Setting up the working environment

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We will need to install **Anaconda**

- Anaconda is a software package that contains Python and Jupyter Notebook
- It also contains many useful libraries (NumPy, pandas, ...)

We will need to also install the required packages to use **TensorFlow**

Why Python?

You have a lot of choices, but usually you see projects made in **Python** or **R**. But why are we going to use Python?

Python is:

- o easy to learn
- o general-purpose
- very high-level
- o very nice and useful packages for ML (for example, scikit learn)
- o also free!

Why Python?

Isn't Python very slow?

• Yes, it is ~100x slower than C

 But several packages are actually written in C/C++ well, even Python is...

 Also, integration with heterogenous programming makes it a good choice for ML

Why Jupyter Notebook?

Jupyter is a server-client application that:

- o runs your code in your web-browser
- o it's used at Google, Microsoft, IBM, ...
- o incorporates several languages and allows easy sharing

Installing Anaconda

- 1. Go to: https://www.anaconda.com/distribution/
- 2. Select your OS
- 3. Download Python 3.8 (64-bit)



Installing Anaconda

- 4. For compatibility issues, check: "Register Anaconda as my default Python 3.8"
 - It could raise an alert if you already have Python installed
- 5. Don't select the Anaconda Cloud

Let's start

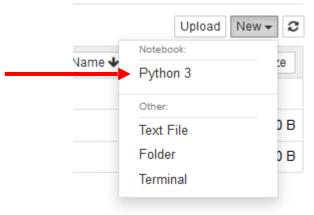
Run Jupyter Notebook (now installed with Python)

It will open in the Browser

Don't close the "shell" window that might open

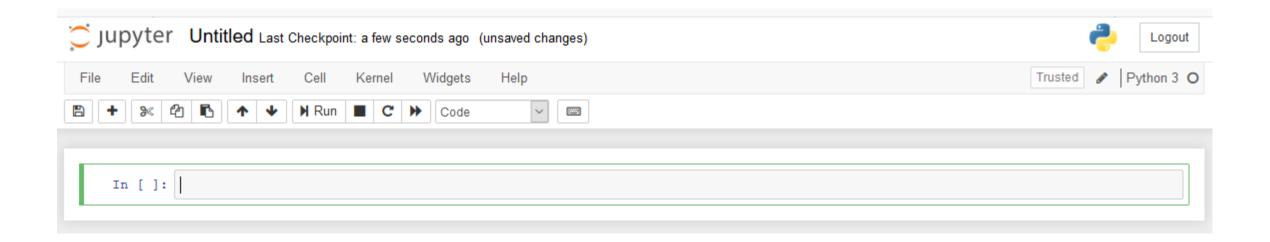
Jupyter uses IPython Notebook Format (.ipynb)

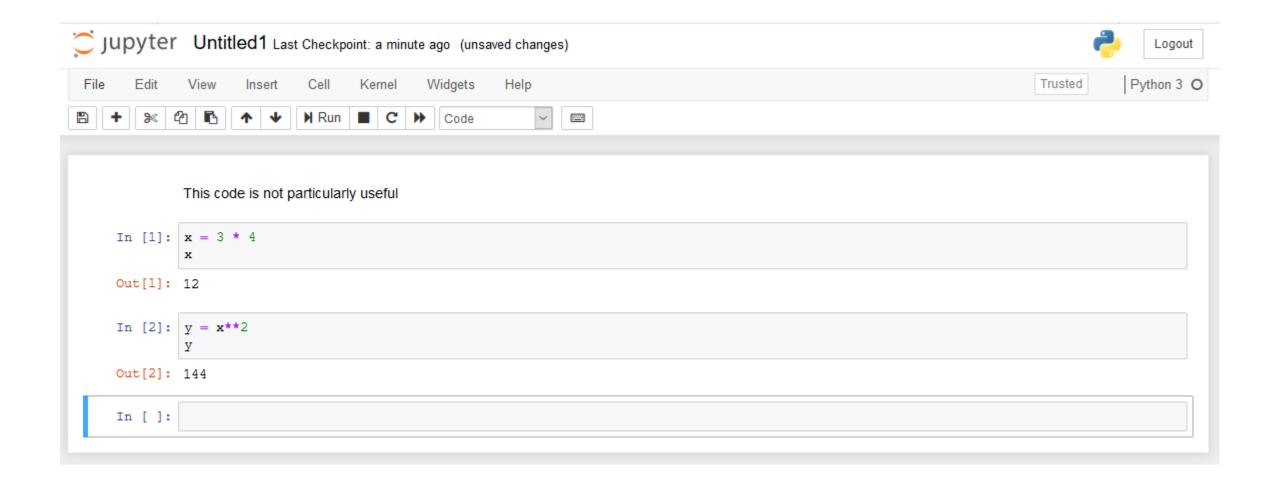
Create a new Python 3 Notebook



Let's start

• It should open a new tab like this:





 It splits the code in cells that you can run individually Very nice for debugging!

- Run "Anaconda Prompt" from your OS Menu
- Commands:

```
conda create --name env_name python=3
```

```
The following NEW packages will be INSTALLED:
 ca-certificates
                    pkgs/main/win-64::ca-certificates-2019.11.27-0
 certifi
                    pkgs/main/win-64::certifi-2019.11.28-py38 0
                    pkgs/main/win-64::openssl-1.1.1d-he774522 3
 openssl
                    pkgs/main/win-64::pip-19.3.1-py38 0
 pip
                    pkgs/main/win-64::python-3.8.1-h5fd99cc 1
 python
 setuptools
                    pkgs/main/win-64::setuptools-44.0.0-py38 0
 sqlite
                    pkgs/main/win-64::sqlite-3.30.1-he774522 0
                    pkgs/main/win-64::vc-14.1-h0510ff6 4
 VC
 vs2015 runtime
                    pkgs/main/win-64::vs2015 runtime-14.16.27012-hf0eaf9b 1
 wheel
                    pkgs/main/win-64::wheel-0.33.6-py38 0
 wincertstore
                    pkgs/main/win-64::wincertstore-0.2-py38 0
Proceed ([y]/n)? y
```

Commands:

```
conda activate env_name
```

```
(base) C:\Users\fabio>conda activate Python3-TensorFlow2
(Python3-TensorFlow2) C:\Users\fabio>
```

```
conda install tensorflow
pip install --upgrade tensorflow
pip install ipykernel
   ipykernel installation ensures that Jupyter has the right kernel
```

Finally:

```
python -m ipykernel install --name env_name
```

```
(Python3-TensorFlow2) C:\Users\fabio>python -m ipykernel install --name Python3-TensorFlow2
Installed kernelspec Python3-TensorFlow2 in C:\ProgramData\jupyter\kernels\python3-tensorflow2
```

conda info --envs

- Now, close and open again Jupyter to test if everything went right
- Be sure to select the right Kernel

```
In [2]: import tensorflow as tf
    print(tf.__version__)
    2.1.0
In []:
```

Installing Packages

• Let's install scikit-learn and the TensorFlow datasets

```
pip install scikit-learn
pip install tensorflow-datasets
```

Let's "machine learning" with Numpy

Elements of the model in supervised learning

- Inputs
- Weights
- Biases
- Targets
- Outputs

Import the relevant libraries

First: pip install matplotlib

Then:

```
In [2]: import numpy as np import matplotlib.pyplot as plt from mpl_toolkits.mplot3d import Axes3D

In []:
```

Generating random input data for training

We will start with a textbook example

• We generate random data with a linear relationship

```
In [3]: observations_nr = 1000
x_values = np.random.uniform(low=-10,high=10,size=(observations_nr, 1))
z_values = np.random.uniform(low=-10,high=10,size=(observations_nr, 1))
inputs = np.column_stack((x_values, z_values))
```

- We select how many samples/observations we need (observations_nr)
- We use np.random.uniform to generate these values
- We use np.column stack to literally stack two vectors in a matrix
- Note that inputs is (1000 x 2)

Create Targets

We now define the linear function that will act as target for our model

For example:
$$f(x, z) = 4x - 3z + 2 + \text{noise}$$

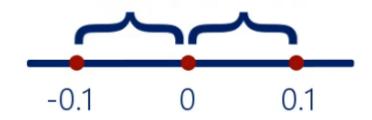
 The noise ensures that the data looks more random In fact, real data always contains noise

```
In [4]: noise = np.random.uniform(-1,1,(observations_nr,1))
targets = 4*x_values - 3*z_values + 2 + noise
```

Let's set up the initial variables

We saw previously that for gradient descent we could select a random starting point

- In this case, though, it is better to force the hand a little bit
- ➤ We select random small initial weights and biases
 We keep them within a small range



```
In [5]: boundary_range = 0.1
   weights = np.random.uniform(-boundary_range, boundary_range, (2,1))
   biases = np.random.uniform(-boundary_range, boundary_range, 1)
```

Note that \boldsymbol{W} is (2×1) , while \boldsymbol{b} is (1×1)

Now, let's set up the leaning rate

You can try different values and see what happens.
 Here an example:

```
learning_rate = 0.02
```

Okay, we are all set.

```
In [1]: import numpy as np
    import matplotlib.pyplot as plt
    from mpl_toolkits.mplot3d import Axes3D

In [2]: observations_nr = 1000
    x_values = np.random.uniform(low=-10,high=10,size=(observations_nr, 1))
    z_values = np.random.uniform(low=-10,high=10,size=(observations_nr, 1))
    inputs = np.column_stack((x_values, z_values))

In [3]: noise = np.random.uniform(-1,1,(observations_nr,1))
    targets = 4*x_values - 3*z_values + 2 + noise
```

Elements of the model in supervised learning

- **√**Inputs
- **√** Weights
- **✓** Biases
- **√**Targets
- Outputs

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

deltas_scaled = deltas / observations_nr

weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

- We run the algorithm over 100 iterations
 This is an arbitrary number
- For this problem, it is more than enough

We calculate the outputs for the given weights and biases
 They were random, so likely far from the targets

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

deltas_scaled = deltas / observations_nr

weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

$$f(x) = x_1 * w_1 + x_2 * w_2 + b$$

$$f(x) = \begin{bmatrix} x_1 & x_2 & \cdots & w_1 \\ w_2 & \cdots & w_2 \end{bmatrix} + \begin{bmatrix} b & \cdots & b \\ w_2 & \cdots & w_2 \end{bmatrix}$$

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases

deltas = outputs - targets

loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

deltas_scaled = deltas / observations_nr

weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

• We compute the deltas, that is, the error between outputs and targets

- We compute the Loss function that compares the outputs with the targets
- We used: $L(y,t) = \frac{L2 norm}{2} = \frac{\sum_{i} (y_i t_i)^2}{2}$

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

    loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

    deltas_scaled = deltas / observations_nr

    weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

- We also divided by the number of observations
 - We do this to make the learning independent of the number of observations Also, it does not affect the logic of the Loss (it's just a division by a constant)

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

    loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

    deltas_scaled = deltas / observations_nr

    weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

- We print the loss because we want to see if it is decreasing
- Otherwise, we need to change the **learning rate**

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

    loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

deltas_scaled = deltas / observations_nr

weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

 Even this step is done to make the algorithm independent of the number of observations

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

    loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

    deltas_scaled = deltas / observations_nr

weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

- We update the weights and the biases following the gradient descent methodology
- Note the inputs.T

 We are computing the transpose

$$w_{i+1} = w_i - \eta \nabla_w L(y, t)$$

$$b_{i+1} = b_i - \eta \nabla_b L(y, t)$$

```
In [10]: for i in range (100):
             outputs = np.dot(inputs, weights) + biases
             deltas = outputs - targets
             loss = np.sum(deltas**2) / 2 / observations nr
             print(loss)
             deltas scaled = deltas / observations nr
             weights = weights - learning_rate * np.dot(inputs.T, deltas_scaled)
             biases = biases - learning rate * np.sum(deltas_scaled)
```

- We update the weights and the biases following the gradient descent $w_{i+1} = w_i - \eta \sum_{i} x_i \delta_i$ $b_{i+1} = b_i - \eta \sum_{i} \delta_i$ methodology
- Note the inputs.T We are computing the transpose

```
In [10]: for i in range (100):
    outputs = np.dot(inputs, weights) + biases
    deltas = outputs - targets

    loss = np.sum(deltas**2) / 2 / observations_nr
    print(loss)

    deltas_scaled = deltas / observations_nr

weights = weights - learning_rate * np.dot(inputs.T, leltas_scaled)
    biases = biases - learning_rate * np.sum(deltas_scaled)
```

- The transpose is required, because sometime inputs and deltas_scaled matrices cannot be multiplied (dot) together In fact, it would be a (1000x2) (1000x1)
 - However, inputs.T is (2x1000) and the dot product would now work

230.4481472811235 39.374264845768636 14.84691947374207 11.363488990284926 10.553401120641977 10.095731041651907 9.696665553008133 9.318518951803059 8.95599328186409 8.607905032668269 8.273611086149172 7.952556174035672 7.6442149018383745 7.348083677036639 7.063678974917241 6.790536433824226 6.528210082403527 6.276271609604928 6.034309665128121 5.80192918776475 5.578750760362001 5.364409990332156 5.158556914693805

4.960855428672885

4.770982736930607

It's minimizing the error (Loss function) We trained the model correctly!

It's fast

0.7525360163979564 0.7293088446293438 0.7070014471786221 0.6855774018414768 0.665001728698878 0.6452408330039354 0.6262624503303736 0.6080355938930729 0.590530503954679 0.5737185992356539 0.5575724302484455 0.5420656344795837 0.5271728933465191 0.5128698908589369 0.49913327391703893 0.4859406141819728 0.47327037145617024 0.46110185851377616 0.44941520732376616 0.43819133661059567 0.42741192069942135 0.4170593595950113 0.40711675024551575 0.3975678589441579 0.3883970948237942

Bonus: let's check

$$f(x,z) = 4x - 3z + 2$$
 noise

The weights seem right.

The bias... almost. Why is that?

• Probably, not enough iterations (100) or not perfect learning rate

Bonus: let's check

```
print (weights, biases)
[[ 3.99920143]
[-2.99934675]]
[1.75006155]
```

$$f(x,z) = 4x - 3z + 2$$
 noise

- >Let's run again the block in Jupyter that contains the loop
- This will run just that part of the code, so obtaining other 100 iterations

Bonus: let's check

```
print(weights, biases)

[[ 3.99645043]
  [-2.99907267]]

[1.98452474]
```

$$f(x,z) = 4x - 3z + 2$$
 noise

If we print again the values we get so much closer!

Recap of the "tuning" parameters

- Number of observations
- Learning rate
- Number of iterations (or, better, epochs)
- Initial range for initializing the weights and biases