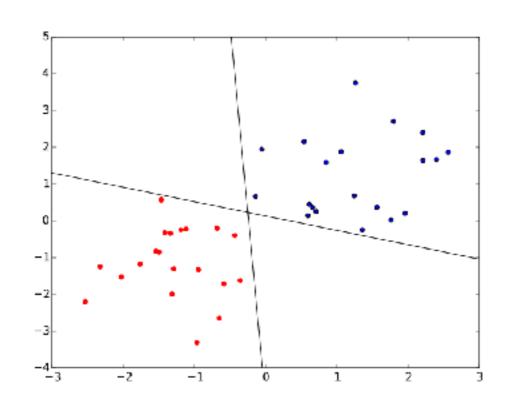


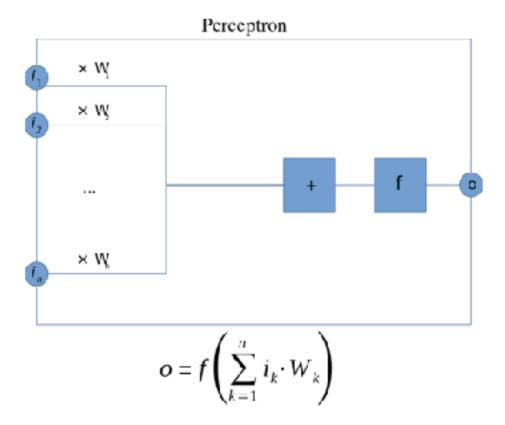




PERCEPTRON

- Perceptrons are the simplest example of a neural network
- Given n inputs and an <u>activation</u> or link function f
- ▶ The perceptron computes a linear separating curve

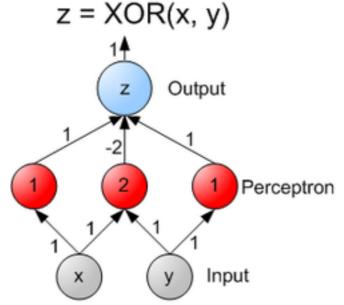


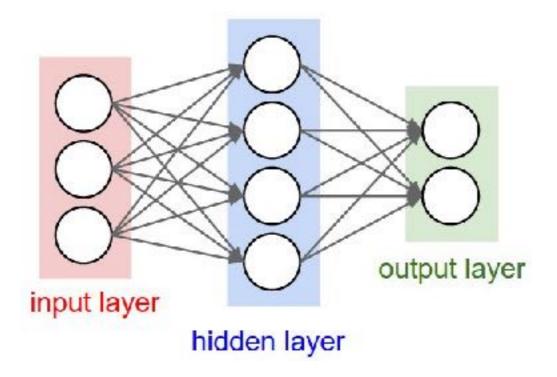


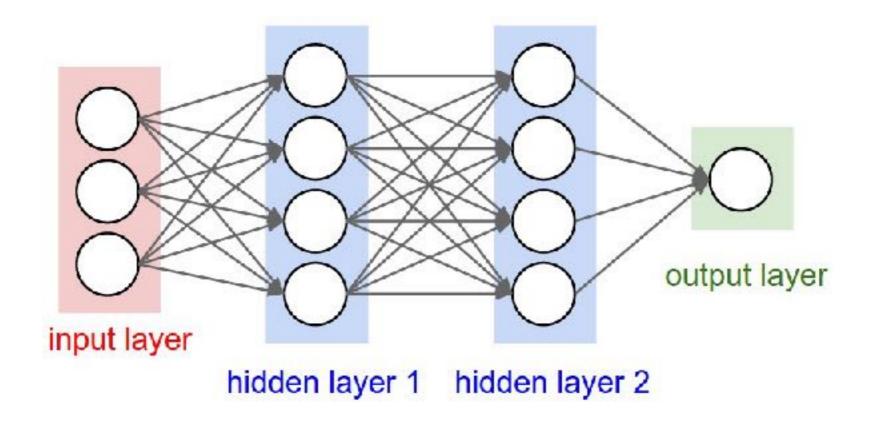
PERCEPTRON

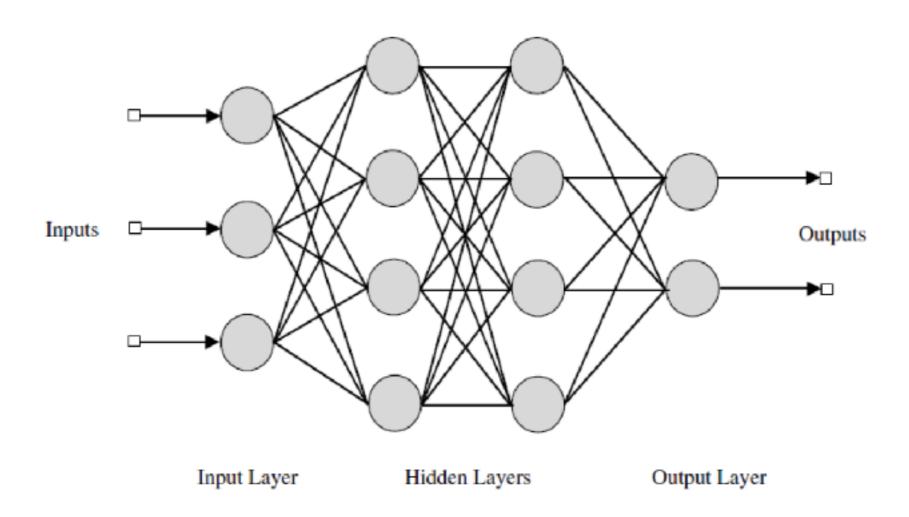
- ▶ Common <u>activation functions</u> are linear, logistic, tanh, and <u>softmax</u>
- ▶ We'll see shortly that some are better for classification, some for regression

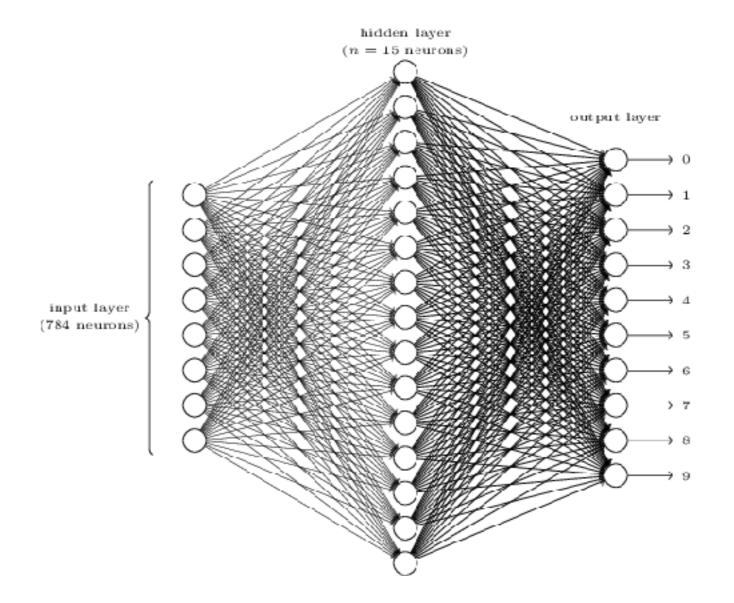
Perceptrons can be combined into multilayer perceptrons or feedforward network







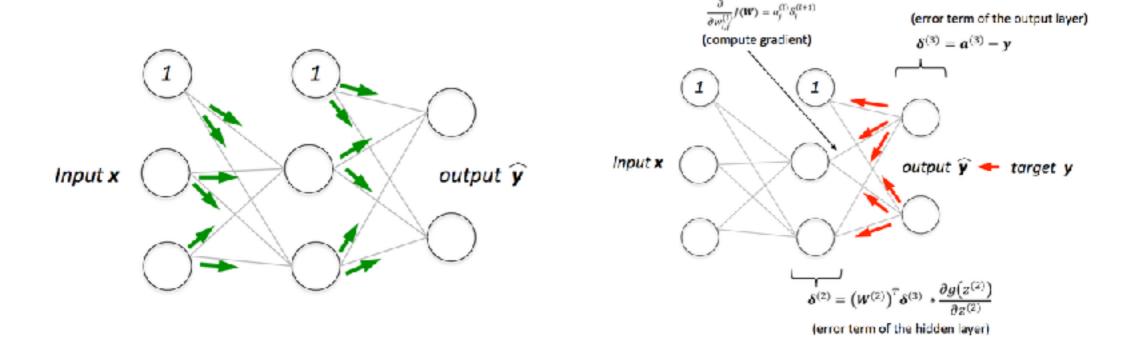




- ▶ Typically we use
 - ▶ Input layers have no activation. Simply inputs!!
 - Linear layers for regression output
 - **▶** Logistic or Tanh for binary output
 - ▶ Softmax for n-class output (yields probabilities)

GUIDED PRACTICE

- ▶ Feed forward neural networks can be trained with <u>backpropagation</u>
- **▶** Source



- Key Parameters
 - Learning Rate (gradient descent for training)
 - ▶Epochs: number of backpropagation passes (over entire dataset)
 - Batch size: how many training points used at a time to update weights
- Model others behaves as usual with
 - model.predict
 - >model.predict_classes

- **▶** Tips
 - If the error jumps around per epoch, decrease the learning rate
 - ▶ Taking too long to train: use higher learning rate or batch_size
 - ▶ High error after convergence?
 - More hidden layers / neurons
 - Normalize data or use PCA

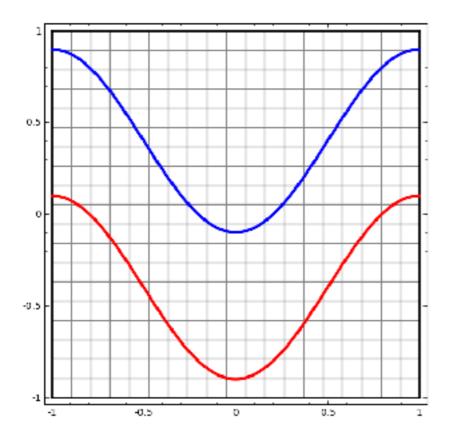
UNIVERSAL APPROXIMATION THEORY

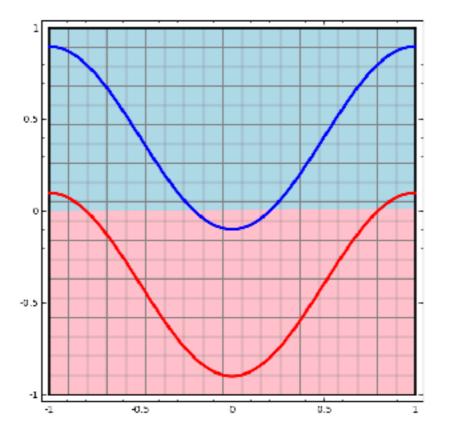
UNIVERSAL APPROXIMATION

- ▶ One major reason that neural networks are useful is the <u>Universal</u> <u>Approximation Theorem</u>
- The result basically says that many real vector-valued functions can be approximated arbitrarily well with *some* feed-forward neural network
- This is why neural networks are useful for regression -- given enough data and the right network structure they can fit many common data sets

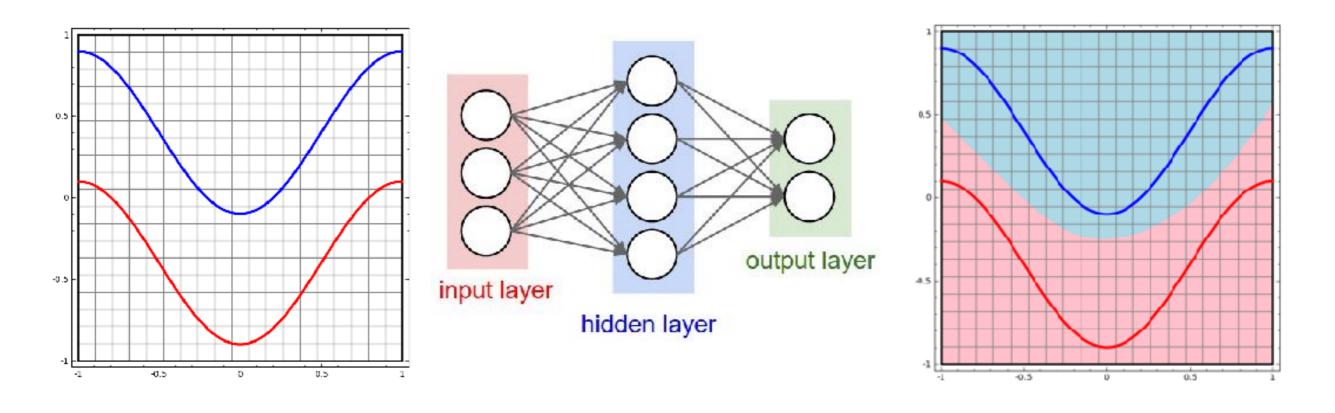
CLASSIFICATION WITH NEURAL NETWORKS

- ▶ Neural Networks are also extremely useful for classification (<u>source</u>)
- ► No hidden layers:

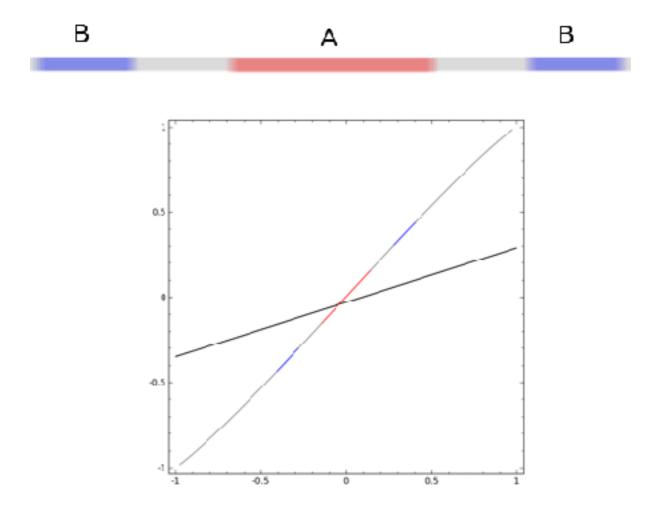




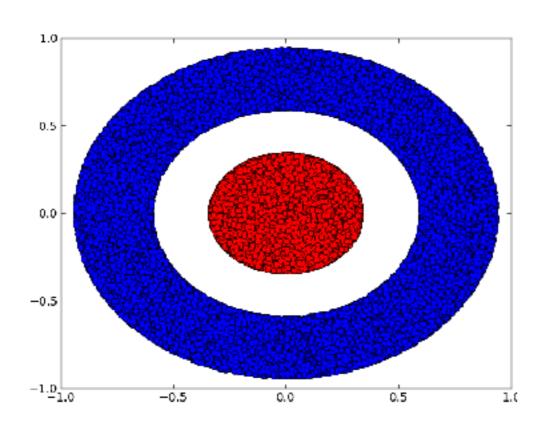
- ▶ Neural Networks are also extremely useful for classification (<u>source</u>)
- ▶ One hidden layer:

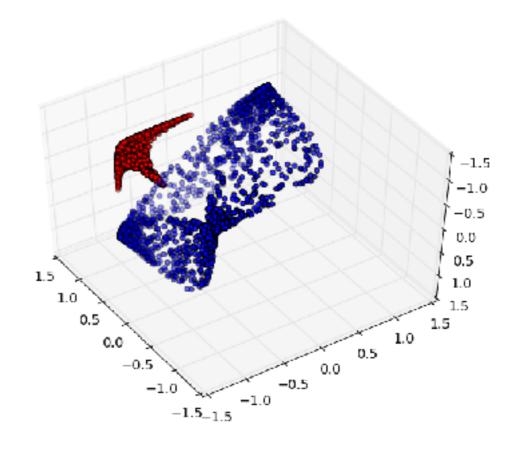


▶ Neural Networks are also extremely useful for classification (<u>source</u>)



Neural Networks are also extremely useful for classification (source)





- The neural network transforms the data topologically (no tears or breaks) and then separates the data with a hyperplane
- NNs are capable of handling difficult data sets, including:
 - Image processing: recognizing hand-written characters
 - ▶Image compression
 - Financial forecasting
 - ▶ Many others

ACTIVITY: KNOWLEDGE CHECK

ANSWER THE FOLLOWING QUESTIONS



- 1. Let's practice using <u>neural networks for classification</u>. For each of the four datasets, experiment with the number of layers and neurons to find the best model
- 2. Also take a look at this visualization

DELIVERABLE

Answers to the above questions

NEURAL NETWORKS IN PYTHON

NN IN PYTHON

- There are many NN libraries for python and other languages
- **Python**
 - ▶ Theano
 - **▶**Keras
 - ▶ Lasagne
 - **→**TensorFlow
 - Scikit Learn support for NN coming in 0.18
- Lua
 - Torch
- Some of these libraries utilize GPUs for (much) faster training

NN IN PYTHON

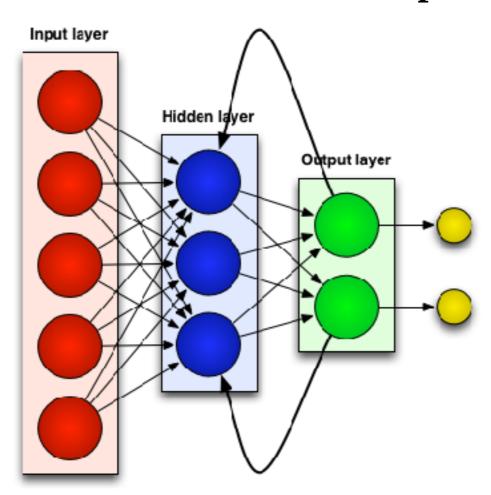
- Let's look at some examples in Keras
 - **▶**Regression
 - **▶**Classification

DESIGNING NEURAL NETWORKS

NN IN PYTHON

- Network design is a hard problem
 - ▶Experience helps
 - ▶ Evolutionary algorithms are <u>useful</u> for <u>design</u>
 - Nice (free) book available
- **▶**Tips
 - Number of input layer nodes = number of features (obviously!)
 - Number of output layers nodes
 - ▶1 if regression
 - ▶1 if binary classification
 - N (number of classes) if softmax is used as activation for multi-label classification
 - Number of hidden layers
 - If data is linearly separable, no hidden layer needed
 - If not, one suffices in a lot of cases. More make the number of parameters exponentially fewer, but are more difficult to train
 - For more details, look at http://www.faqs.org/faqs/ai-faq/neural-nets/part1/preamble.html
 - Number of neurons
 - ▶Between input and output nodes, e.g. mean
- •Additional info: https://stats.stackexchange.com/questions/181/how-to-choose-the-number-of-hidden-layers-and-nodes-in-a-feedforward-neural-netw

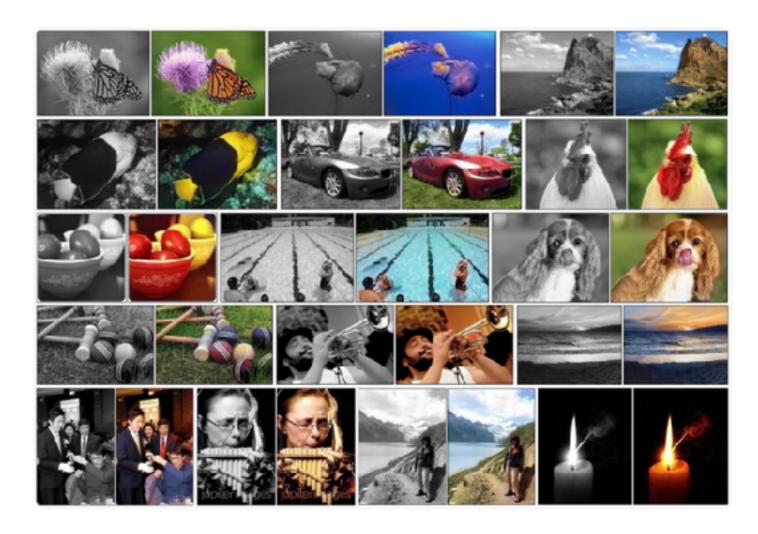
▶ Recurrent Neural Networks contain loops (<u>source</u>)



- Recurrent Neural Networks contain loops
- ▶ This implements feedback and gives neural networks "memory" or context
- Particularly good for predicting sequences, translating text, recognizing objects in images, speech translation
- ▶ Commonly referred to as deep learning, involving both feature extraction and modeling
- Nice intro here

► RNN font analysis

▶ <u>Automatic Colorization</u> with CNN



- ► RNN font analysis
- Automatic Colorization with CNN
- ▶ Automatic translation
- **▶** Deep Learning Applications

CONCLUSION

TOPIC REVIEW

CONCLUSION: Neural Networks

Pros:

- Flexible
- Good for a variety of tasks
- Good for many types of data

Cons:

- Can require a lot of data
- Training may be slow
- Many parameters to tune
- Many layer types and activations
- Black Box model

CONCLUSION

- ▶ Many more examples for Keras available
- ▶ Recommended articles: Convolutional NN,
- Advanced machine learning methods you should explore include Bayesian methods and deep learning

BOOSTING AND XGBOOST

BOOSTING

- ▶ Boosting: combining multiple 'weak learners' to get a 'strong learner'
- ▶ Weak learners: Model only slightly correlated with true model, but better than random
- ▶ Strong learners: Model can get arbitrarily close to true model
- ▶ Why weak learners? They are simple. E.g. a one-level decision tree
- ▶ Protip: Boosting reduces bias error!

BOOSTING

- ► First such algorithm: <u>AdaBoost</u>
- ▶ AdaBoost is a generalized methodology
- It can be applied to many different learning models
- ► Another such algorithm: XGBoost
- ► XGBoost applies boosting to decision trees (how is it different from Random Forests?)

ACTIVITY: KNOWLEDGE CHECK

ANSWER THE FOLLOWING QUESTIONS



1. Let's practice using boosting with XGBoost. Install XGBoost with the following command:

conda install -c aterrel xgboost=0.4.0

2. Work through http://machinelearningmastery.com/develop-first-xgboost-model-python-scikit-learn/

DELIVERABLE

Answers to the above questions

LESSON

EXIT TICKET

DON'T FORGET TO FILL OUT YOUR EXIT TICKET

https://goo.gl/forms/ZF7B45rp0zkchaRJ2