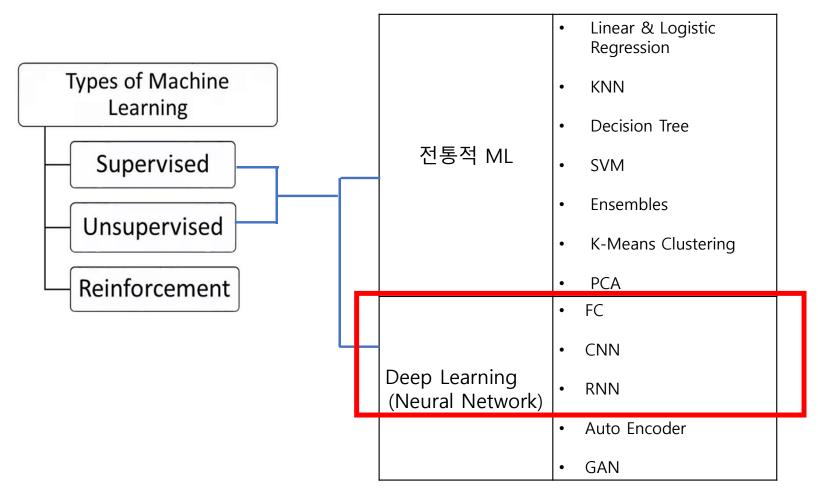
Neural Network and Deep Learning

Machine Learning 모델의 종류



전통적 Machine Learning 의 학습

전통적 Machine Learning

- -. Hunan-crafted features
- -. Great fit for data mining applications

컴퓨터가 이해할 수 있도록 Domain 지식 및 통계학적 지식을 바탕으로 Feature 를 잘 만들어서 Data 를 구성

80~90 % 의 비중

Domain 전문지식을 가진 석,박사급 인재 필요

알고리즘 학습

10~20% 의 비중

각 feature 의 weight 를 optimize

Deep Learning 의 학습

- 중요한 Feature 를 스스로 구분하여weight 를 부여
 - 사람이 manually 정해준 feature 는 over-specified, incomplete 위험성 있고 작성에 많은 시간 소요
- 여러 층에 걸친 내부 parameter 를 스스로 학습
 - 적용하기 쉽고 빠르다.
- Raw data 를 거의 그대로 사용 computer vision, 언어처리 등 (ex, image, sound, characters, words)
- Unsupervised, supervised learning 모두 가능
- Great fit for hard vision, speech, language problem

Artificial Neuron (Perceptron)

구성요소:

Pre-Activation:

$$a(x) = b + \sum_{i} w_i x_i = b + w^T X$$

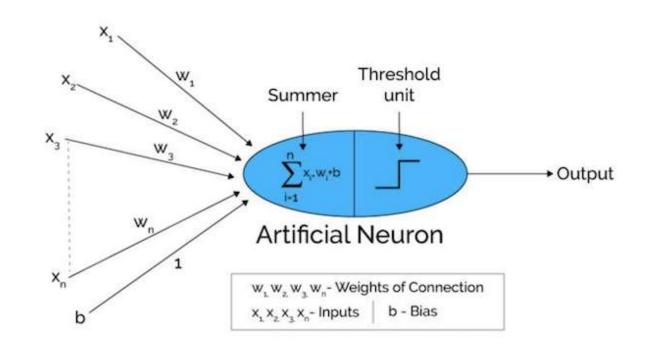
Activation:

$$h(x) = g(a(x)) = g(b + \sum_{i} w_i x_i)$$

w: connection weights

b: bias

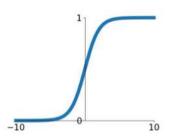
g: activation function



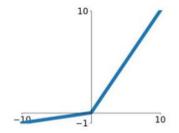
Activation Functions

Sigmoid

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

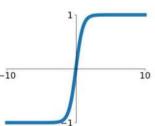


Leaky ReLU max(0.1x, x)



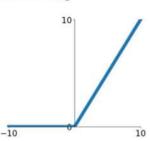
tanh

tanh(x)



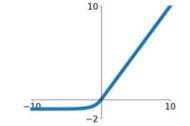
ReLU

 $\max(0, x)$



ELU

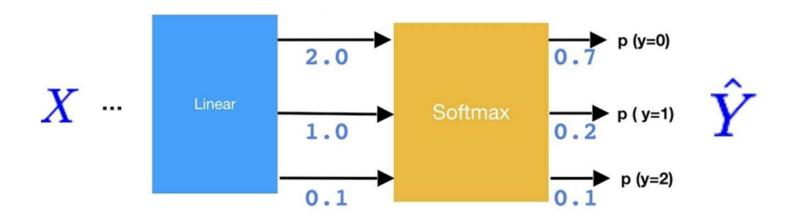
$$\begin{cases} x & x \ge 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$



Softmax

• 출력값의 class 분류를 위하여 출력값에 대해 정규화 → 확률 분포 출력

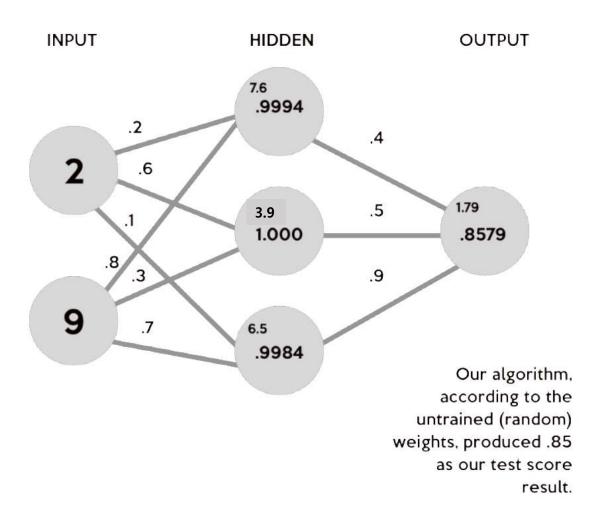
$$\sigma(\mathbf{z})_j = rac{e^{z_j}}{\sum_{k=1}^K e^{z_k}}$$
 for j = 1, ..., K .

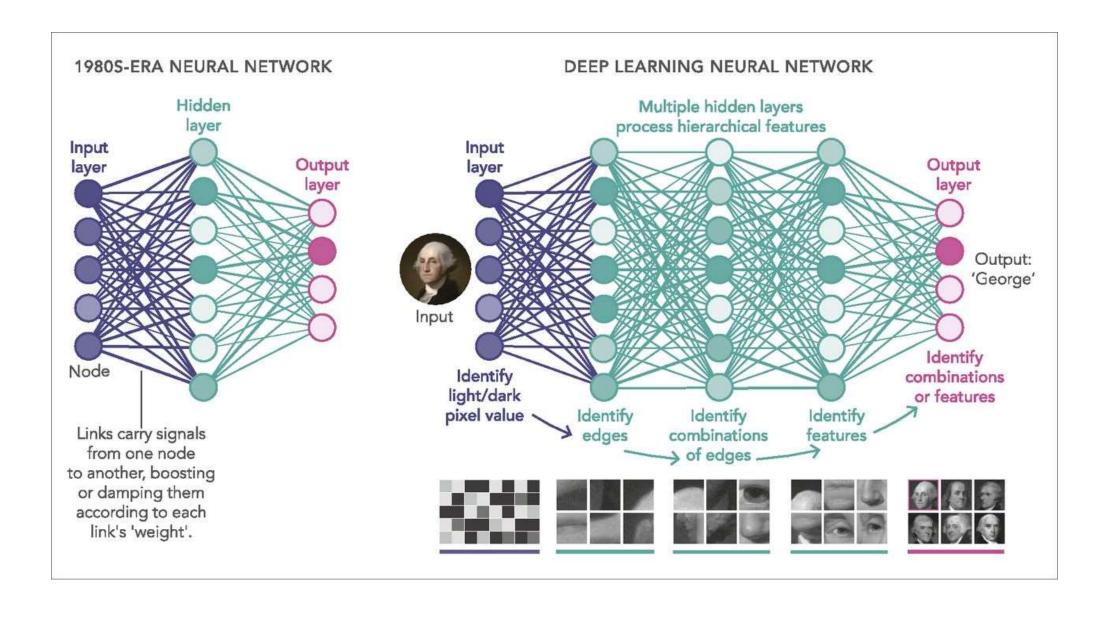


Scores (Logits)

Probabilities

Neural Network 의 작동 원리

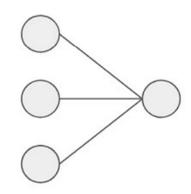




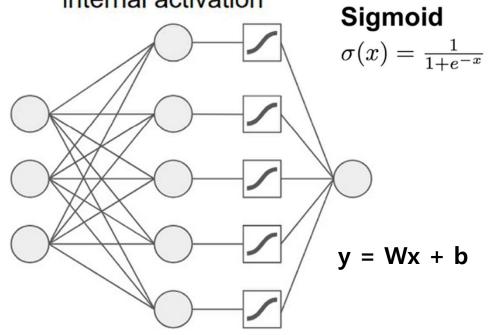
Regression (Linear / non-Linear)

A. Linear-regression model

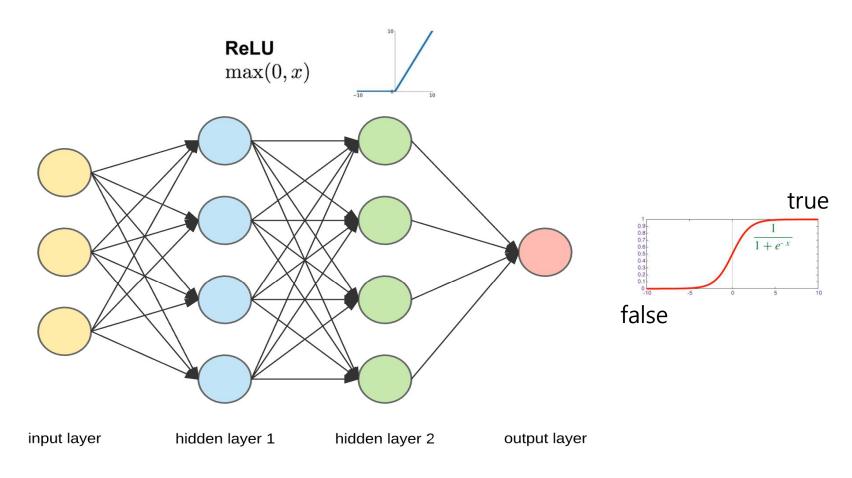
$$y = Wx + b$$



B. Two-layer neural network with nonlinear internal activation

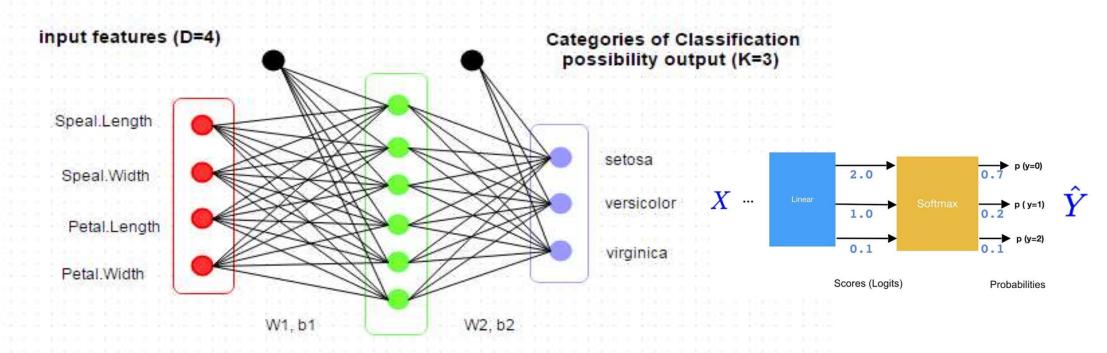


Binary Classification (Sigmoid)



Multi-Class Classification (Softmax)

Classification Example for IRIS data by DNN

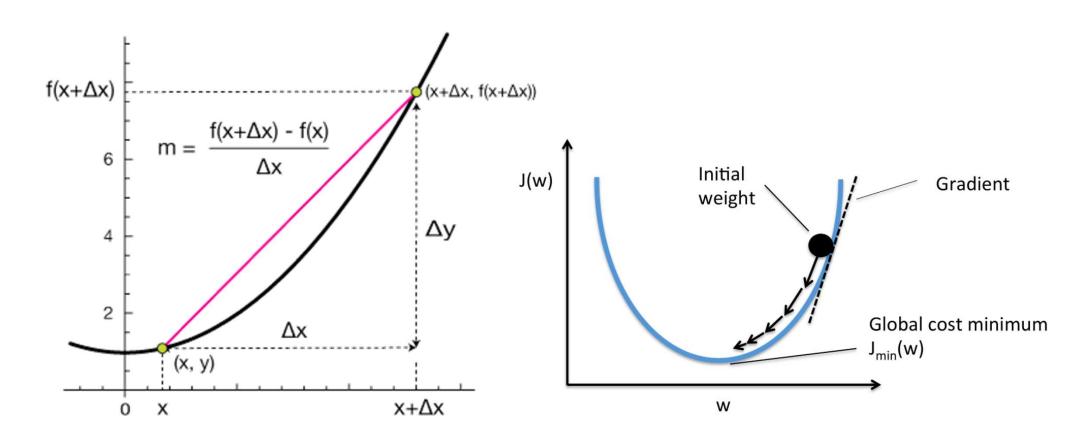


hidden layer used to capture the potential patterns (H=6)

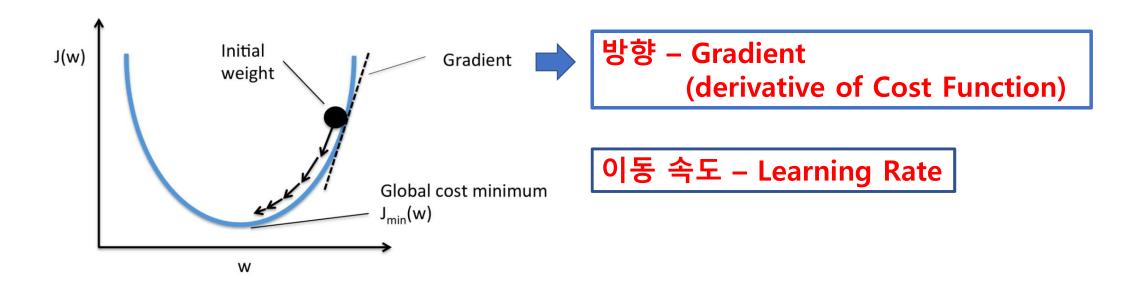
Gradient Descent (경사하강법)

- Yhat = θX 의 θ 를 inference 하는 방법
 X = m x (n+1) matrix
 y = m dimensional vector
- OLS (Ordinary Least Squares) method 의 문제점
 - 1. OLS 는 Normal Equation 을 이용 $\theta = (X^T X)^{-1} X^T y$
 - 2. $O(n^3)$ 의 complexity 를 가진다. (n : feature 수)
 - 3. large data set, large # of features 에는 부적합
 - 4. Regularization term 을 추가할 수 없음
 - 5. N > n 만큼의 Data 필요 (N: data 개수)

Derivative (도함수, 미분, 접선의 기울기)

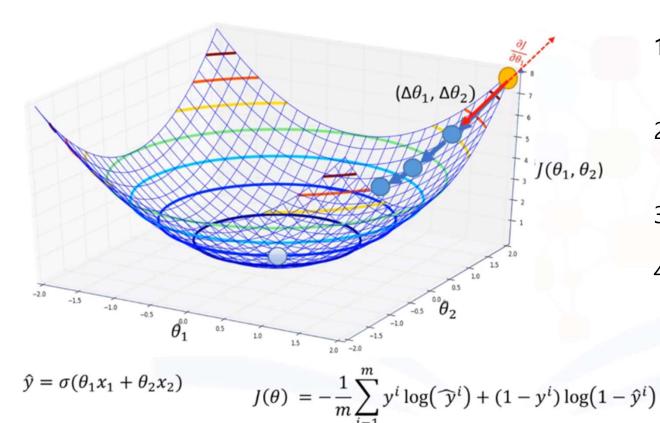


Gradient Descent (경사하강법) Optimization



New W = old W - (Learning Rate) * (Gradient)

Goal : Minimize $J(\theta_1, \theta_2)$, $y = \theta_1 X_1 + \theta_2 X_2$



 $\hat{y} = \sigma(\theta_1 x_1 + \theta_2 x_2)$

- 1. Loss Function (손실함수) 의 derivative(slope) 계산
- 2. Step size (Learning Rate 계산) slope * learning rate
- 3. Update the parameter (batch)
- 4. Repeat until slope = 0

Gradient Descent for Linear Regression

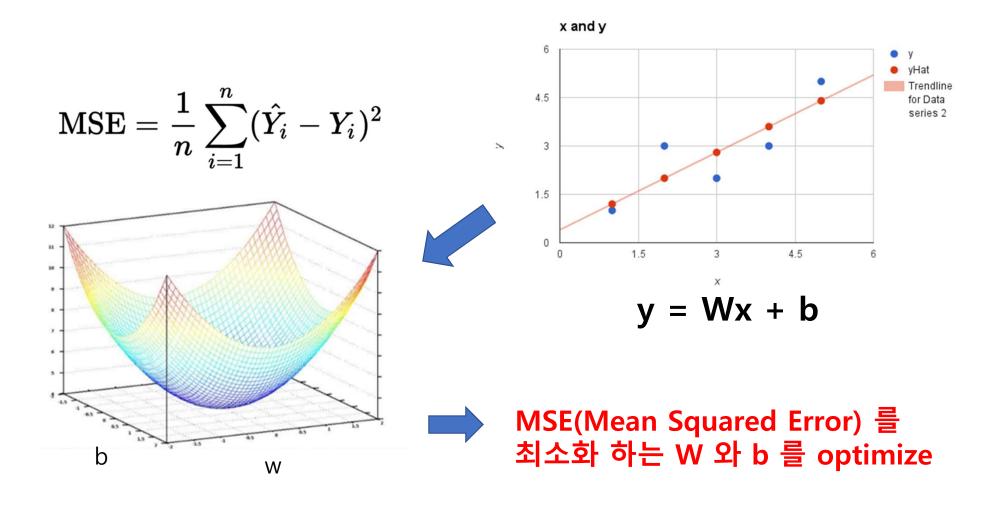
• Hypothesis : $h_{\theta}(X) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_n x_n$ = $\theta^T X$

$$\theta^{T} = [\theta_{0}, \theta_{1}, \dots, \theta_{n}]$$

$$X = \begin{bmatrix} x_{0} \\ x_{1} \\ \vdots \\ x_{n} \end{bmatrix} \qquad y = \begin{bmatrix} y_{0} \\ y_{1} \\ \vdots \\ y_{n} \end{bmatrix}$$

- Cost Function : $J(\theta) = \frac{1}{2m} \sum_{i=0}^{m} (h_{\theta}(x^{(i)}) y^{(i)})^2$
 - → 미분 가능 / convex ½ 은 수학적 trick (계산의 간편성)

Cost Function - Linear Regression



Loss Function 의 미분과 parameter update

•
$$y = Wx + b = \theta_0 + \theta_1 x$$

• Loss Function
$$L(\theta_0, \theta_1) = \frac{1}{N} \sum_{i=0}^{m} (y_i - (\theta_0 + \theta_1 x_i))^2$$

• Gradient
$$\frac{\partial L(\theta_0, \theta_1)}{\partial \theta_0} = -2\frac{1}{N} \sum_{i=0}^m (y_i - (\theta_0 + \theta_1 x_i))$$
$$\frac{\partial L(\theta_0, \theta_1)}{\partial \theta_1} = -2\frac{1}{N} \sum_{i=0}^m x_i (y_i - (\theta_0 + \theta_1 x_i))$$

• Update
$$\theta_0 := \theta_0 + \alpha \, \frac{\partial L(\theta_0, \theta_1)}{\partial \theta_0}$$

$$\theta_1 := \theta_1 + \alpha \, \frac{\partial L(\theta_0, \theta_1)}{\partial \theta_1}$$

Gradient Descent for Logistic Regression

• Hypothesis :
$$\sigma(\theta^T X) = \frac{1}{1 + e^{-\theta^T X}}$$

$$\theta^{T} = [\theta_{0}, \theta_{1}, \dots, \theta_{n}]$$

$$X = \begin{bmatrix} x_{0} \\ x_{1} \\ \vdots \\ x_{n} \end{bmatrix} \qquad y = \begin{bmatrix} y_{0} \\ y_{1} \\ \vdots \\ y_{n} \end{bmatrix}$$

• Cost Function :
$$J(\theta) = -\frac{1}{m} \sum_{i=1}^{m} (y^{(i)} \log(\hat{y}^{(i)}) + (1 - y^{(i)}) \log(1 - \hat{y}^{(i)}))$$

if
$$y = 1 : J(\theta) = -\log(\hat{y}^{(i)})$$

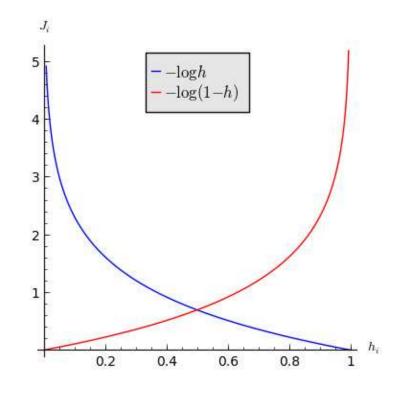
 $y = 0 : J(\theta) = -\log(1 - \hat{y}^{(i)})$

Cost Function - Logistic Regression (Binary Cross-entropy)

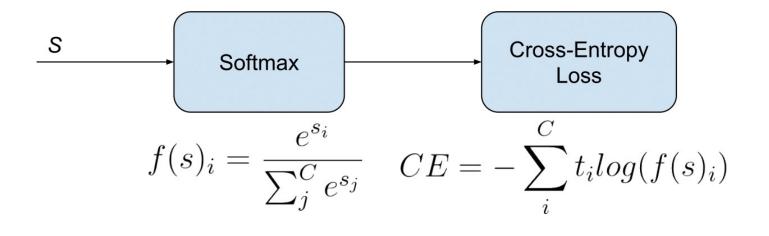
$$J(\theta) = -\frac{1}{m} \left[\sum_{i=1}^{m} (1 - y^{(i)}) \log(1 - h_{\theta}(x^{(i)})) + y^{(i)} \log h_{\theta}(x^{(i)}) \right]$$

If $y^{(i)} = 1$: $J(\theta) = -log h_{\theta}(x^{(i)})$ where $h_{\theta}(x^{(i)})$ should be close to 1

If $y^{(i)} = 0$: $J(\theta) = -\log(1 - h_{\theta}(x^{(i)}))$ where $h_{\theta}(x^{(i)})$ should be close to 0



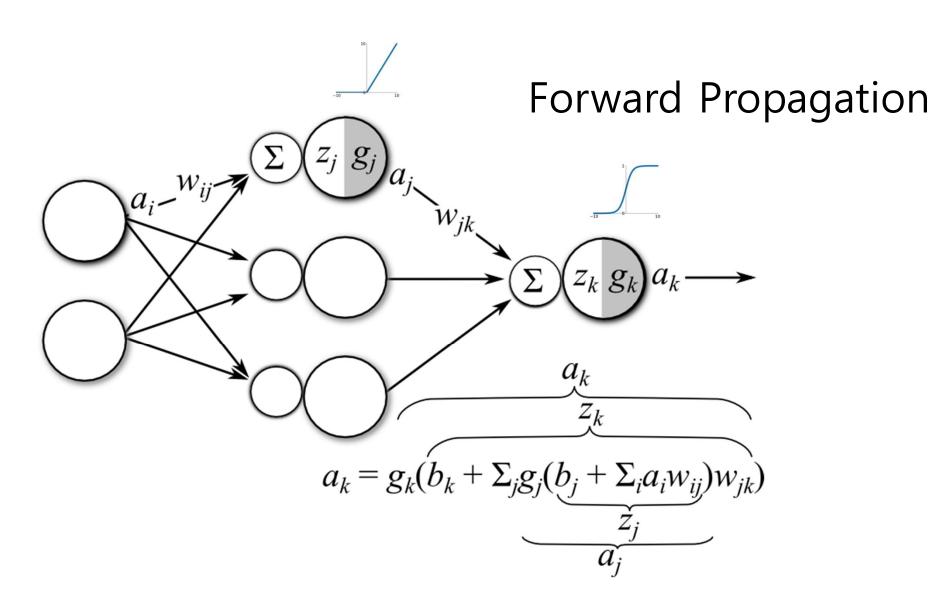
Cost Function - Categorical Crossentroy (Softmax Loss)



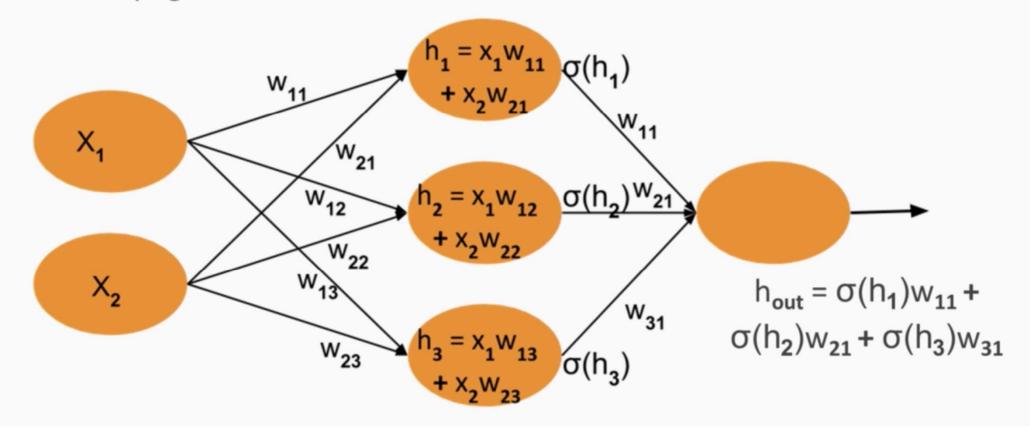
t_i: 0 이 아닌 target (one-hot encoded 되어 있으므로 multi-class 중 오직 1 개만 1)

C: multi-classes

Index	0	1	2	3	4	5	6	7	8	9
True Label	0	0	0	0	0	0	0	1	0	0
Prediction	0.1	0.01	0.01	0.01	0.20	0.01	0.01	0.60	0.03	0.02



Forward Propagation



Backward Propagation 기초 공식

• 기본 함수의 도함수 (derivative) : $\frac{dx^2}{dx} = 2x$, $\frac{de^x}{dx} = e^x$, $\frac{dln(x)}{dx} = \frac{1}{x}$

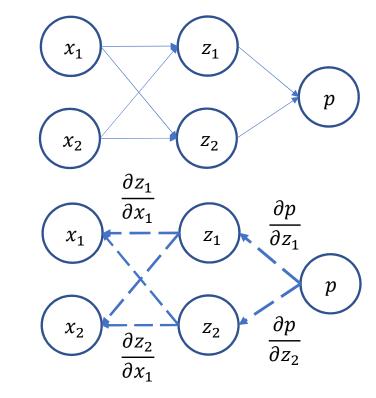
• Chain Rule:

$$p = f(z_1, z_2)$$

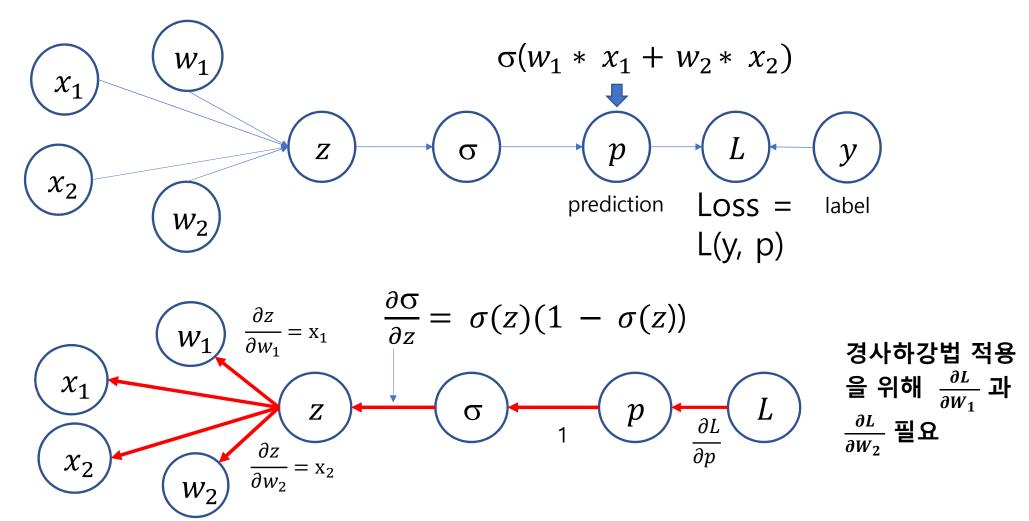
$$z_1 = f(x_1, x_2)$$

$$z_2 = f(x_1, x_2)$$

$$\frac{\partial p}{\partial x_1} = \frac{\partial p}{\partial z_1} \frac{\partial z_1}{\partial x_1} + \frac{\partial p}{\partial z_2} \frac{\partial z_2}{\partial x_1}$$
$$\frac{\partial p}{\partial x_2} = \frac{\partial p}{\partial z_1} \frac{\partial z_1}{\partial x_2} + \frac{\partial p}{\partial z_2} \frac{\partial z_2}{\partial x_2}$$

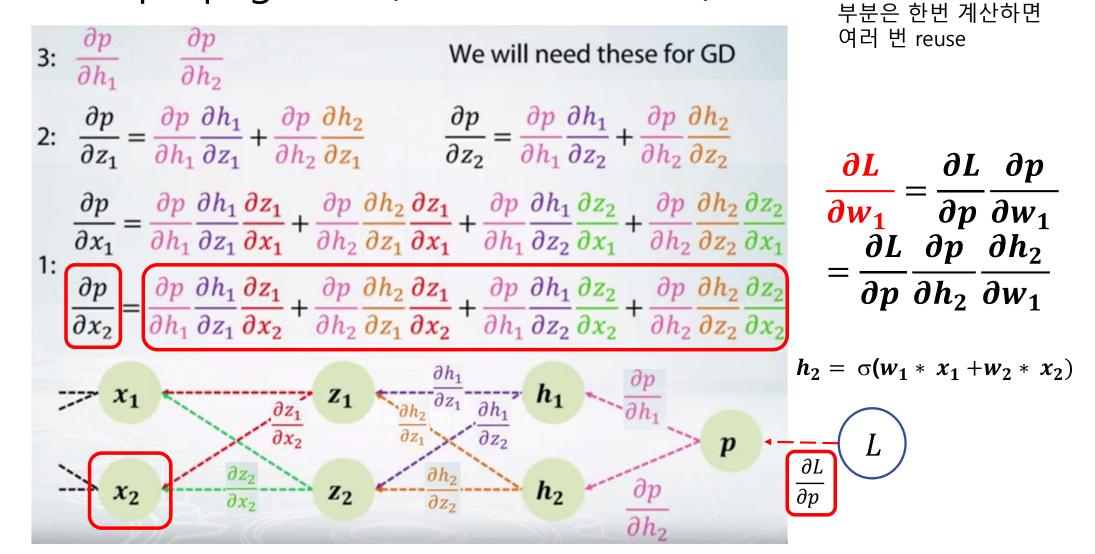


Example : 2 개의 feature 를 가진 1 layer + sigmoid activation



$$\frac{d}{dx}\sigma(x) = \frac{d}{dx} \left[\frac{1}{1+e^{-x}} \right]
= \frac{d}{dx} (1+e^{-x})^{-1}
= -(1+e^{-x})^{-2} (-e^{-x})
= \frac{e^{-x}}{(1+e^{-x})^2}
= \frac{1}{1+e^{-x}} \cdot \frac{e^{-x}}{1+e^{-x}}
= \frac{1}{1+e^{-x}} \cdot \frac{(1+e^{-x})-1}{1+e^{-x}}
= \frac{1}{1+e^{-x}} \cdot \left(\frac{1+e^{-x}}{1+e^{-x}} - \frac{1}{1+e^{-x}} \right)
= \frac{1}{1+e^{-x}} \cdot \left(1 - \frac{1}{1+e^{-x}} \right)
= \sigma(x) \cdot (1-\sigma(x))$$

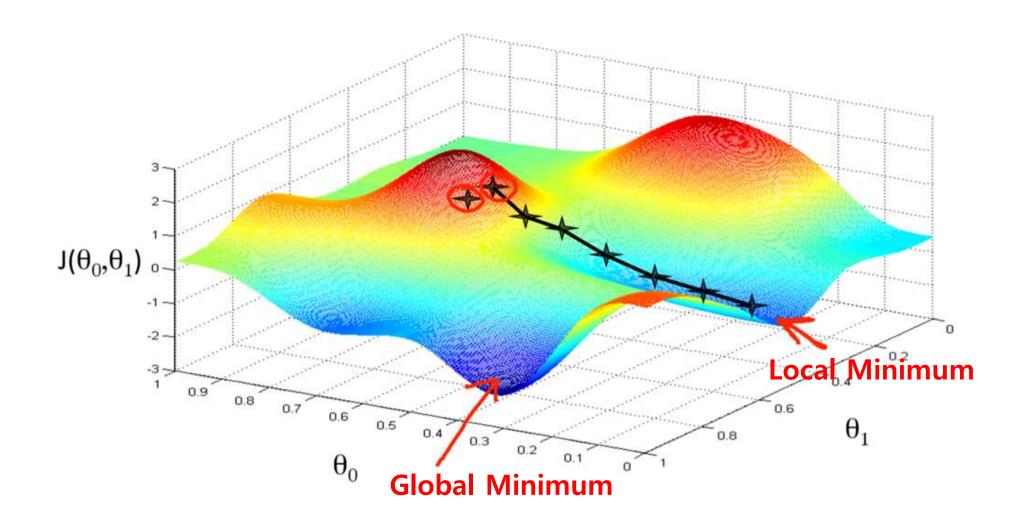
Backpropagation (Chain Rule 적용)



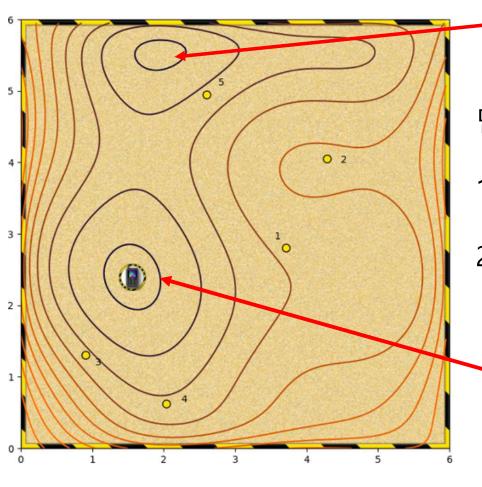
* 같은 색으로 표시된

Backpropagation 요약

- 각각의 input data 에 대하여,
- 각 layer 별로 forward pass output 값을 계산
- Output layer 의 cost function 값을 계산
- Backpropagation 을 통해 cost function 의 derivative 를 전단계 의 layer 로 전달
- Error term 의 값에 따라 각 layer 의 weight 를 update



Global Minima / Local Minima



Local Minimum

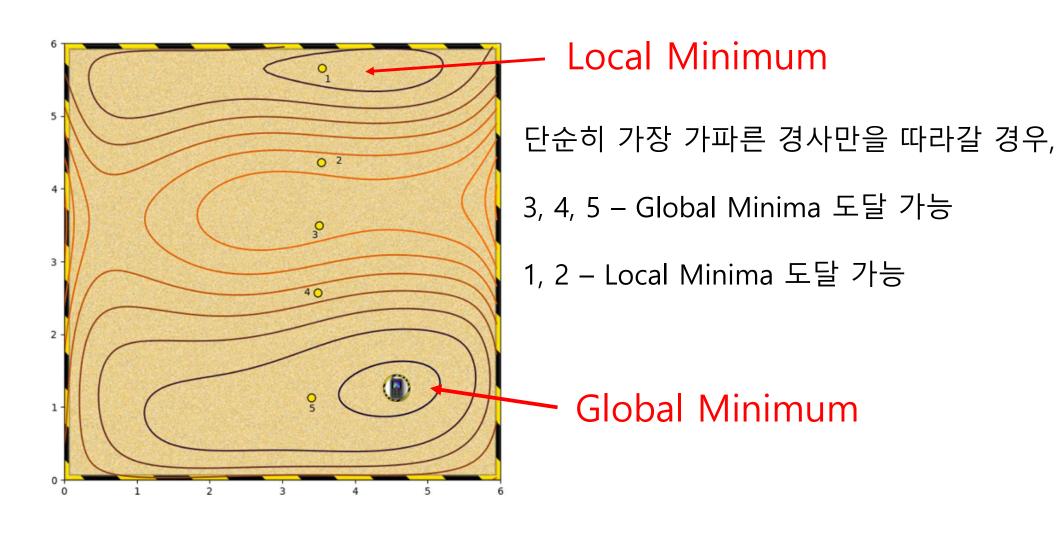
단순히 가장 가파른 경사만을 따라갈 경우,

1, 3, 4 - Global Minima 도달 가능

2, 5 – Local Minima 도달 가능

Global Minimum

Global Minima / Local Minima



Learning Rate (α)

- Step size
- Range : 1e-6 ~ 1.0 (default 0.01)
 - High learning rate fast learning, may overshoot the target
 - Low learning rate slow learning, may take long time
- Adaptive Learning Rates 초기값을 크게 주고 학습 진행에 따라 slow down

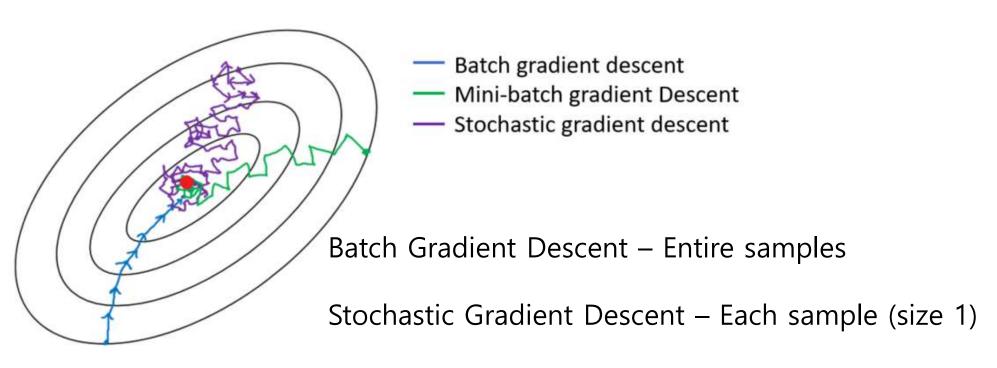
Optimizers

- Stochastic Gradient Descent Optimizer
- RMSProp Optimzer
- Adagrad Optimizer
- Adam Optimizer, etc

http://ruder.io/content/images/2016/09/contours_evaluation_optimizers.gif

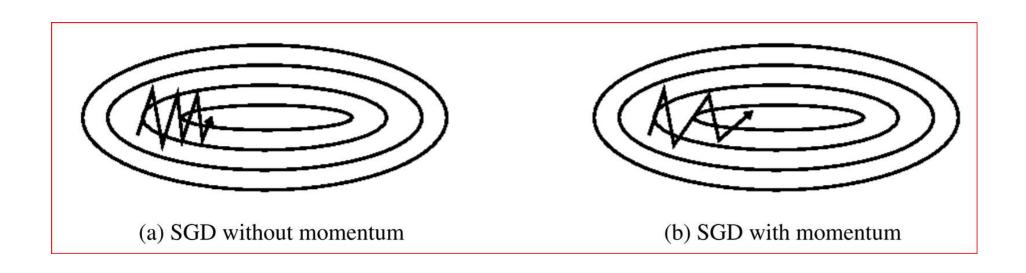
http://ruder.io/content/images/2016/09/saddle_point_evaluation_optimizers.gif

Stochastic Gradient Descent (확률적 경사하강법)



Mini-batch Gradient Descent – small size of samples

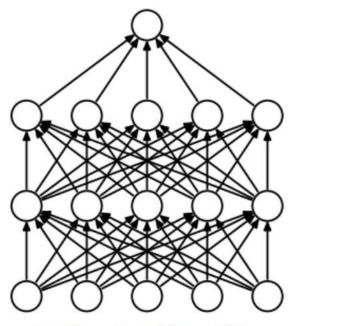
Momentum (β) : 방향성을 유지하며 가속



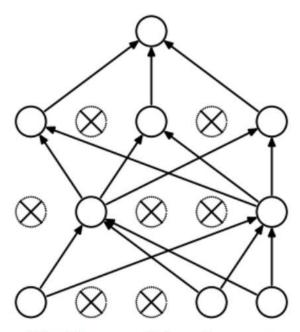
Global minimum 에 빨리 도달하기 위해 vertically 는 변화가 적고 horizontally 는 변화가 크도록 parameter 조절

Dropout regularization

Random 한 drop out 을 통한 과적합 방지 (특정 feature 의존 방지)



(a) Standard Neural Net



(b) After applying dropout.

epoch

- 정의 전체 dataset 이 neural network 을 통해 한번 처리된 것
- Epoch 은 model 의 training 시에 hyperparameter 로 횟수 지정
- 하나의 epoch 은 한번에 처리하기 어려운 size 이므로 여러 개의 batch 로 나누어 처리
- Parameter training 을 위해서는 여러 번 epoch 을 반복해야 한다.
- One epoch 내에서의 iteration 횟수는 total sample size / batch size
- Ex) 1 epoch = 4 iterations = 2000 training example / 500 batches

Hyper-parameters

- α Learning Rate
- β momentum term
- # of layers
- Dropout rate
- # of epochs
- Batch size

Network Layer 와 Neuron 의 개수는 어떻게 결정하는가 ?

- •정해진 rule 이 없음 : Empirical Try and See
 - → Too few : 과소적합, Too many : 과대적합
- Input 및 output node 고려
- Training data 의 volume 고려
- Function 의 복잡도 고려
- Training algorithm 고려

Hyper-parameter 값은 어떻게 정하는가?

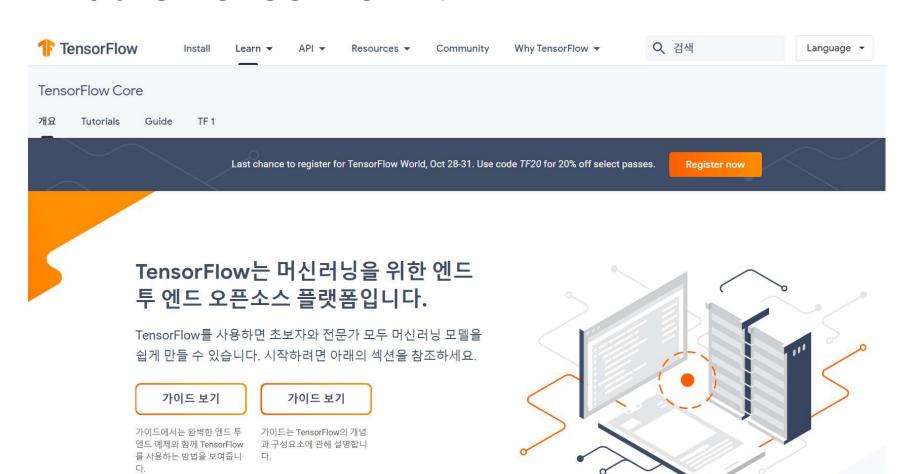
- 정해진 RULE 이 없음
- 유사한 model 참조
- 경험에 의한 guessing
- Grid search computationally expensive

Open Source Libraries for Deep Learning

- Scikit-Learn 2007, Python Library based on Matplotlib, NumPy, SciPy
- Theano 2007, Open Source Python Library
- Tensorflow 2015, Google. Open Source Machine Learning Framework
- Keras 2015, Open Source Python Library
 (working on top of Tensorflow, Theano, CNTK)
- Microsoft Cognitive Tool 2016, CNTK
- Caffe 2017, Berkeley Al Research
- Pytorch 2016, Facebook
- H2O 2011, Open Source Big Data platform on Apache Hadoop

Tensorflow 2.0

What is Tensorflow?



Tensorflow Installation

- pip install --upgrade tensorflow
- > import tensorflow as tf
- tf.__version__

일반용 – Sequential API

```
import tensorflow as tf
mnist = tf.keras.datasets.mnist
(x_train, y_train),(x_test, y_test) = mnist.load_data()
x_train, x_test = x_train / 255.0, x_test / 255.0
model = tf.keras.models.Sequential([
  tf.keras.layers.Flatten(input_shape=(28, 28)),
  tf.keras.layers.Dense(128, activation='relu'),
  tf.keras.layers.Dropout(0.2),
  tf.keras.layers.Dense(10, activation='softmax')
])
model.compile(optimizer='adam',
              loss='sparse_categorical_crossentropy',
              metrics=['accuracy'])
model.fit(x_train, y_train, epochs=5)
model.evaluate(x_test, y_test)
```

전문가용 – Subclassing API

```
class MyModel(tf.keras.Model):
  def __init__(self):
    super(MyModel, self).__init__()
    self.conv1 = Conv2D(32, 3, activation='relu')
    self.flatten = Flatten()
    self.d1 = Dense(128, activation='relu')
    self.d2 = Dense(10, activation='softmax')
  def call(self, x):
    x = self.conv1(x)
    x = self.flatten(x)
    x = self.d1(x)
    return self.d2(x)
model = MyModel()
with tf.GradientTape() as tape:
  logits = model(images)
  loss_value = loss(logits, labels)
grads = tape.gradient(loss_value, model.trainable_variable
optimizer.apply_gradients(zip(grads, model.trainable_varia
```

import tensorflow as tf

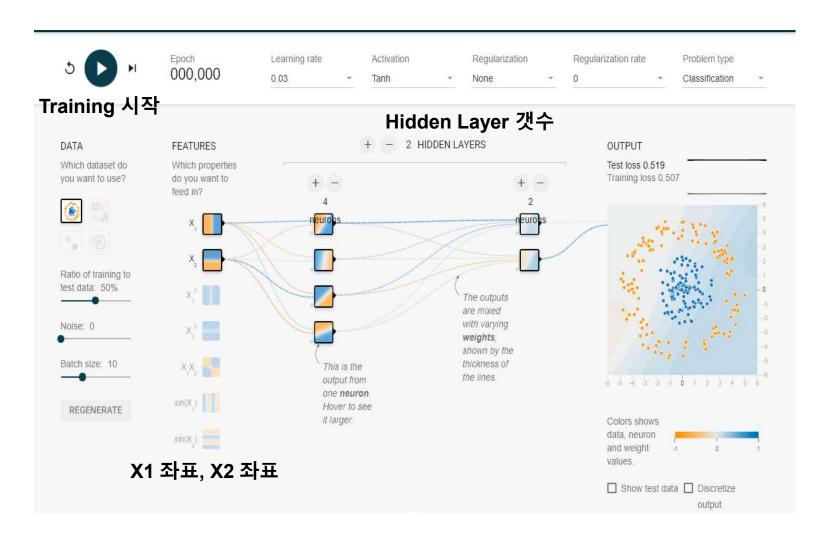
Sequential API

```
mnist = tf.keras.datasets.mnist
(x_train, y_train),(x_test, y_test) = mnist.load_data()
                                                   → Data Loading
x_train, x_test = x_train / 255.0, x_test / 255.0
                                                       Data Normalization
model = tf.keras.models.Sequential([
 tf.keras.layers.Flatten(input_shape=(28, 28)),
                                                        Model 정의
 tf.keras.layers.Dense(128, activation='relu'),
 tf.keras.layers.Dropout(0.2),
 tf.keras.layers.Dense(10, activation='softmax')
])
model.compile(optimizer='adam',
                                                        Model Compile
        loss='sparse_categorical_crossentropy',
        metrics=['accuracy'])
model.fit(x_train, y_train, epochs=5)
                                     → Model Train
model.evaluate(x_test, y_test)
                                       ➡ Model 평가
```

Deep Learning

Models

Tensorflow Playground



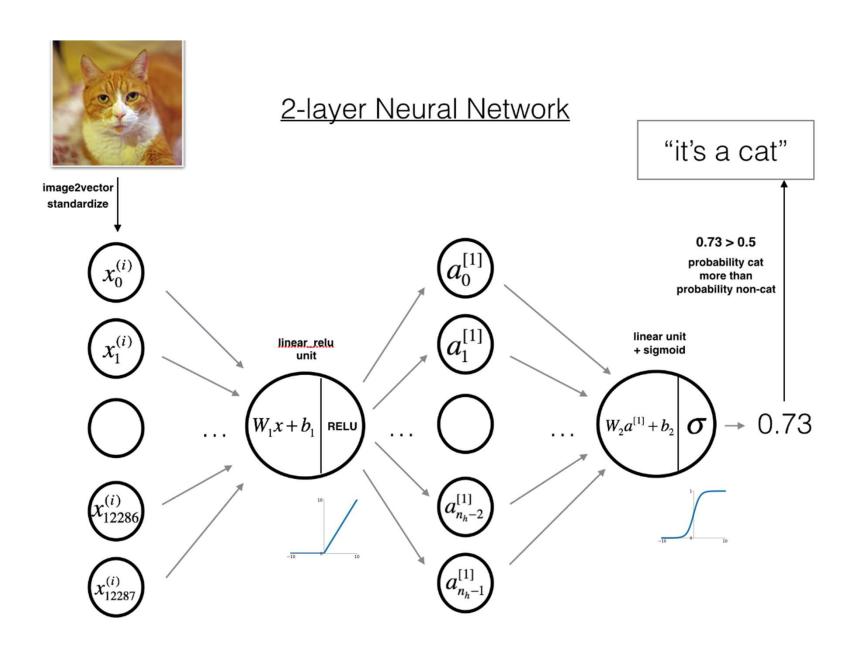
Basic Neural Network

실습: 비선형회귀 (Polynomial Regression)

- Data : X = np.random.rand() 를 이용한 random data 생성
- Data 변환 : poly_features = PolynomialFeatures(degree=2, include_bias=False) poly_features.fit_transform(X)
- Target : y = 0.5 * X**2 + X + 2 + np.random.randn(m, 1)
- Sequential API 를 사용한 2 layer Neural Network 구성
- Loss 함수 : MSE
- 평가 : matplotlib 을 이용한 시각화

실습: Simple Logistic Regression

- 1. Hidden Layer 없는 Simple Logistic Regression Neural Network
 - → Shallow Neural Network
- 2. 입력된 image 가 고양이인지 여부 판별
- 3. Image 자료 시각화
- 4. Neural Network Model 구성 및 Compile
- 5. Model Train
- 6. Performance Evaluation



실습: Boston 주택가격 Regreesion

- 1. Boston House Price Dataset
 - sklearn.datasets.load_boston 이용
- 2. 보스턴 시의 주택 가격에 대한 데이터
 - 주택의 여러가진 요건들과 주택의 가격 정보가 포함.
 - 주택의 가격에 영향을 미치는 요소를 이용하여 회귀분석
- 3. 13 개의 종속변수와 1 개의 독립변수 (주택가격 중앙값) 으로 구성

- Feature 설명

CRIM 자치시(town) 별 1인당 범죄율,

ZN 25,000 평방피트를 초과하는 거주지역의 비율

INDUS 비소매상업지역이 점유하고 있는 토지의 비율

CHAS 찰스강에 대한 더미변수(강의 경계에 위치한 경우는 1, 아니면 0)

NOX 10ppm 당 농축 일산화질소

RM 주택 1가구당 평균 방의 개수

AGE 1940년 이전에 건축된 소유주택의 비율

DIS 5개의 보스턴 직업센터까지의 접근성 지수

RAD 방사형 도로까지의 접근성 지수

TAX 10,000 달러 당 재산세율

PTRATIO 자치시(town)별 학생/교사 비율

B 1000(Bk-0.63)^2, 여기서 Bk는 자치시별 흑인의 비율을 말함

LSTAT 모집단의 하위계층의 비율(%)

MEDV 본인 소유의 주택가격(중앙값) (단위: \$1,000)

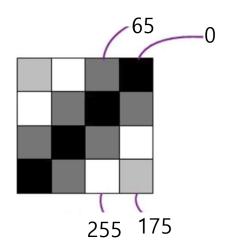
Deep Neural Network

Mnist Dataset 소개

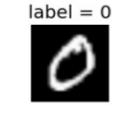
- Mixed National Institute of Standards and Technology
- 0 ~ 9 의 10 개 숫자 손글씨 image dataset
- 28 x 28 pixel 의 gray scale image
- 각 image 마다 0 to 9 의 label 로 쌍을 이루고 있음
- Train set 60,000 / Test set 10,000
- Machine Learning 의 Hello World 에 해당

Pixel 의 구성

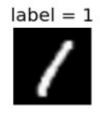
0 – black 255 - white



label = 5





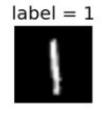






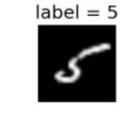




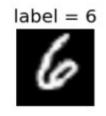


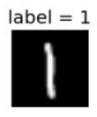










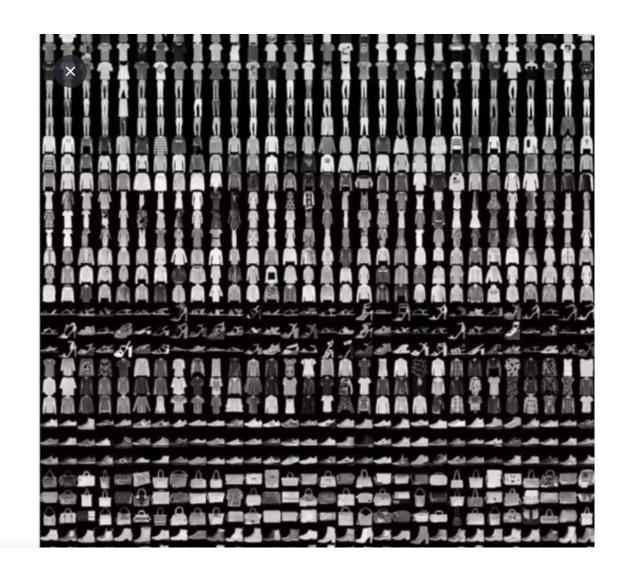




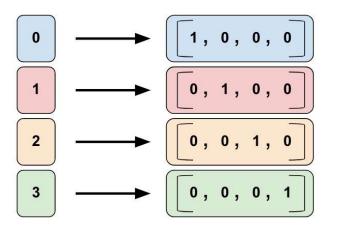
Fashion MNIST

- 70k Images
- 10 Categories
- Images are 28x28
- Can train a neural net!

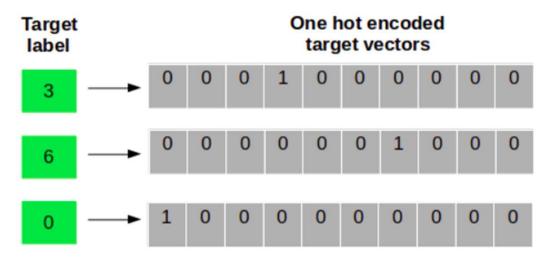




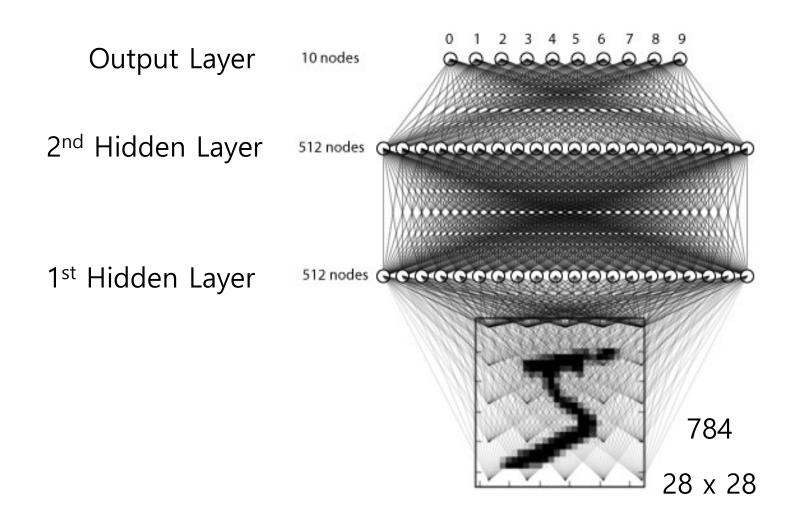
One-Hot encoding



color	color_red	color_blue	color_green
red	1	0	0
green	0	0	1
blue	0	1	0
red	1	0	0



Output Layer - softmax



실습: Mnist set 을 이용한 손글씨 인식

- 1. 2-Layer 이상의 Fully Connected(Dense) Neural Network
- 2. Input reshaping and scaling
- 3. One-hot encoding
- 4. Neural Network Model 구성 및 Compile
- 5. Model Train
- 6. Performance Evaluation

실습 : Hyper-parameter Tunning 을 이용한 손글씨 인식 성능 개선

	Model 1	Model 2	Model 3	Model 4	Model 5
# of Hidden Layers	0	2	2	2	3
# of Hidden neurons	128	128	128	512	?+?+?
# of epochs	10	10	10	10	10/15/20
Dropout	0	0	0.2	0.2	0.2/0.3
Batch size	128	128	512	512	256/512
accuracy	92.6	97.4	98.01	98.06	98.40



Hyperparameter tuning 을 통해 98.4 % 의 정확도 달성



Enough ? → No! → CNN