

ML/DL for Everyone with PYTORCH

Lecture 2: Linear Model

Sung Kim <hunkim+ml@gmail.com> HKUST

Code: <https://github.com/hunkim/PyTorchZeroToAll>

Slides: <http://bit.ly/PyTorchZeroAll>

Videos: <http://bit.ly/PyTorchVideo>



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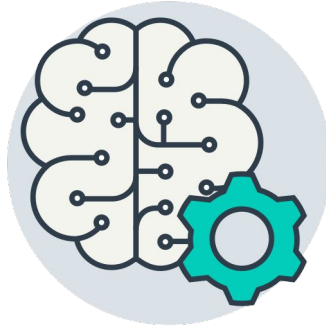
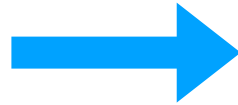
Videos: <http://bit.ly/PyTorchVideo>



Machine Learning

What would be the grade if I study 4 hours?

*4
hours*



?
points
Prediction

Hours (x)	Points (y)
1	2
2	4
3	6
4	?

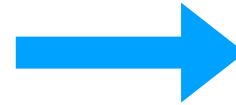
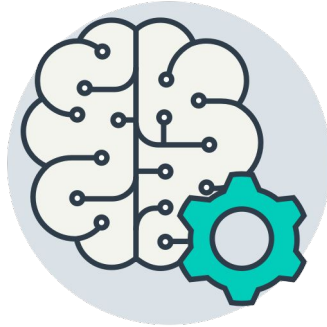
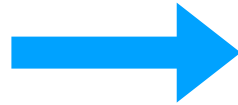
Training dataset

Test dataset

Machine Learning

What would be the grade if I study 4 hours?

4
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?
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Prediction

Hours (x)	Points (y)
1	2
2	4
3	6
4	?

Training dataset

Test dataset

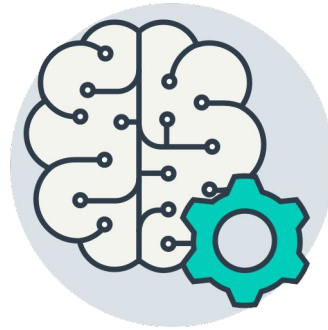


Supervised learning

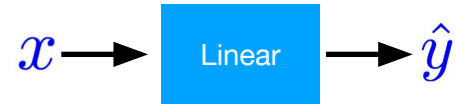
Model design

What would be the best model for the data? Linear?

Hours (x)	Points (y)
1	2
2	4
3	6
4	?



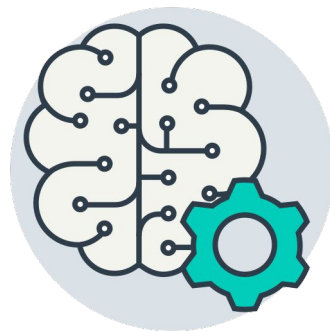
$$\hat{y} = x * w + b$$



Model design

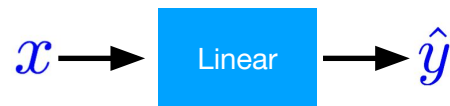
What would be the best model for the data? Linear?

Hours (x)	Points (y)
1	2
2	4
3	6
4	?



$$\hat{y} = x * w$$

$$\hat{y} = x * w + b$$

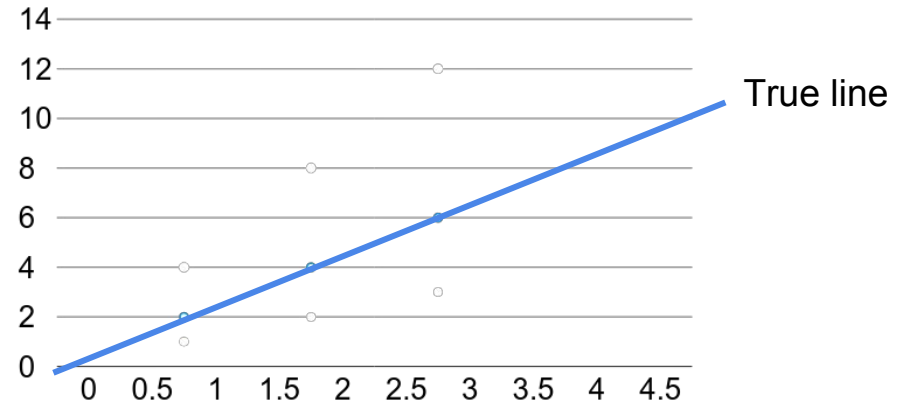


Linear Regression

$$\hat{y} = x * w$$

* The machine starts with a random guess, w =random value

Hours (x)	Points (y)
1	2
2	4
3	6

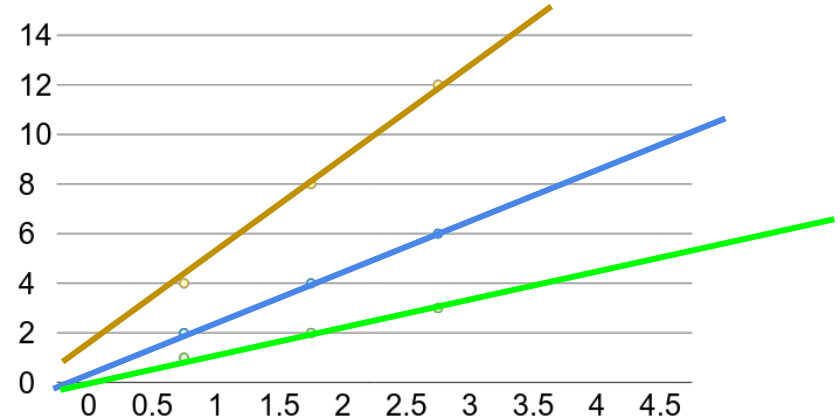


Linear Regression error?

$$\hat{y} = x * w$$

* The machine starts with a **random guess**, w =random value

Hours (x)	Points (y)
1	2
2	4
3	6



Training Loss (error)

$$loss = (\hat{y} - y)^2 = (x * w - y)^2$$

Hours, x	Points, y	Prediction, $\hat{y}(w=3)$	Loss (w=3)
1	2	3	1
2	4	6	4
3	6	9	9
			mean=14/3

Training Loss (error)

$$loss = (\hat{y} - y)^2 = (x * w - y)^2$$

Hours, x	Points, y	Prediction, $\hat{y}^{(w=4)}$	Loss (w=4)
1	2	4	4
2	4	8	16
3	6	12	36
			mean=56/3

Training Loss (error)

$$loss = (\hat{y} - y)^2 = (x * w - y)^2$$

Hours, x	Points, y	Prediction, $\hat{y}(w=0)$	Loss (w=0)
1	2	0	4
2	4	0	16
3	6	0	36
			mean=56/3

Training Loss (error)

$$loss = (\hat{y} - y)^2 = (x * w - y)^2$$

Hours, x	Points, y	Prediction, $\hat{y}^{(w=1)}$	Loss (w=1)
1	2	1	1
2	4	2	4
3	6	3	9
			mean=14/3

Training Loss (error)

$$loss = (\hat{y} - y)^2 = (x * w - y)^2$$

Hours, x	Points, y	Prediction, $\hat{y}(w=2)$	Loss (w=2)
1	2	2	0
2	4	4	0
3	6	6	0
			mean=0

Training Loss (error)

$$loss = (\hat{y} - y)^2 = (x * w - y)^2 \quad loss = \frac{1}{N} \sum_{n=1}^N (\hat{y}_n - y_n)^2$$

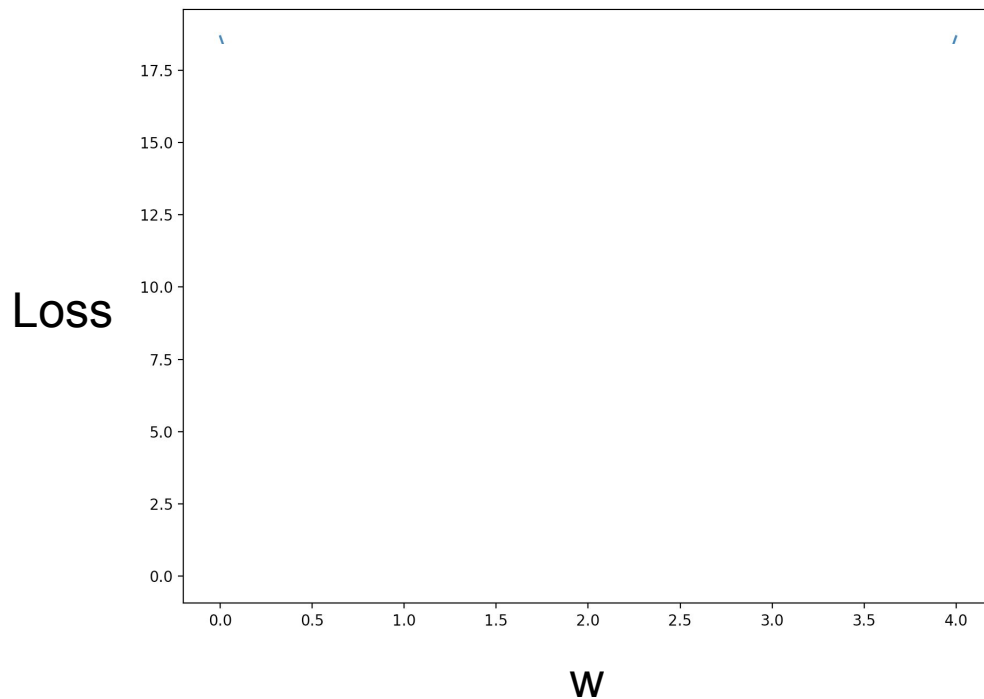
MSE, mean square error

Hours, x	Loss (w=0)	Loss (w=1)	Loss (w=2)	Loss (w=3)	Loss (w=4)
1	4	1	0	1	4
2	16	4	0	4	16
3	36	9	0	9	36
	MSE=56/3=18.7	MSE=14/3=4.7	MSE=0	MSE=14/3=4.7	MSE=56/3=18.7

Loss graph

$$loss = \frac{1}{N} \sum_{n=1}^N (\hat{y}_n - y_n)^2$$

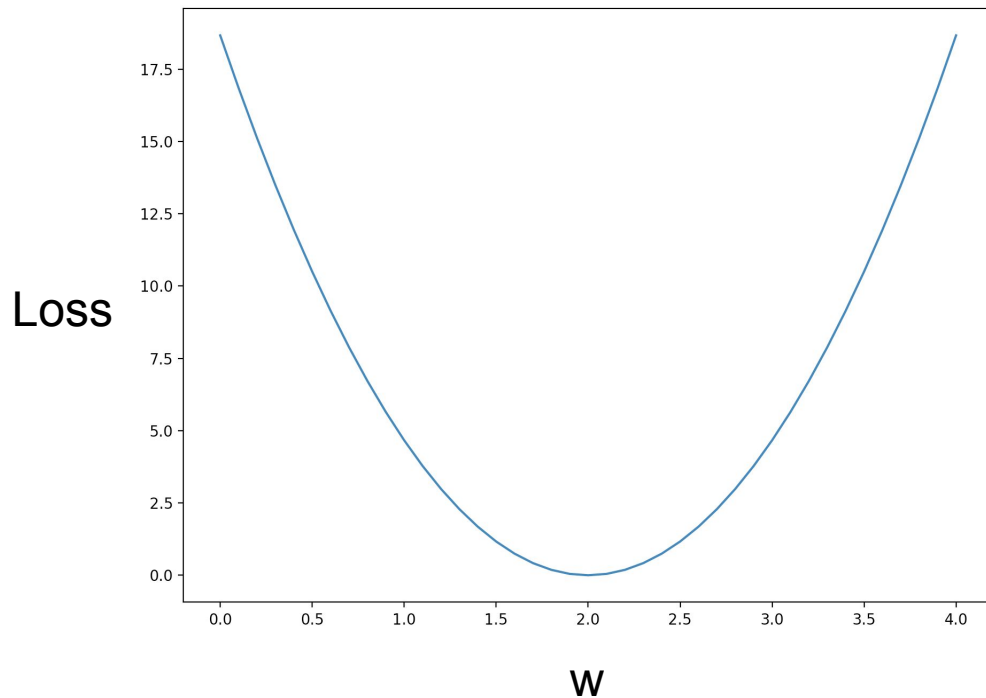
Loss (w=0)	Loss (w=1)	Loss (w=2)	Loss (w=3)	Loss (w=4)
mean=56/3=18.7	mean=14/3=4.7	mean=0	mean=14/3=4.7	mean=56/3=18.7



Loss graph

$$loss = \frac{1}{N} \sum_{n=1}^N (\hat{y}_n - y_n)^2$$

Loss (w=0)	Loss (w=1)	Loss (w=2)	Loss (w=3)	Loss (w=4)
mean=56/3=18.7	mean=14/3=4.7	mean=0	mean=14/3=4.7	mean=56/3=18.7



Model & Loss



$$\hat{y} = x * w$$

```
w = 1.0 # a random guess: random value
```

```
# our model for the forward pass
```

```
def forward(x):  
    return x * w
```

$$loss = (\hat{y} - y)^2$$

```
# Loss function
```

```
def loss(x, y):  
    y_pred = forward(x)  
    return (y_pred - y) * (y_pred - y)
```

Compute loss for w



```
for w in np.arange(0.0, 4.1, 0.1):  
    print("w=", w)  
    l_sum = 0  
    for x_val, y_val in zip(x_data, y_data):  
        y_pred_val = forward(x_val)  
        l = loss(x_val, y_val)  
        l_sum += l  
    print("\t", x_val, y_val, y_pred_val, l)  
  
print("MSE=", l_sum / 3)
```

```
w= 0.0  
    1.0 2.0 0.0 4.0  
    2.0 4.0 0.0 16.0  
    3.0 6.0 0.0 36.0  
NSE= 18.6666666667  
w= 0.1  
    1.0 2.0 0.1 3.61  
    2.0 4.0 0.2 14.44  
    3.0 6.0 0.3 32.49  
NSE= 16.8466666667  
w= 0.2  
    1.0 2.0 0.2 3.24  
    2.0 4.0 0.4 12.96  
    3.0 6.0 0.6 29.16  
NSE= 15.12  
w= 0.3  
    1.0 2.0 0.3 2.89  
    2.0 4.0 0.6 11.56  
    3.0 6.0 0.9 26.01  
NSE= 13.4866666667  
w= 0.4  
    1.0 2.0 0.4 2.56  
    2.0 4.0 0.8 10.24  
    3.0 6.0 1.2 23.04  
NSE= 11.9466666667  
w= 0.5  
    1.0 2.0 0.5 2.25  
    2.0 4.0 1.0 9.0  
    3.0 6.0 1.5 20.25  
NSE= 10.5
```

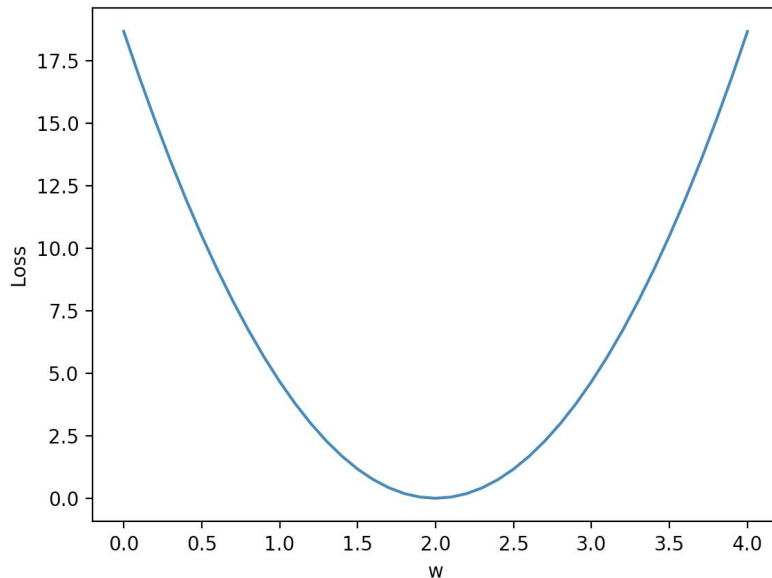
Plot graph



```
w_list = []
mse_list = []
for w in np.arange(0.0, 4.1, 0.1):
    print("w=", w)
    l_sum = 0
    for x_val, y_val in zip(x_data, y_data):
        y_pred_val = forward(x_val)
        l = loss(x_val, y_val)
        l_sum += l
        print("\t", x_val, y_val, y_pred_val, l)

    print("MSE=", l_sum / 3)
    w_list.append(w)
    mse_list.append(l_sum / 3)

plt.plot(w_list, mse_list)
plt.ylabel('Loss')
plt.xlabel('w')
plt.show()
```



```
import numpy as np
import matplotlib.pyplot as plt
x_data = [1.0, 2.0, 3.0]
y_data = [2.0, 4.0, 6.0]
```

```
w = 1.0 # a random guess: random value, 1.0
```

```
# our model for the forward pass
```

```
def forward(x):
    return x * w
```

```
# Loss function
```

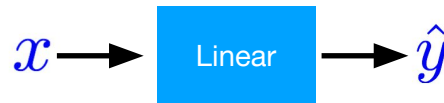
```
def loss(x, y):
    y_pred = forward(x)
    return (y_pred - y) * (y_pred - y)
```

```
w_list = []
```

```
mse_list = []
```

```
for w in np.arange(0.0, 4.1, 0.1):
    print("w=", w)
    l_sum = 0
    for x_val, y_val in zip(x_data, y_data):
        y_pred_val = forward(x_val)
        l = loss(x_val, y_val)
        l_sum += l
    print("\t", x_val, y_val, y_pred_val, l)
    print("MSE=", l_sum / 3)
    w_list.append(w)
    mse_list.append(l_sum / 3)
```

```
plt.plot(w_list, mse_list)
plt.ylabel('Loss')
plt.xlabel('w')
plt.show()
```



Exercise 2-1

- Any other interesting linear prediction problems?
- Find some datasets for linear prediction
 - Draw the cost graph for one dataset



Lecture 3: Gradient Descent