



27/03/22

More with ML

- np.eye \rightarrow identity matrix
- torch.index_select

Foundations

* Linear Regression

Linear model \hat{y} that models y given X using weights W and bias b

$$\hat{y} = XW + b$$

Objective:

Line of best fit that minimizes the distance between the predicted (model's output) and target (ground truth) values.

* The model only performs well for classification when the data is linearly separable

Loss: MSE

* Logistic regression

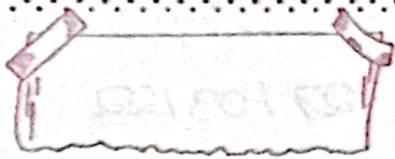
$$\hat{y} = \frac{e^{x \cdot w}}{\sum_j e^{x \cdot w_j}}$$

* bias omitted

np.bincount = pd.value_counts

My playlist today: #





✓ Can predict class probabilities
✗ sensitive to outliers, since its objective is to minimize cross-entropy loss

sigmoid \rightarrow binary
softmax \rightarrow multiclass

Loss: Cross-entropy

* Neural Networks

✓ Can model non linear patterns very well
✗ Overfits easily
- predict the probability of class y given inputs X
✗ not easily interpretable

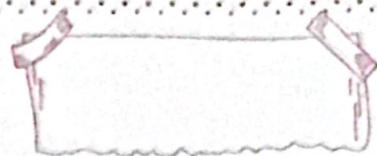
* Convolutional Neural Networks (CNN)

At the core of CNNs are filters (aka weights, kernels, etc) which convolve (slide) across an input to extract relevant features. The filters are randomly initialized.

Objective: extract ^{meaningful spatial} ~~relevant features~~ substructure from encoded data.

✓ small numbers of weights (shared)
✓ parallelizable
✓ detects spatial substructures (feature extractors)
✓ interpretability via filters

We can do it!



1 can be used in images, text, time-series
* many hyperparameters (kernel size, stride, etc to tune)

- * a foundation
- * constantly updated

Pooling

The resulting of convolving filters on an input is a feature map. Pooling is a way to summarize to a low dimension through max, average, etc.

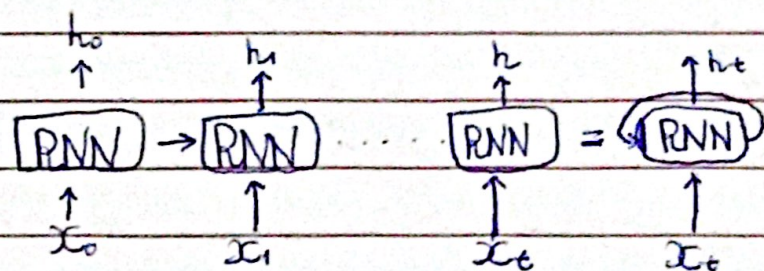
Batch Normalization

Operation that will standardize an input through mean and std so a model can optimize with larger learning rates

* Recurrent Neural Network (RNN)

We can also process an input sequentially. We can think of each token in a text as an event in time (timestamp)

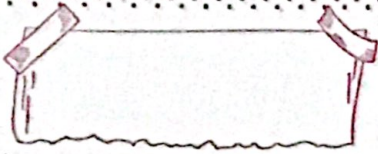
$$h_t = \tanh(W_{hh} h^{t-1} + W_{xh} x_t + b_h)$$



RNN forward for a single time step x_t

My playlist today: #





Objective

Process sequential data by accounting for current input and also what has been learned from previous inputs.

- ✓ Account for order and previous inputs in a meaningful way
- ✓ Conditioned generation for generating sequences
- × difficult to parallelize, depends on previous steps
- × Processing long sequence can yield memory and computation issue
- × interpretability is difficult

Gated RNNs └ LSTM
└ GRU