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Machine Learning

Welcome!



eddy



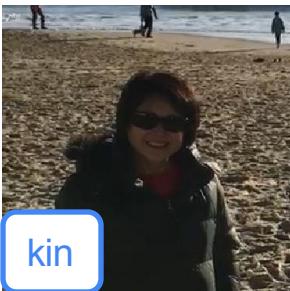
aarti



geoff



Ivy



kin



robert



andres



daniel

Re: Urgent Information :)

External

Spam ×

Congratulations!
You've won
a million dollars!



Compose

Mail

Inbox

Starred

Snoozed

Sent

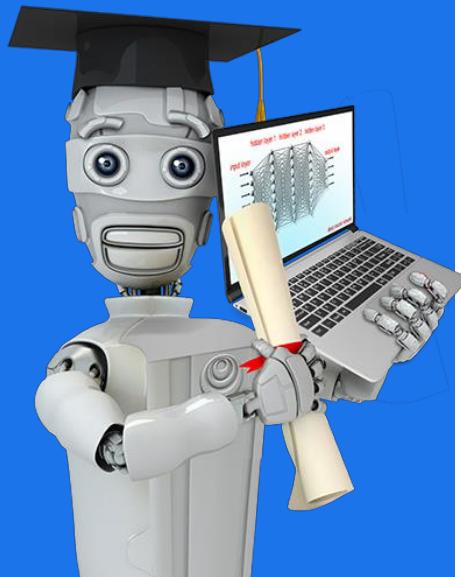
Drafts

42



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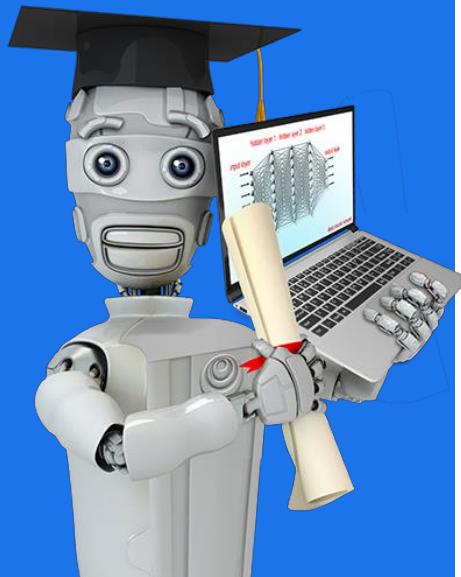


Machine Learning

Applications of
Machine Learning

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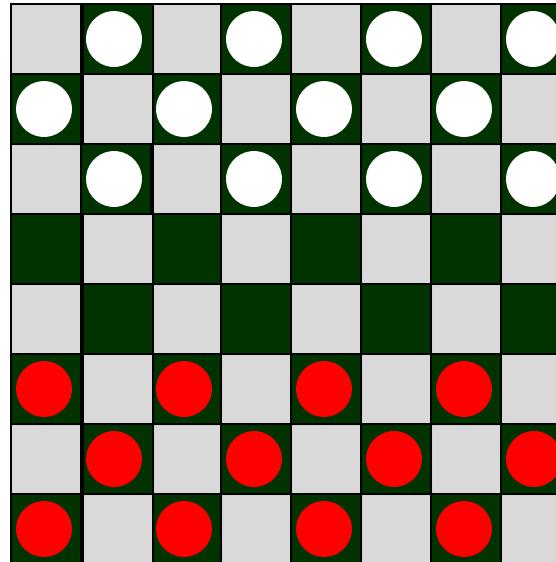
Machine Learning Overview

What is
Machine Learning?

Machine learning

“Field of study that gives computers the ability to learn without being explicitly programmed.”

Arthur Samuel (1959)



Question

If the checkers program had been allowed to play only ten games (instead of tens of thousands) against itself, a much smaller number of games, how would this have affected its performance?

- Would have made it better
 -  Would have made it worse
-

Machine learning algorithms

rapid advancements

used most in real-world applications

- Supervised learning ← course 1, 2
- Unsupervised learning ←
- Recommender systems
- Reinforcement learning

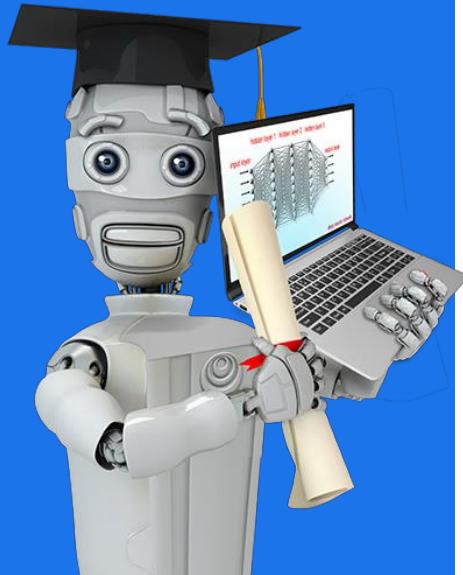
course 3

Practical advice for applying learning algorithms



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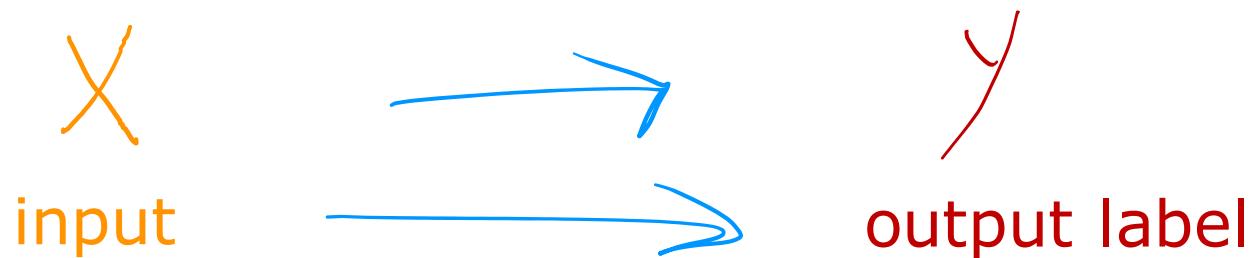
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Machine Learning Overview

Supervised Learning Part 1

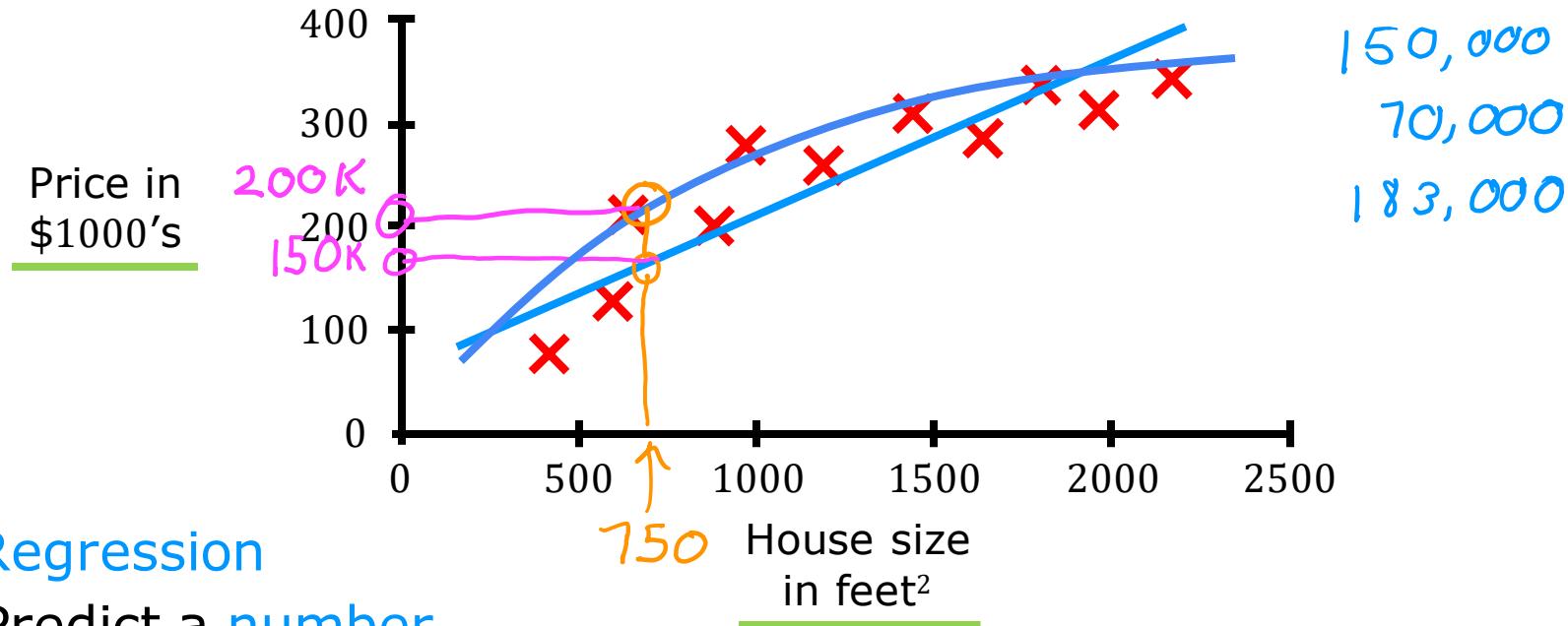
Supervised learning



Learns from being given “right answers”

Input (X)	Output (Y)	Application
email	spam? (0/1)	spam filtering
audio	text transcripts	speech recognition
English	Spanish	machine translation
ad, user info	click? (0/1)	online advertising
image, radar info	position of other cars	self-driving car
image of phone	defect? (0/1)	visual inspection

Regression: Housing price prediction



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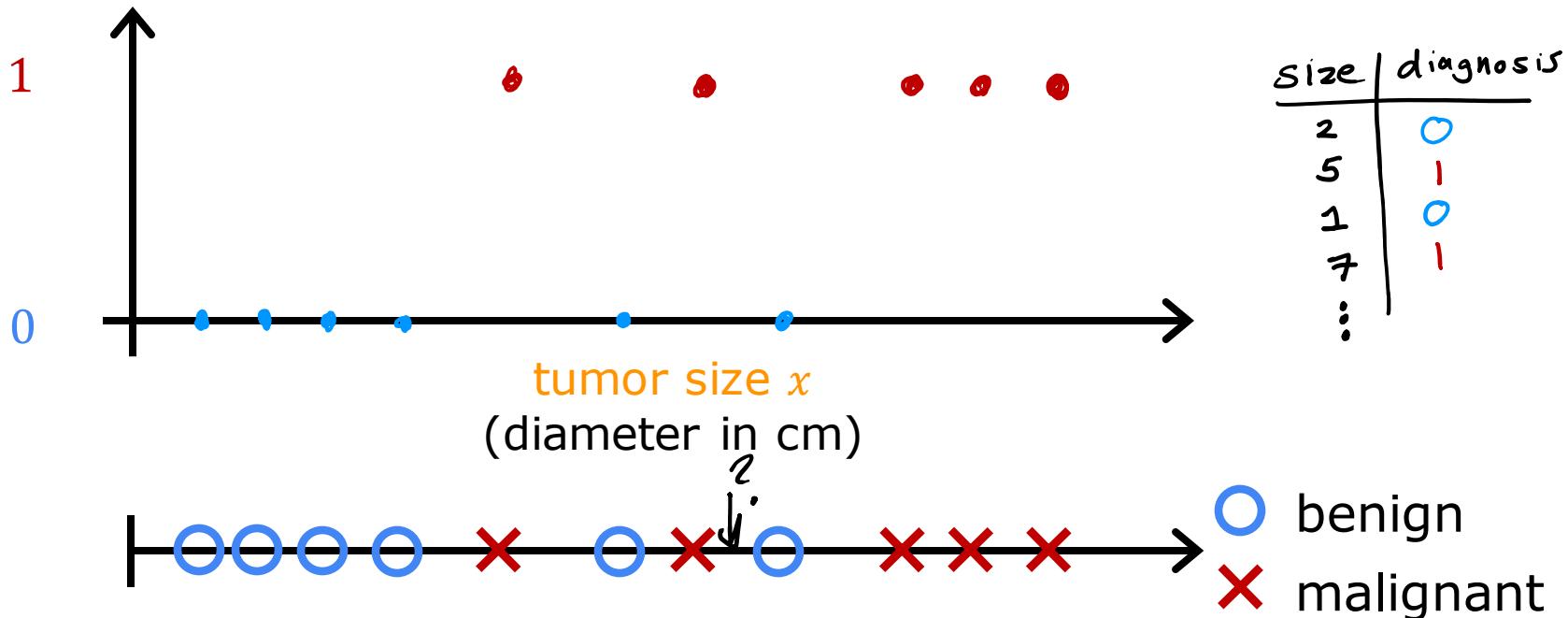
Machine Learning Overview

Supervised Learning Part 2

Classification: Breast cancer detection



malignant benign

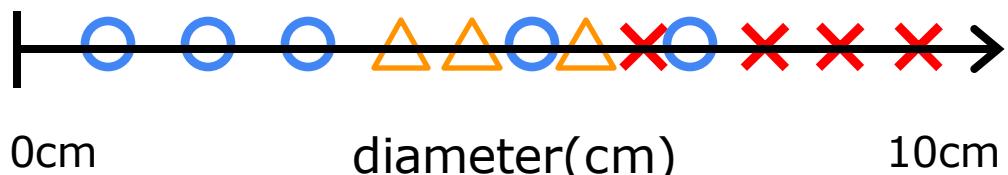


Classification: Breast cancer detection

○ benign

✗ malignant type 1

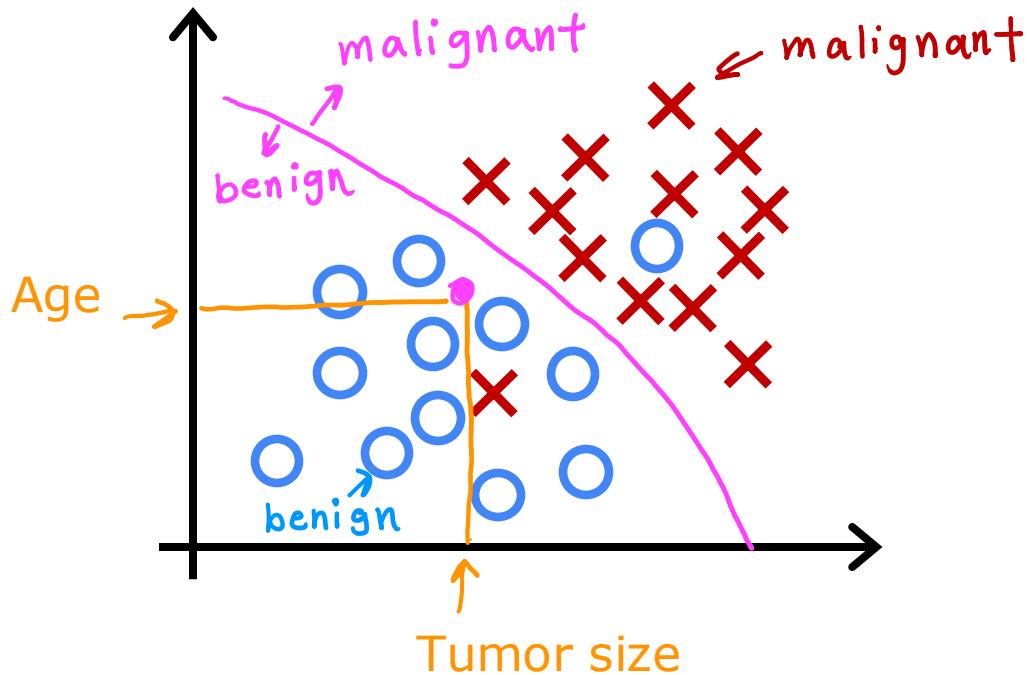
△ malignant type 2



Classification
predict categories cat dog benign malignant 0, 1, 2

small number of possible outputs

Two or more inputs



Supervised learning

Learns from being given “right answers”

Regression

Predict a number

infinitely many possible outputs

Classification

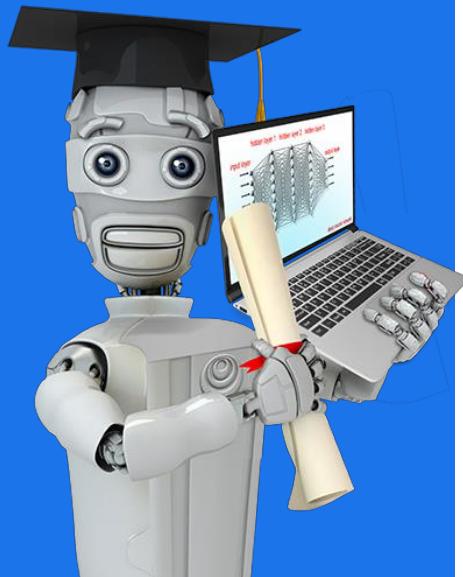
predict categories

small number of possible outputs



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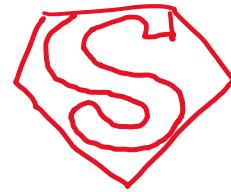
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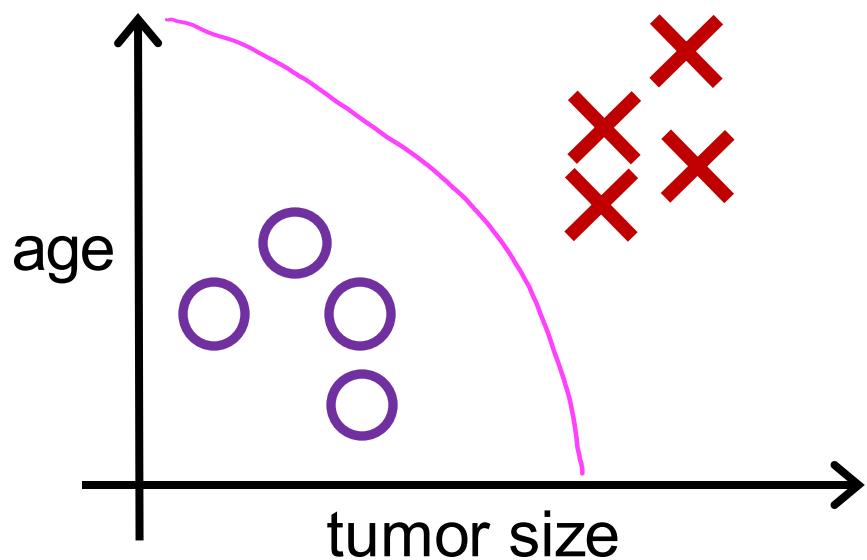
Unsupervised Learning Part 1

Previous: Supervised learning

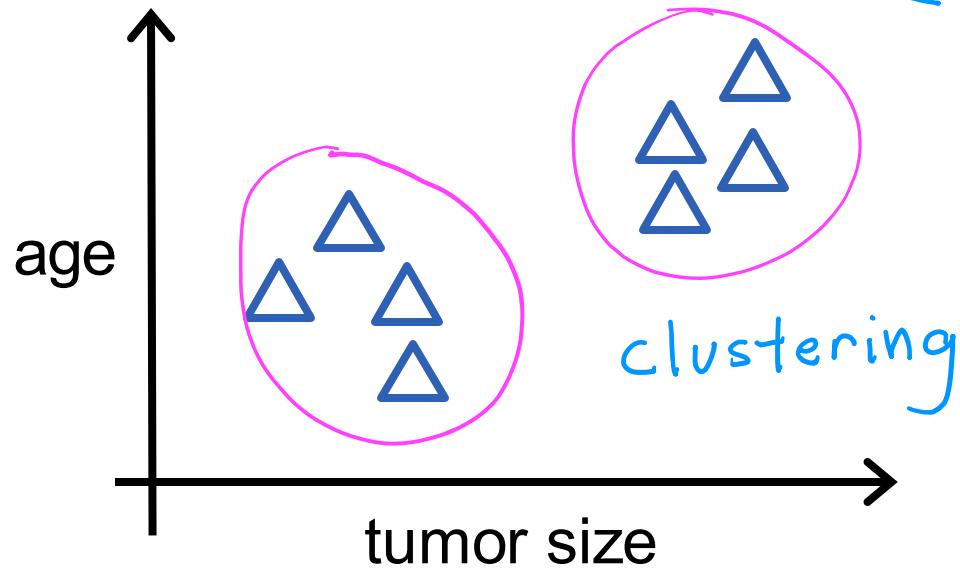


Now: Unsupervised learning

Supervised learning
Learn from data **labeled**
with the “**right answers**”



Unsupervised learning
Find something interesting
in **unlabeled** data.



Clustering: Google news



Giant **panda** gives birth to rare **twin** cubs at Japan's oldest **zoo**

USA TODAY · 6 hours ago



- Giant **panda** gives birth to **twin** cubs at Japan's oldest **zoo**

CBS News · 7 hours ago

- Giant **panda** gives birth to **twin** cubs at Tokyo's Ueno **Zoo**

WHBL News · 16 hours ago

- A Joyful Surprise at Japan's Oldest **Zoo**: The Birth of **Twin Pandas**

The New York Times · 1 hour ago

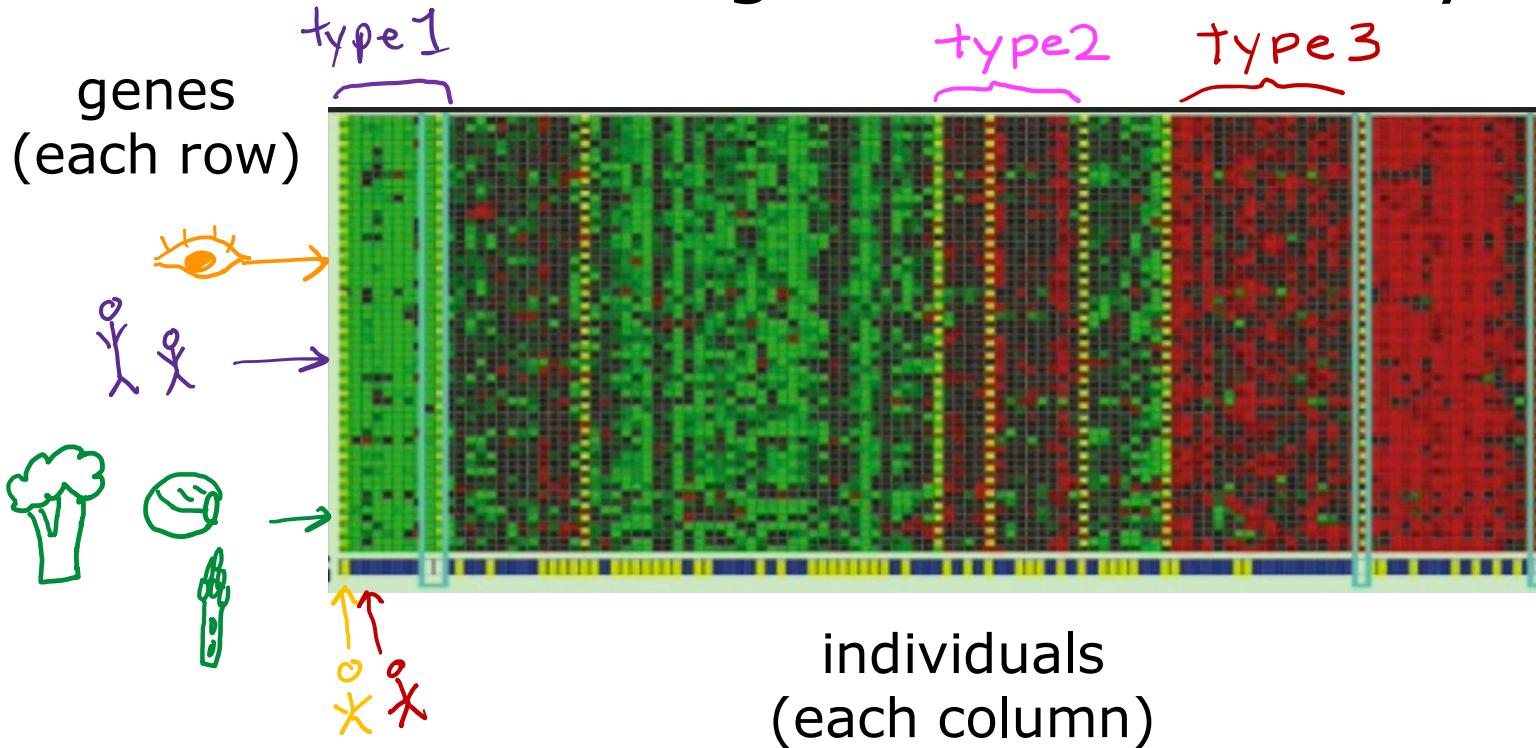
- **Twin** Panda **Cubs** Born at Tokyo's Ueno **Zoo**

PEOPLE · 6 hours ago

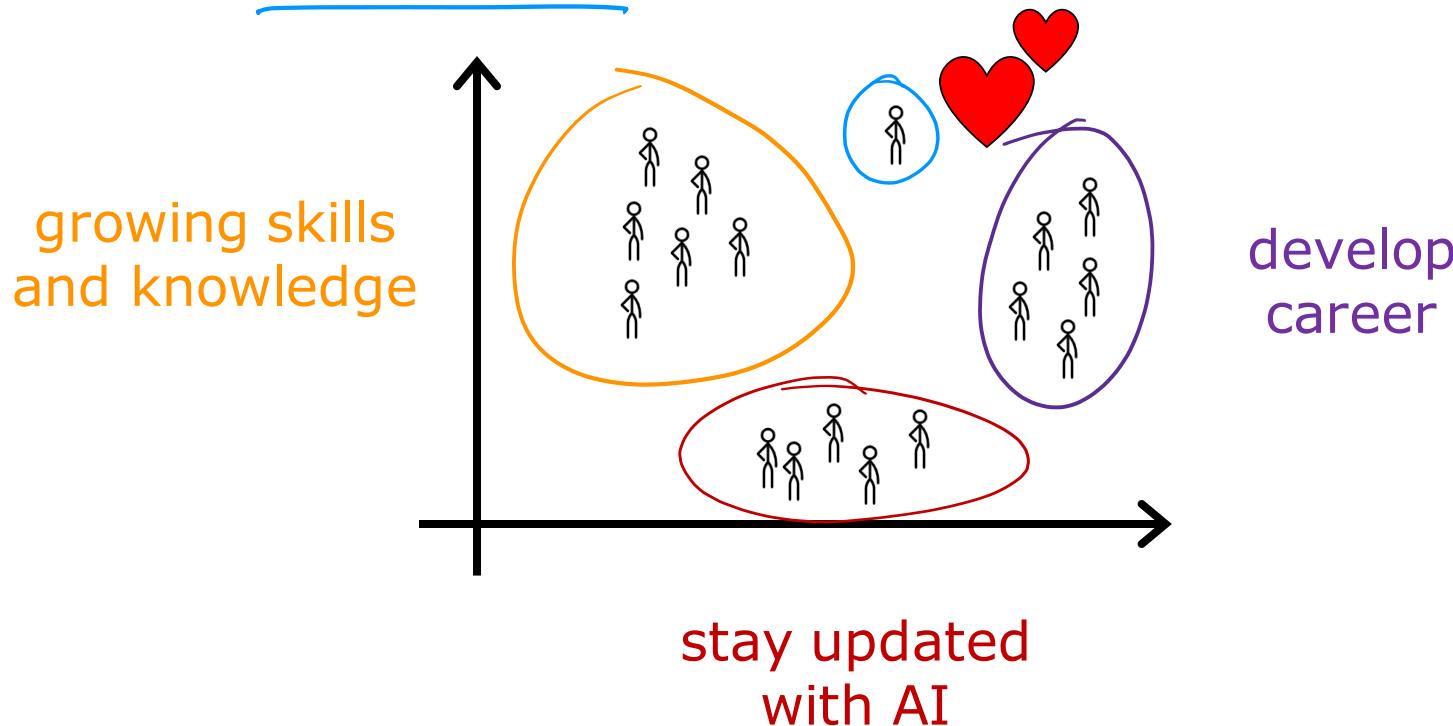
View Full Coverage



Clustering: DNA microarray

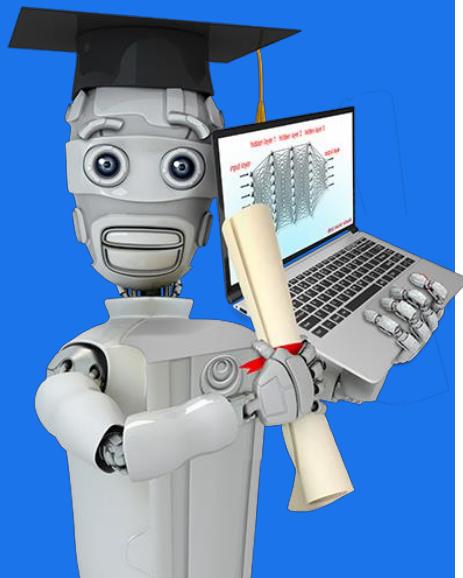


Clustering: Grouping customers



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Machine Learning Overview

Unsupervised Learning Part 2

Unsupervised learning

Data only comes with inputs x , but not output labels y .
Algorithm has to find **structure** in the data.

Clustering

Group similar data points together.

Dimensionality reduction

Compress data using fewer numbers.

Anomaly detection

Find unusual data points.



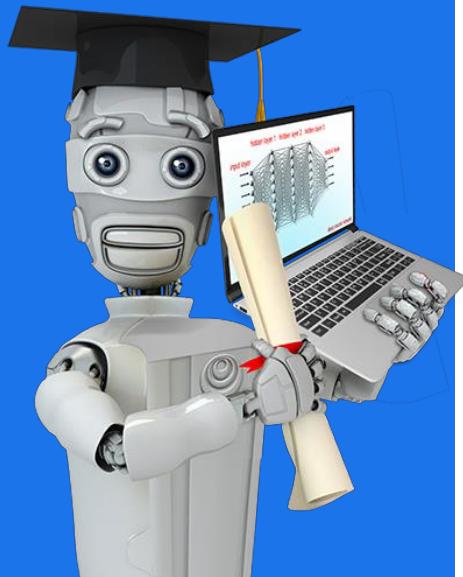
Question

Of the following examples, which would you address using an **unsupervised** learning algorithm?

-  Given email labeled as spam/not spam, learn a spam filter.
-  Given a set of news articles found on the web, group them into sets of articles about the same story.
-  Given a database of customer data, automatically discover market segments and group customers into different market segments.
-  Given a dataset of patients diagnosed as either having diabetes or not, learn to classify new patients as having diabetes or not

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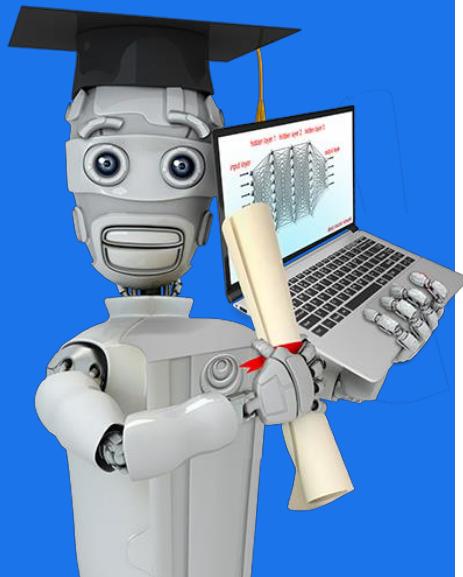


Machine Learning Overview

Jupyter Notebooks

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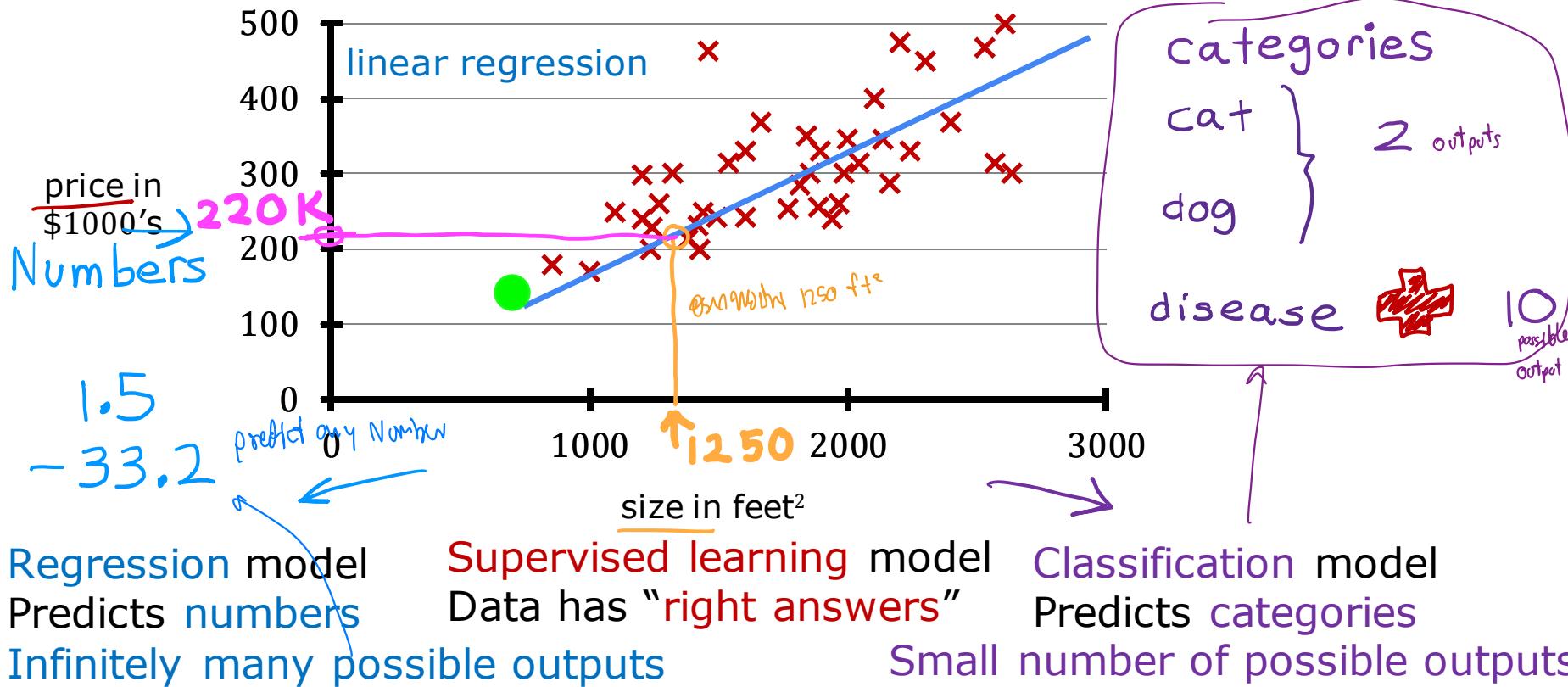
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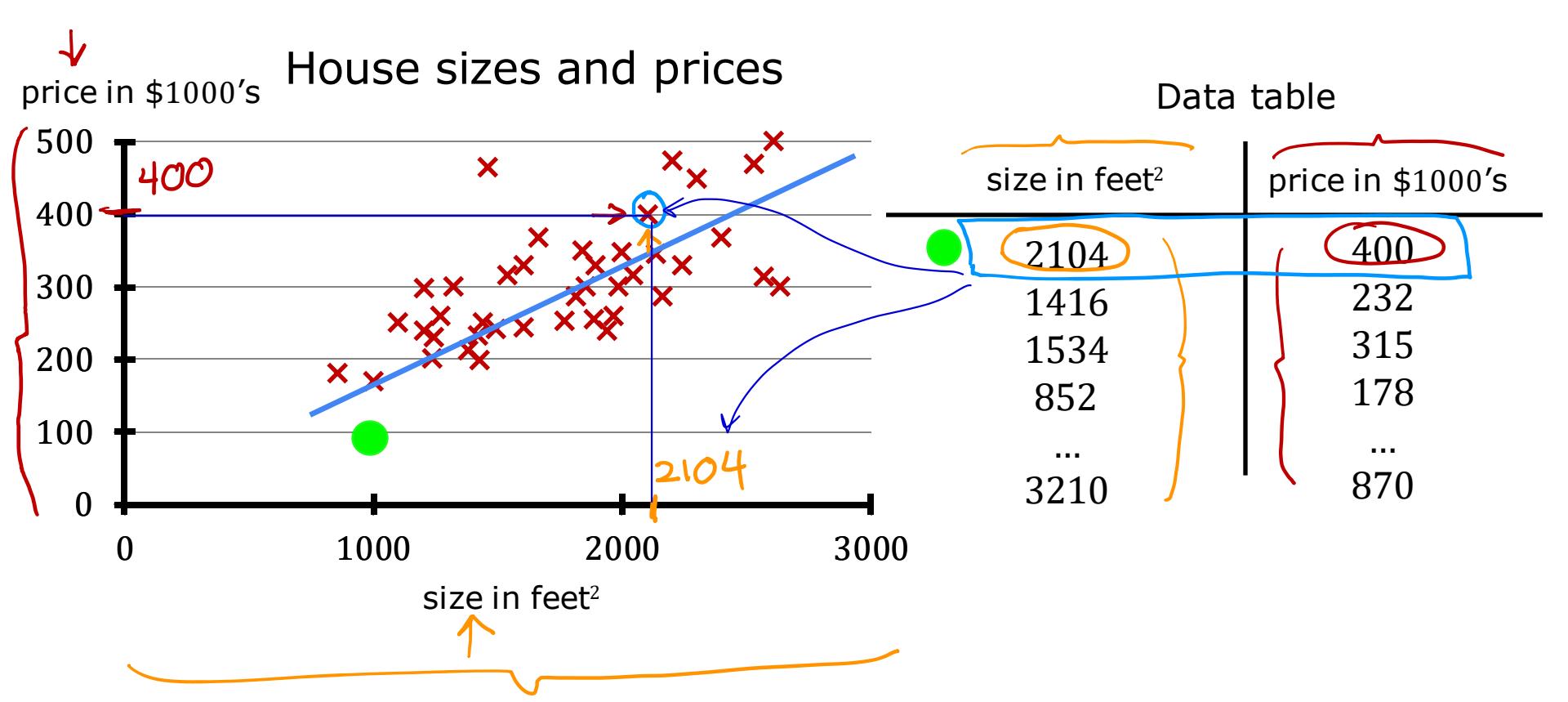


Linear Regression with One Variable

Linear Regression Model Part 1

House sizes and prices





Terminology

Training set:

Data used to train the model

	x size in feet ²	y price in \$1000's
(1)	2104	400
(2)	1416	232
(3)	1534	315
(4)	852	178
...
(47)	3210	870

$m = 47$

$x^{(1)} = 2104 \quad y^{(1)} = 400$

$(x^{(1)}, y^{(1)}) = (2104, 400)$

$x^{(2)} = 1416 \quad x^{(2)} \neq x^2$ not exponent

Notation:

x = "input" variable
feature (sizes of the house)

y = "output" variable
"target" variable (prices of the house)

m = number of training examples

(x, y) = single training example

$(x^{(i)}, y^{(i)})$

$(x^{(i)}, y^{(i)})$ = i^{th} training example
index (1st, 2nd, 3rd ...)

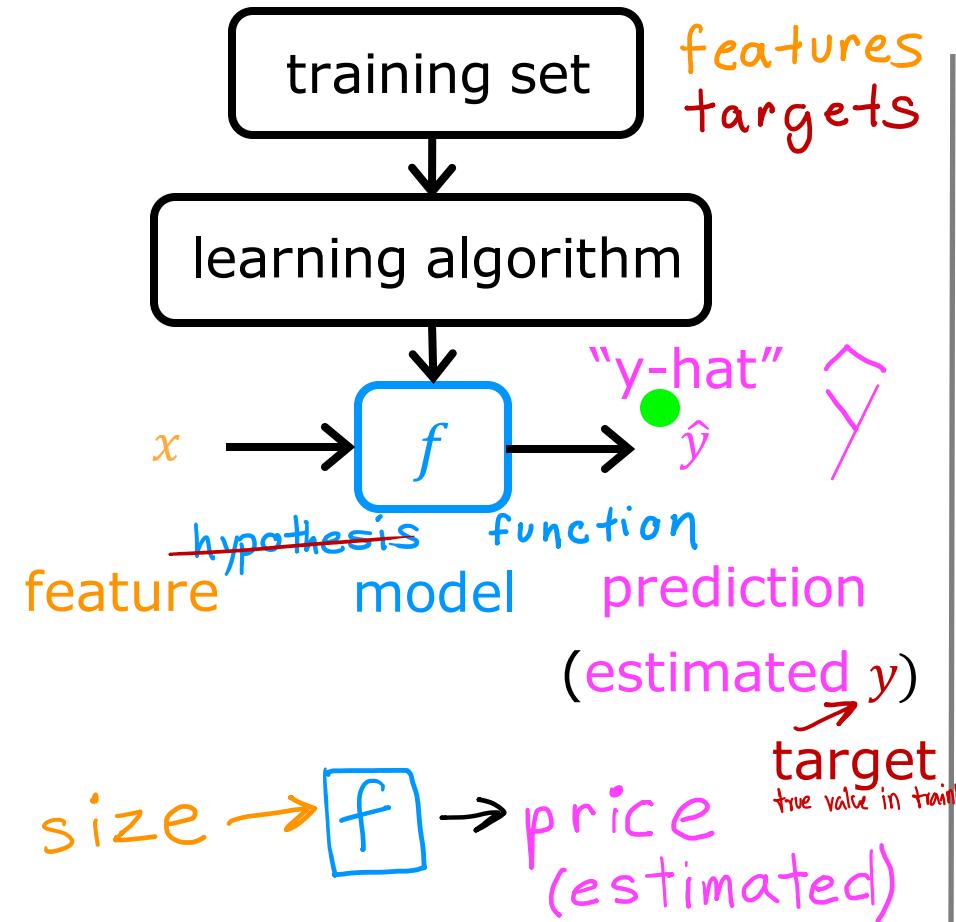
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Linear Regression with One Variable

Linear Regression Model Part 2



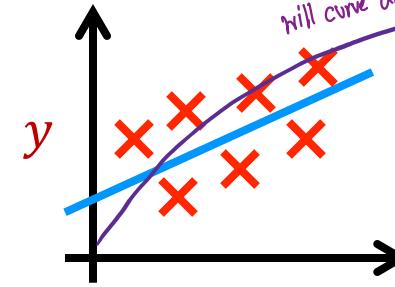
How to represent f ?

$$f_{w,b}(x) = wx + b$$

straight line

$$f(x)$$

w, b fit linear (by training)
will curve do better? Maybe.



$$f_{w,b}(x) = wx + b$$

$$f(x) = wx + b$$

linear?

single feature x
Linear regression with one variable.
Univariate linear regression.
one variable

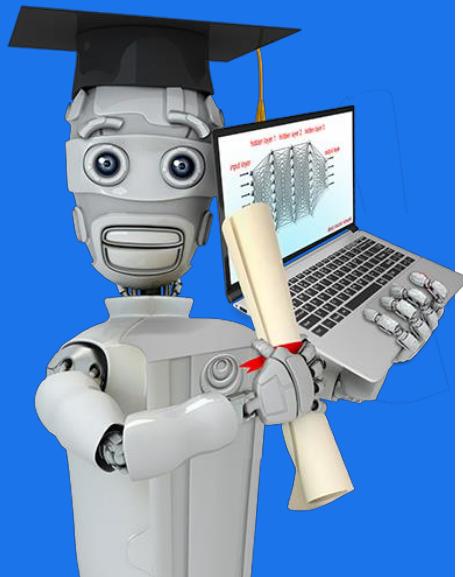
size

straight line

Linear regression with one variable.

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Linear Regression with One Variable

Cost Function

↳ tell us how well the model is doing

Training set

features	targets
size in feet ² (x)	price \$1000's (y)
2104	460
1416	232
1534	315
852	178
...	...

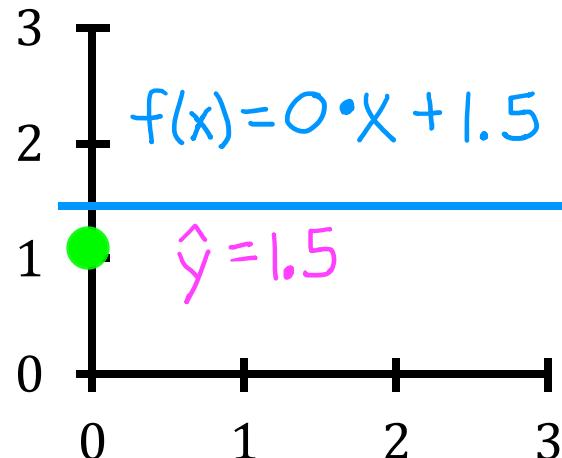
Model: $f_{w,b}(x) = wx + b$

w, b : parameters
coefficients
weights

var. we have to adjust

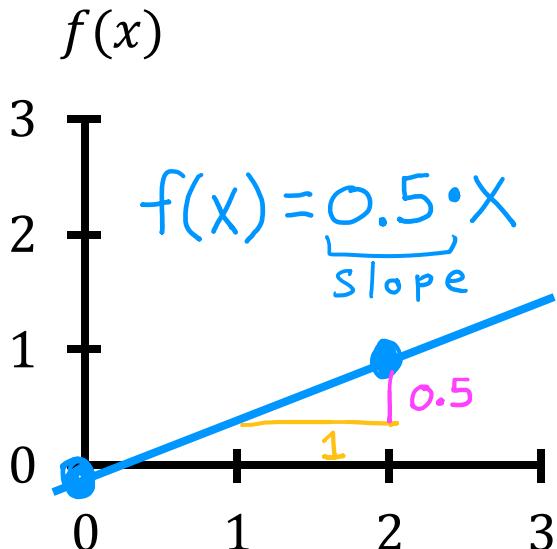
What do w, b do?

$$f_{w,b}(x) = wx + b \rightarrow \text{linear function}$$

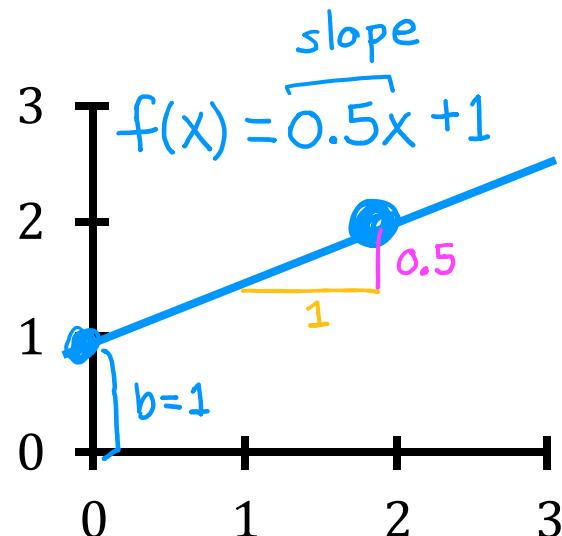


$$\rightarrow w = 0$$
$$\rightarrow b = 1.5$$

(y-intercept)



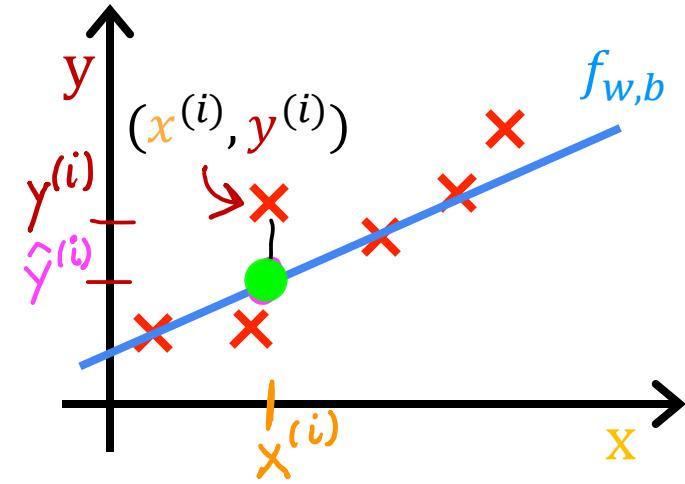
$$\rightarrow w = 0.5$$
$$\rightarrow b = 0$$



$$\rightarrow w = 0.5$$
$$\rightarrow b = 1$$

Cost function: Squared error cost function

(Good for linear regression)



$$\hat{y}^{(i)} = f_{w,b}(x^{(i)})$$

$$f_{w,b}(x^{(i)}) = w x^{(i)} + b$$

cost function

$$\bar{J}(w, b) = \frac{1}{2m} \sum_{i=1}^m (\hat{y}^{(i)} - y^{(i)})^2$$

not next on

m = number of training examples

$$J(w, b) = \frac{1}{2m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})^2$$

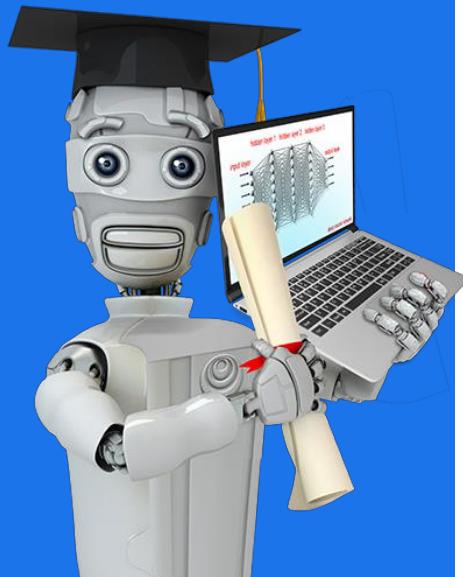
intuition (next!)

Find w, b :

$\hat{y}^{(i)}$ is close to $y^{(i)}$ for all $(x^{(i)}, y^{(i)})$.

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Linear Regression with One Variable

Cost Function
Intuition

model:

$$\underline{f_{w,b}(x) = wx + b}$$

parameters:

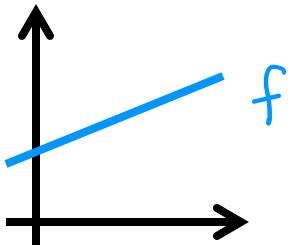
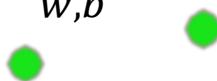
$$\underline{w, b}$$

cost function:

$$J(w, b) = \frac{1}{2m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})^2$$

goal:

$$\underset{w,b}{\text{minimize}} J(w, b)$$

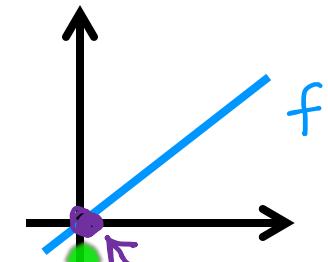


simplified

$$f_w(x) = \underline{wx}$$

$$b = \emptyset$$

$$w$$

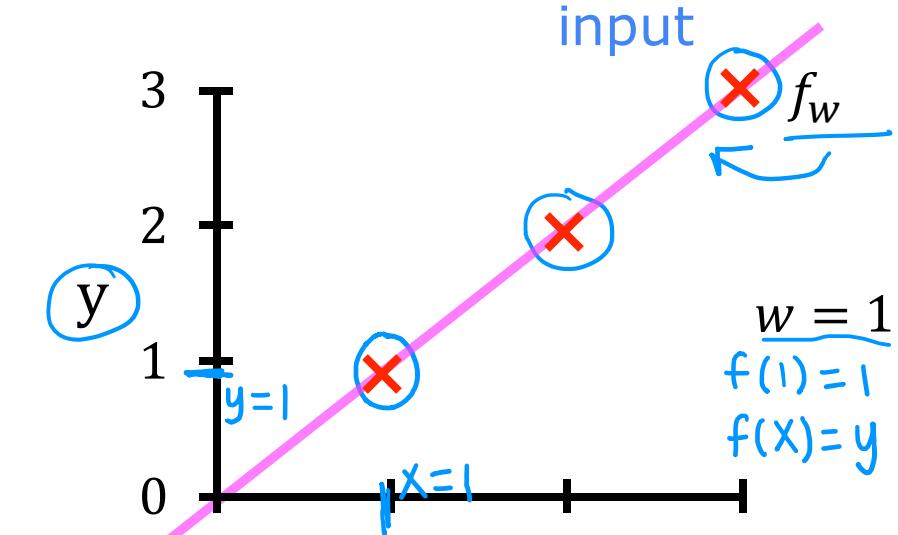


$$\underline{J(w)} = \frac{1}{2m} \sum_{i=1}^m (\underline{f_w(x^{(i)})} - y^{(i)})^2$$

$$\underset{w}{\text{minimize}} \underline{J(w)}$$

$\rightarrow f_w(x)$

(for fixed w , function of x)

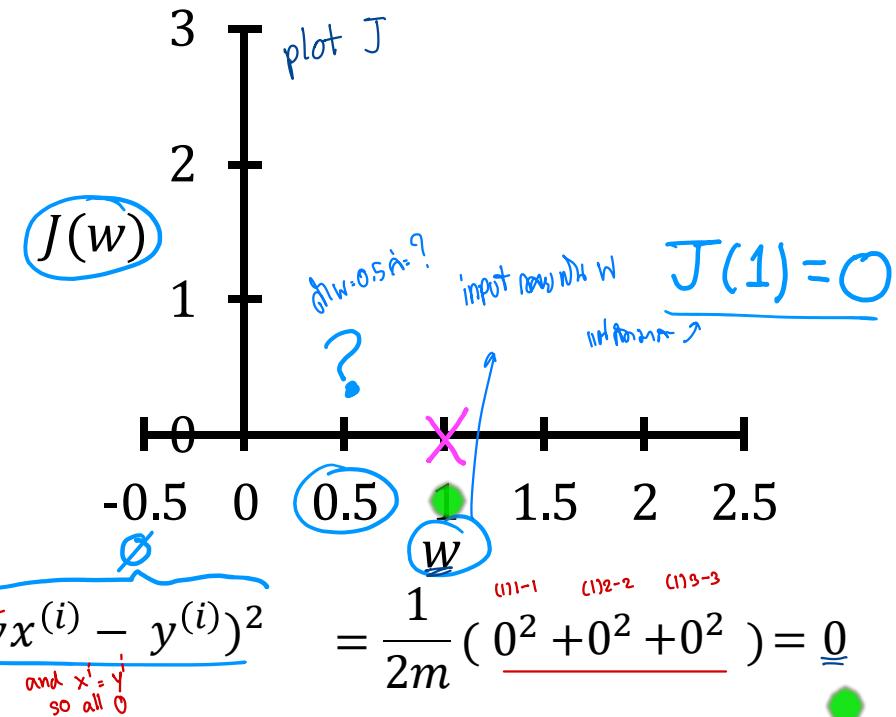


$$J(w) = \frac{1}{2m} \sum_{i=1}^m (f_w(x^{(i)}) - y^{(i)})^2 = \frac{1}{2m} \sum_{i=1}^m (\cancel{wx^{(i)}} - y^{(i)})^2$$

and $x^{(i)} = y^{(i)}$
so all 0

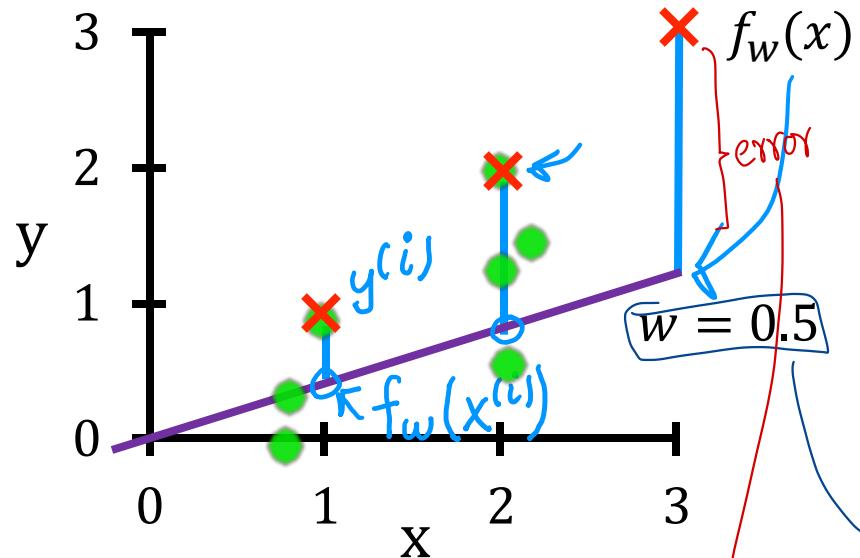
$J(w)$

(function of w)
parameter



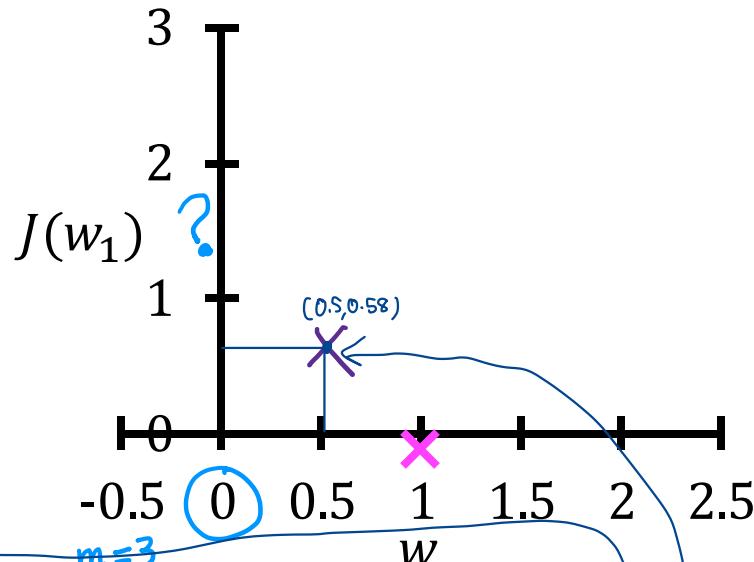
$f_w(x)$

(function of x)

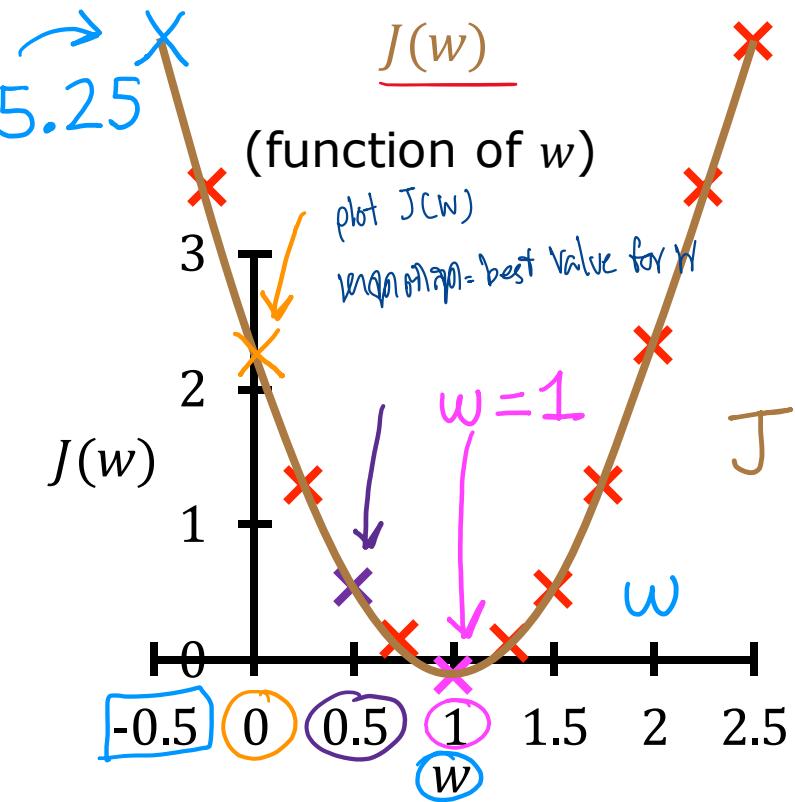
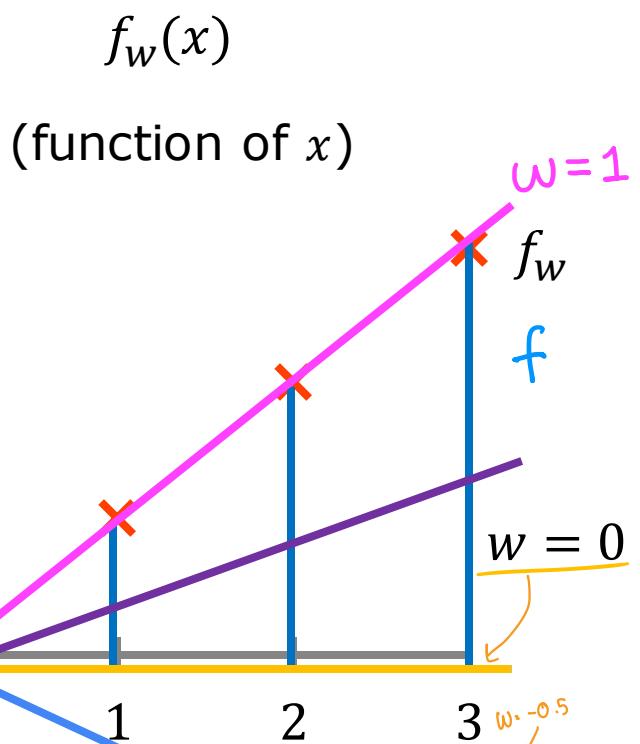


$J(w)$

(function of w)



$$J(0.5) = \frac{1}{2m} \left[(0.5-1)^2 + (1-2)^2 + (1.5-3)^2 \right] = \frac{1}{2 \times 3} [3.5] = \frac{3.5}{6} \approx 0.58$$



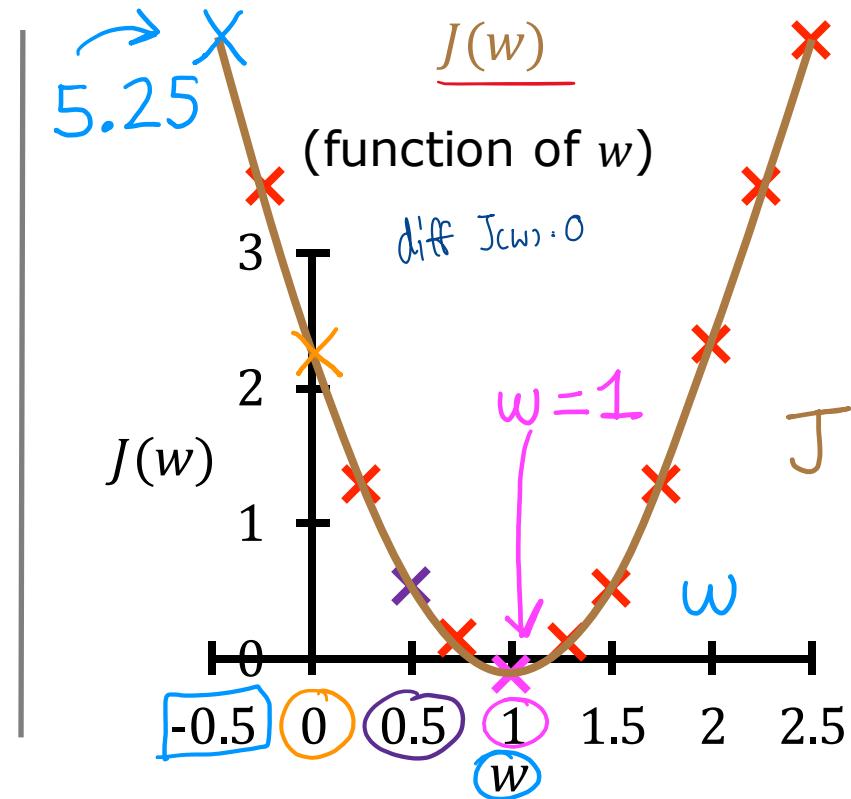
how to choose w ?

goal of linear regression:

$$\underset{w}{\text{minimize}} J(w)$$

general case:

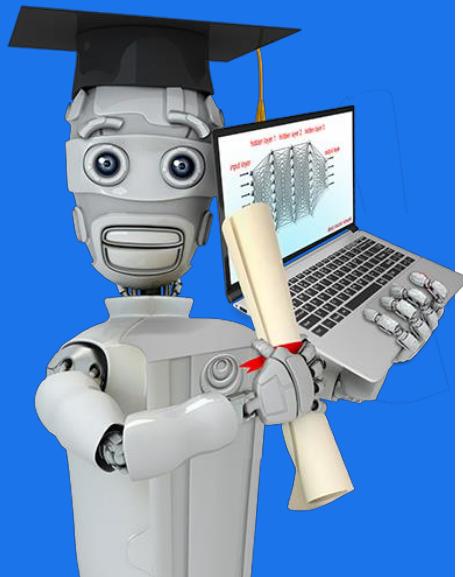
$$\underset{w,b}{\text{minimize}} J(w, b)$$



choose w to minimize $J(w)$

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Linear Regression with One Variable

Visualizing
the Cost Function

Model

$$f_{w,b}(x) = wx + b$$

Parameters

w, b

~~before: $b=0$~~

Cost Function

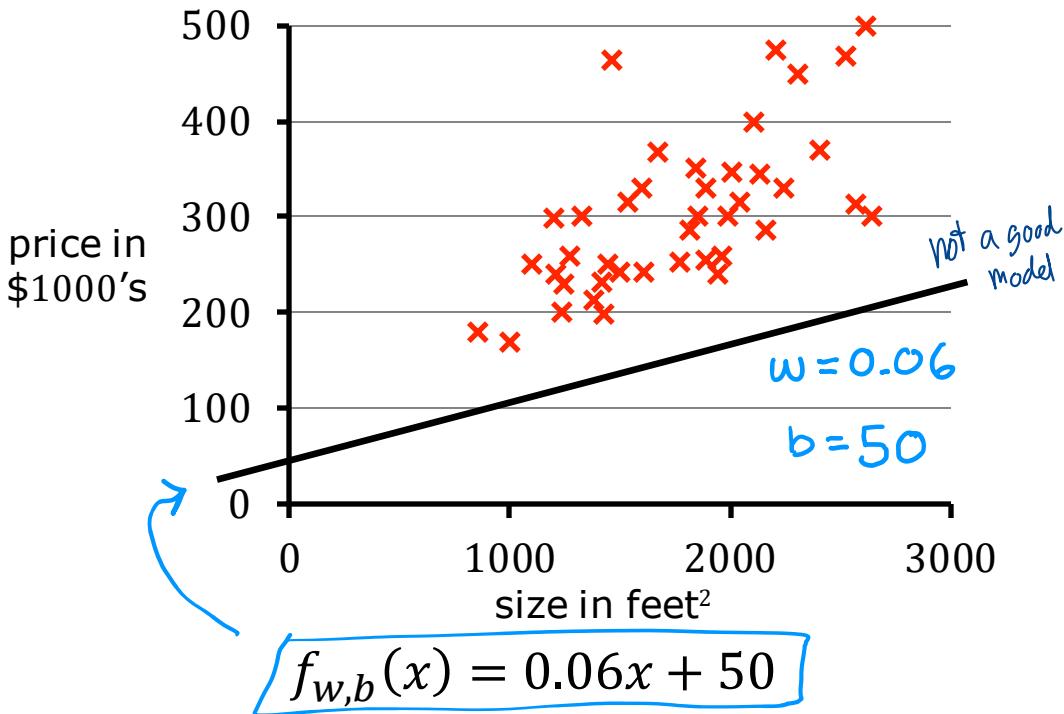
$$J(w, b) = \frac{1}{2m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})^2$$

Objective

$$\underset{w,b}{\text{minimize}} J(w, b)$$

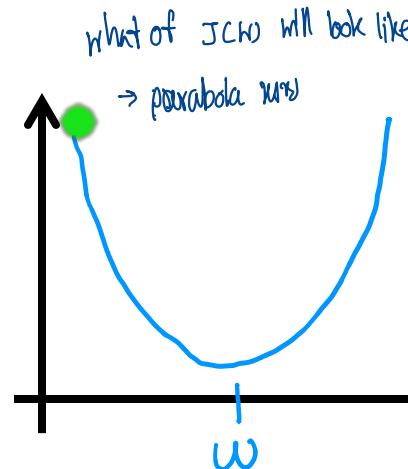
$$\underline{f_{w,b}}$$

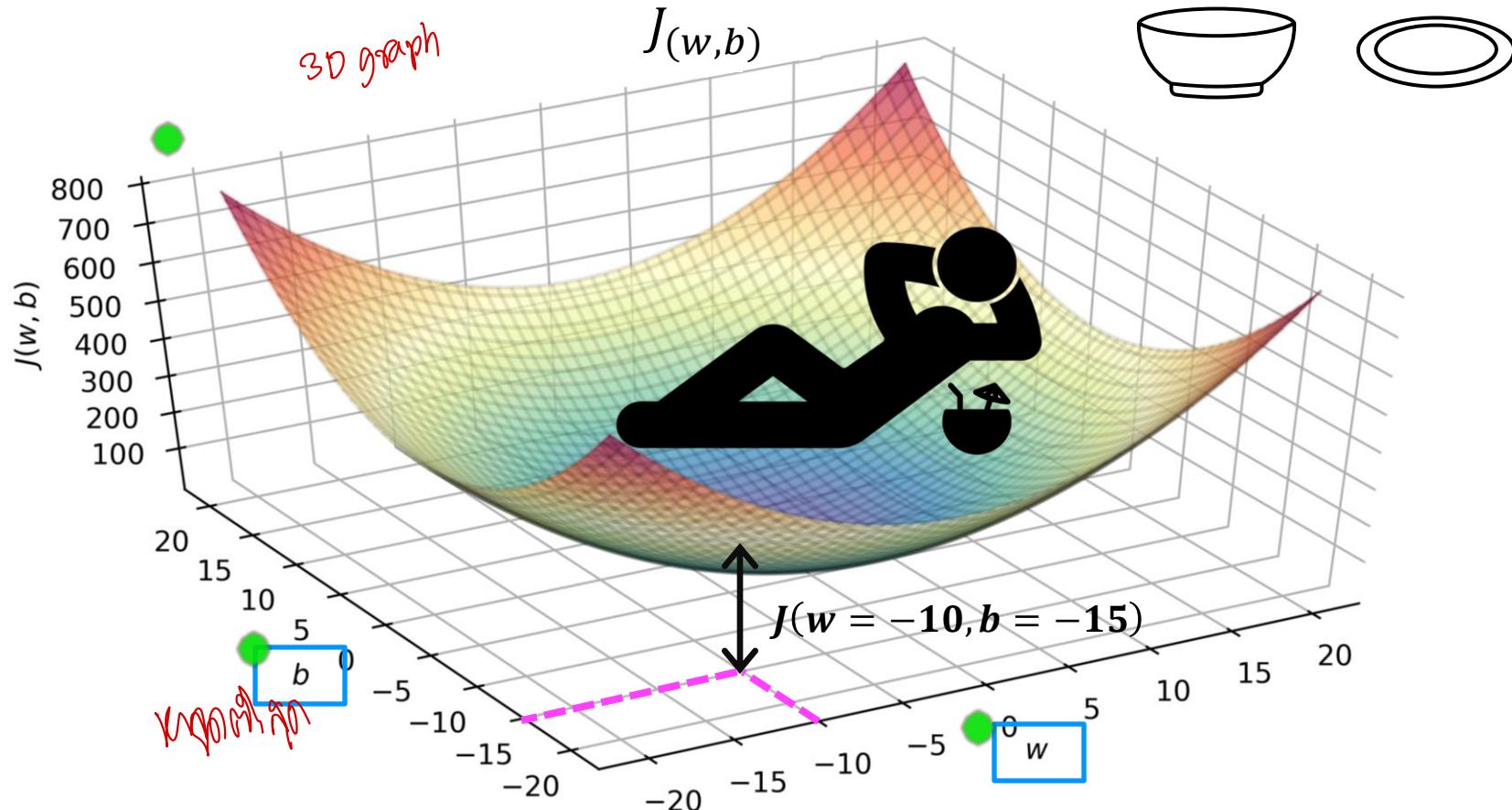
(function of x)



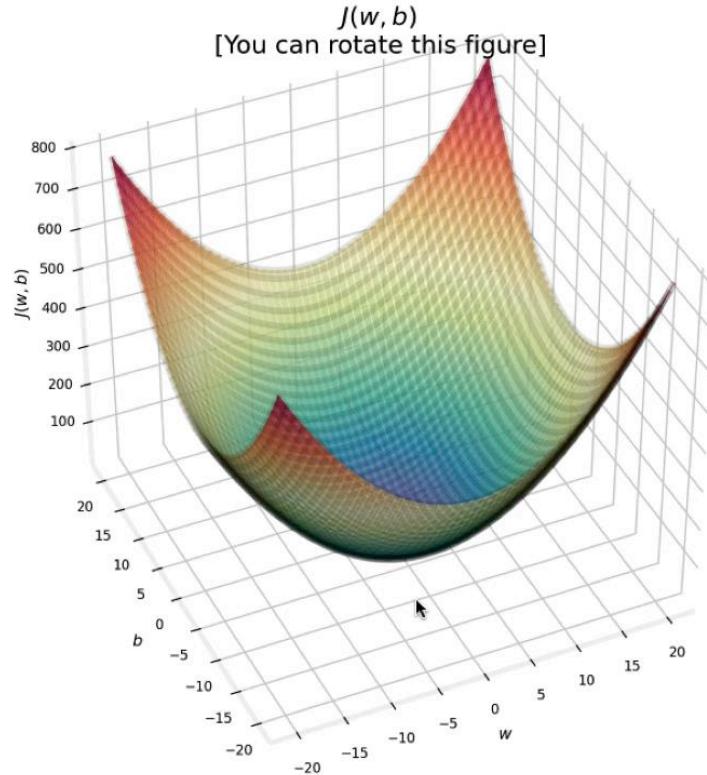
$$\underline{J}$$

(function of w, b)



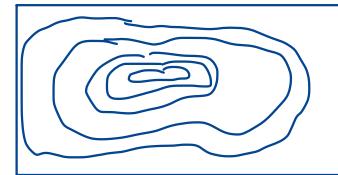


3D surface plot



Alternative
contour plot

Yours my go



Mount Fuji

Legend

- Contour
- Mount Fuji

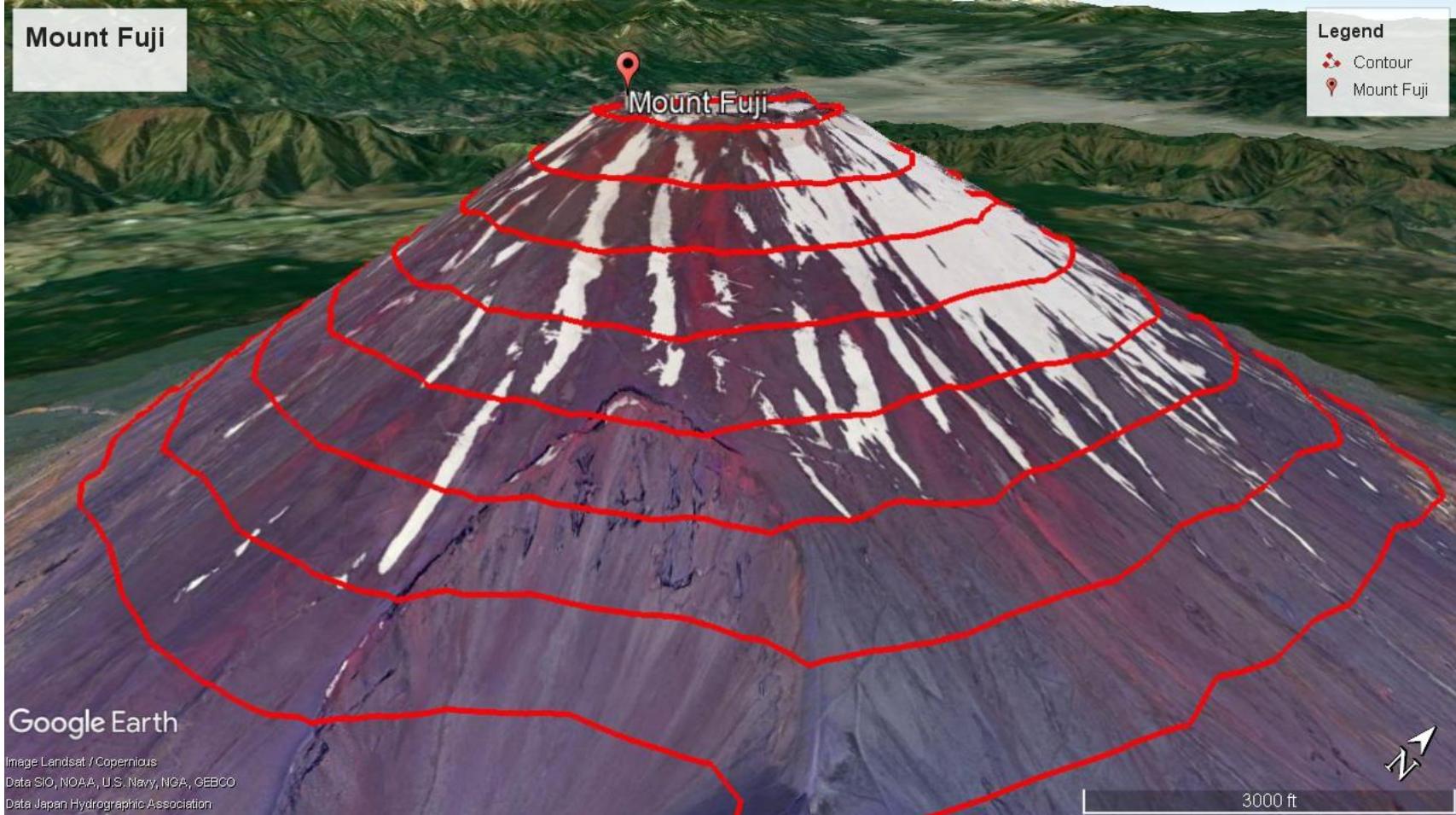
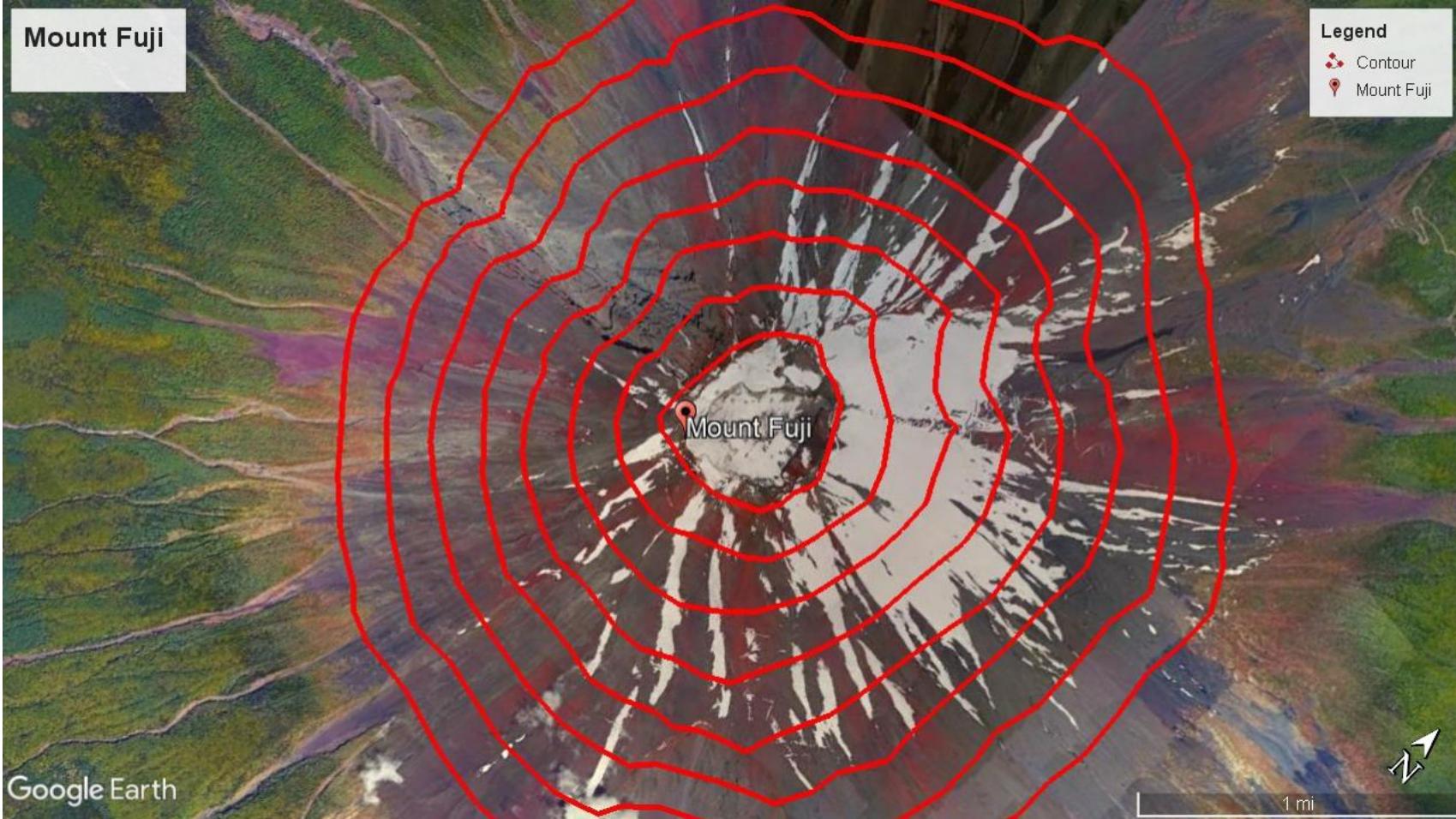


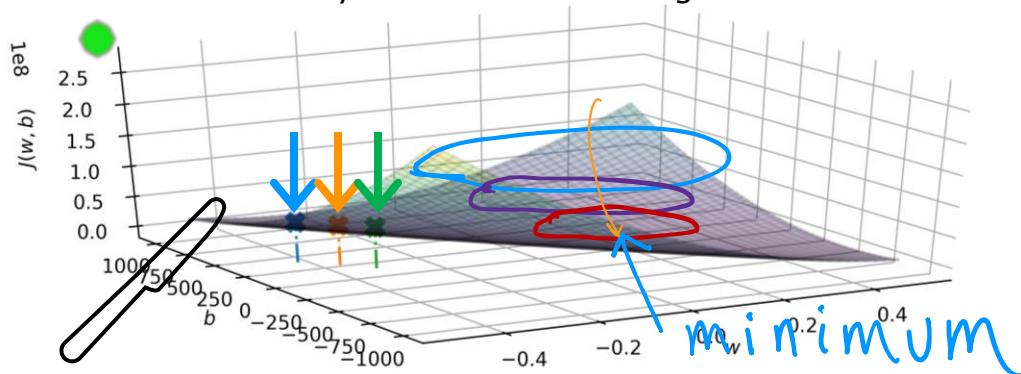
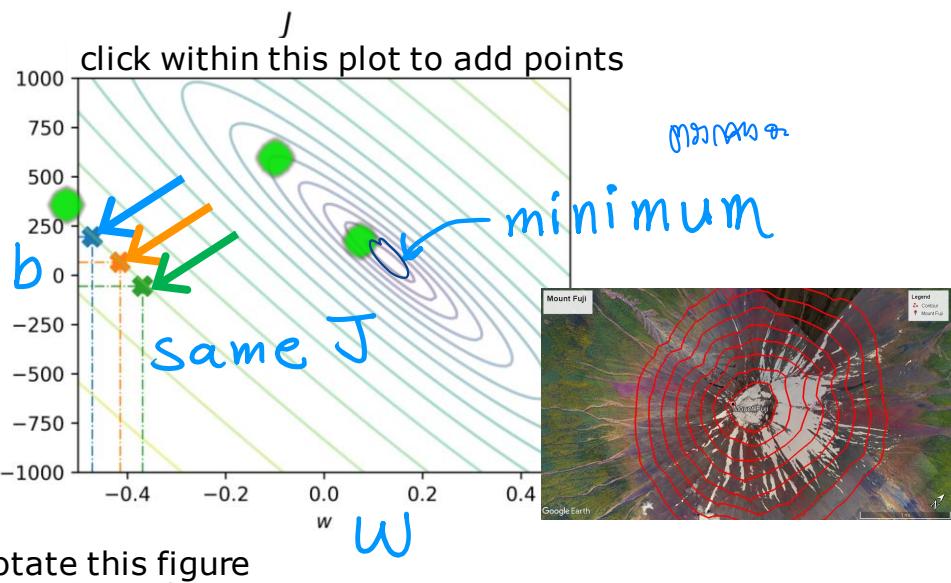
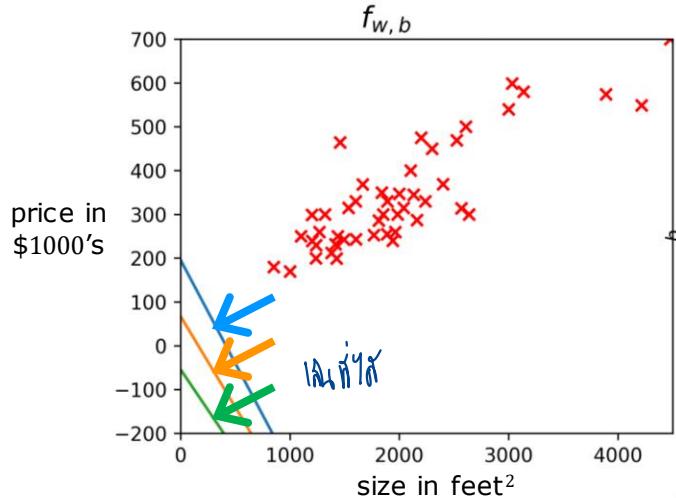
Image Landset / Copernicus
Data SIO, NOAA, U.S. Navy, NGA, GEBCO
Data Japan Hydrographic Association

Mount Fuji

Legend

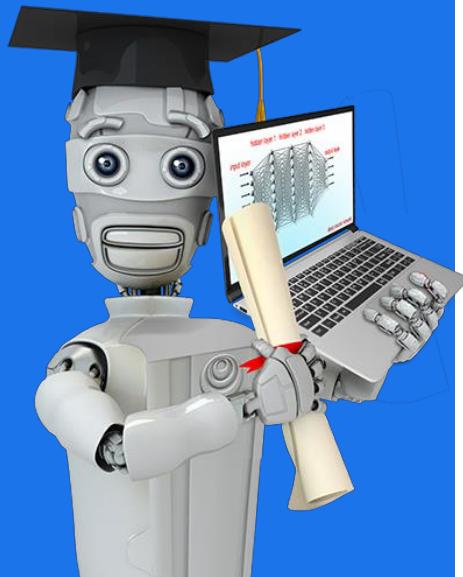
- Contour
- Mount Fuji





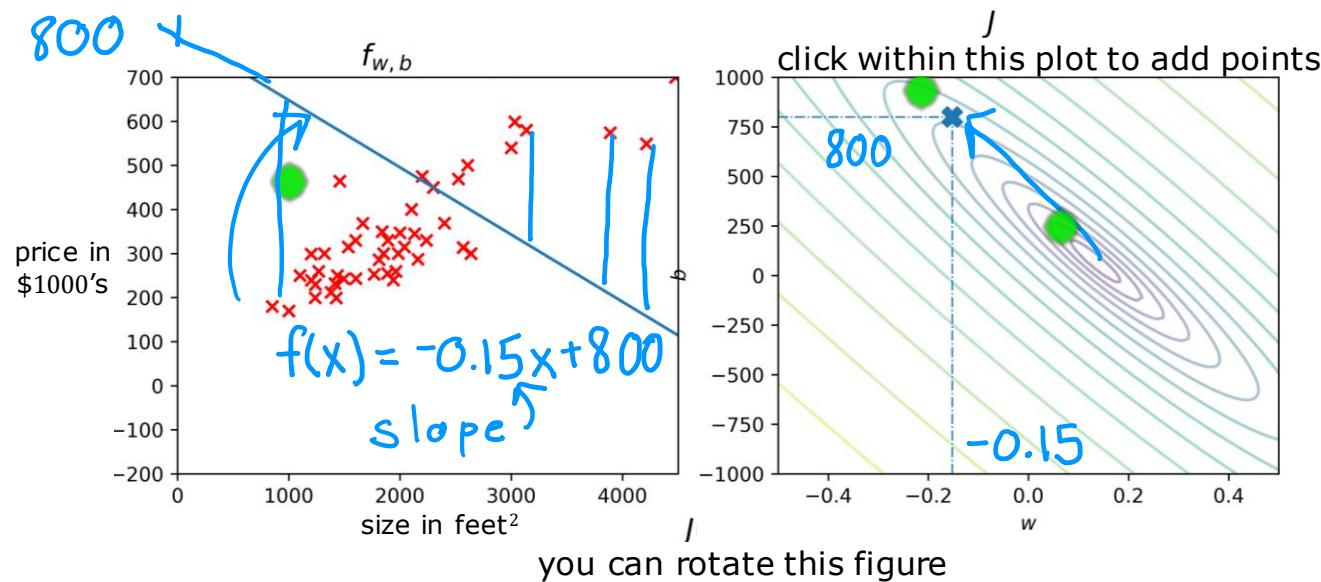
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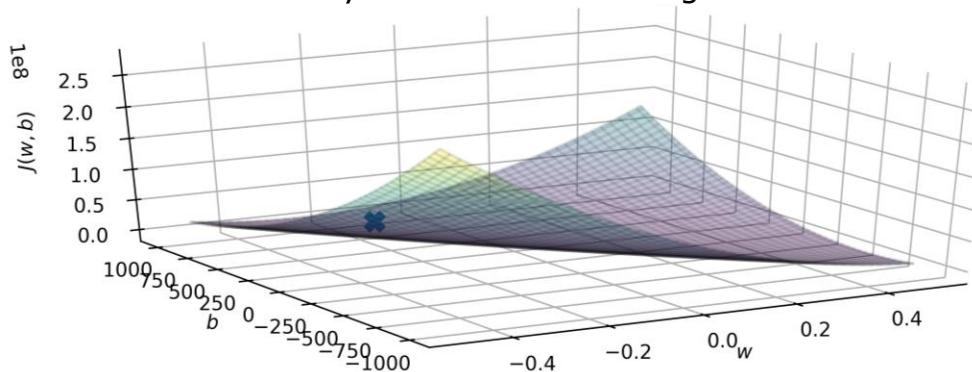


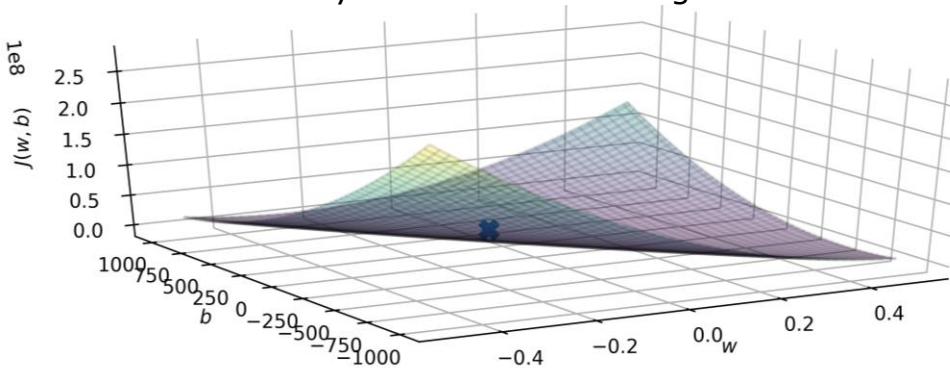
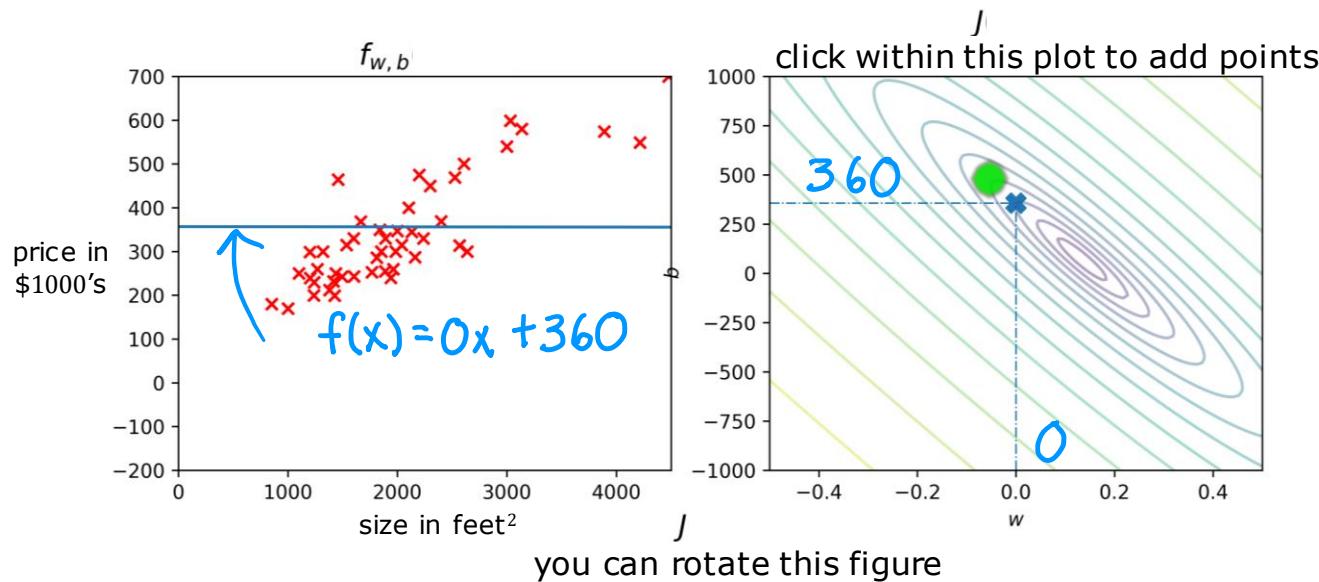
Linear Regression with One Variable

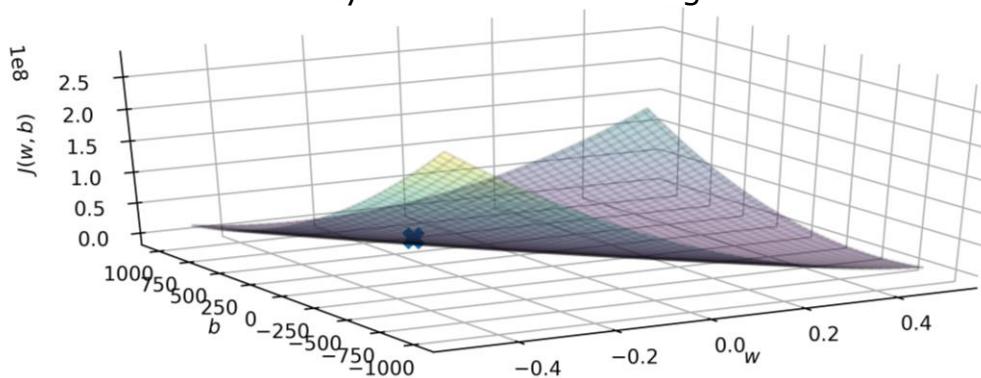
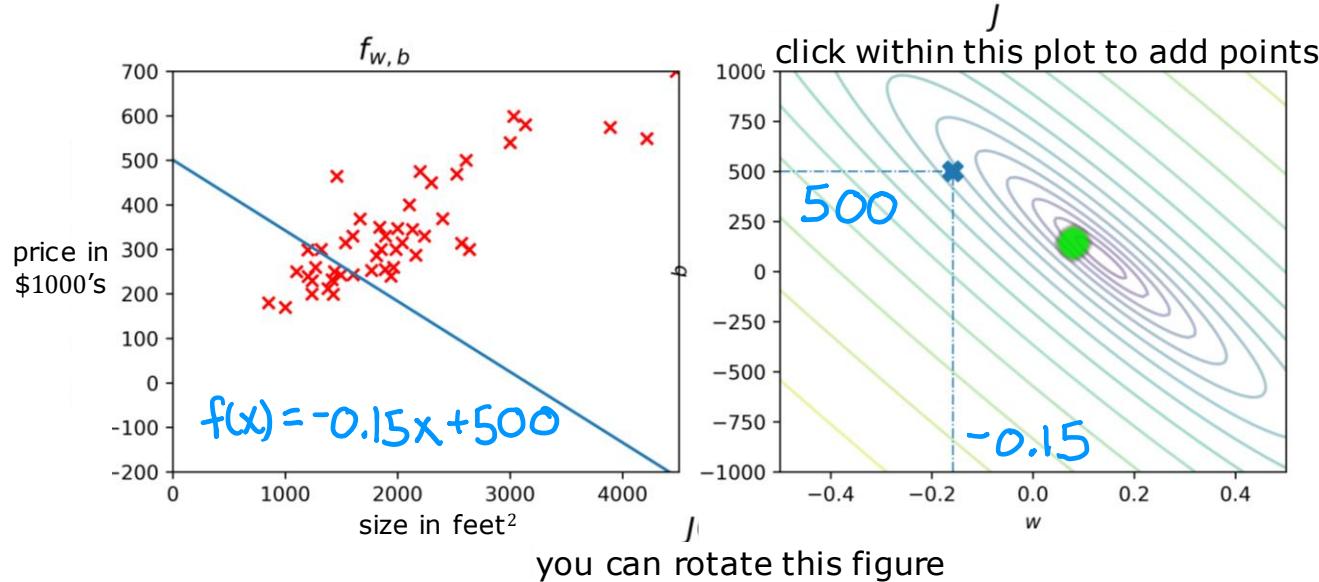
Visualization examples

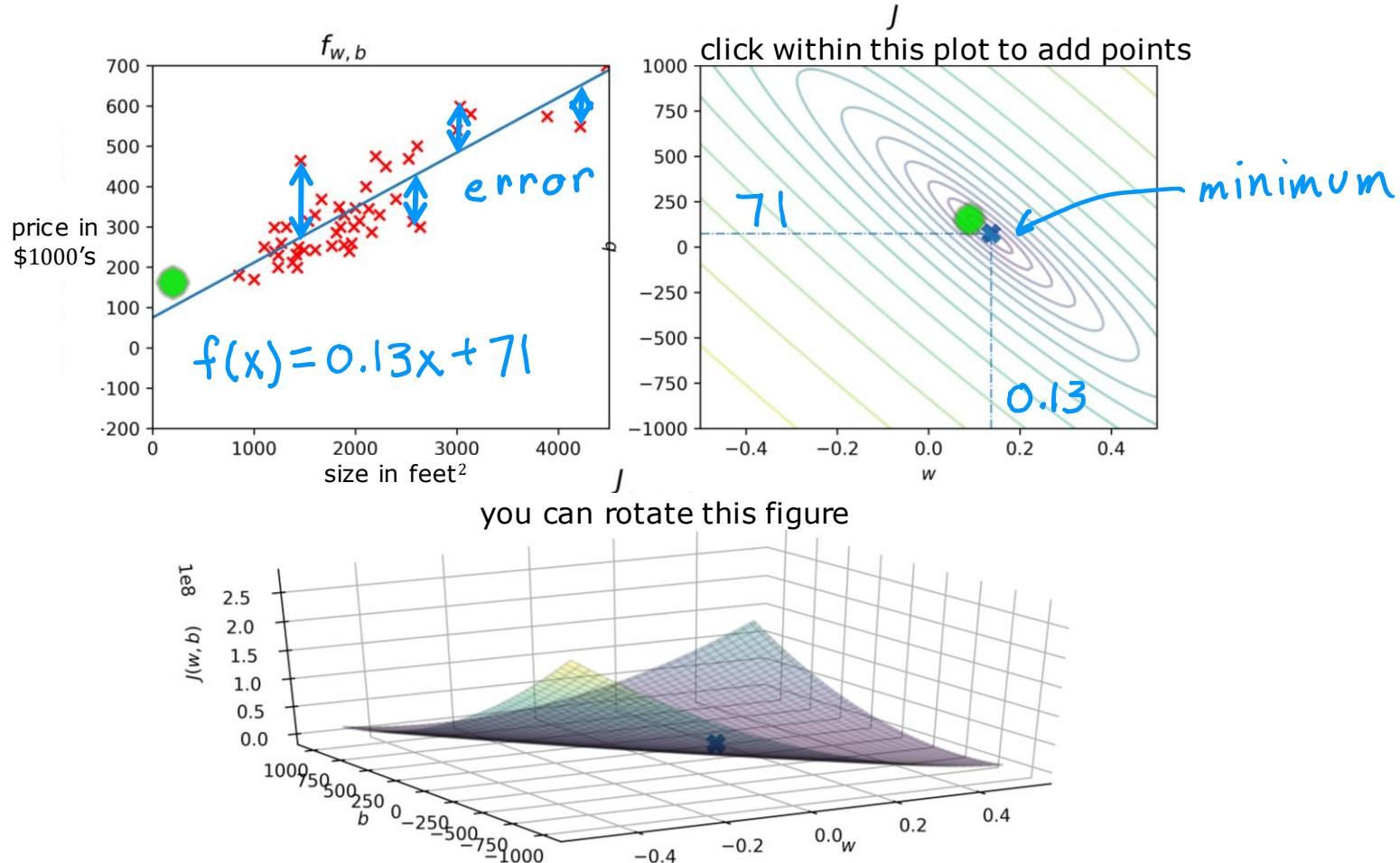


you can rotate this figure



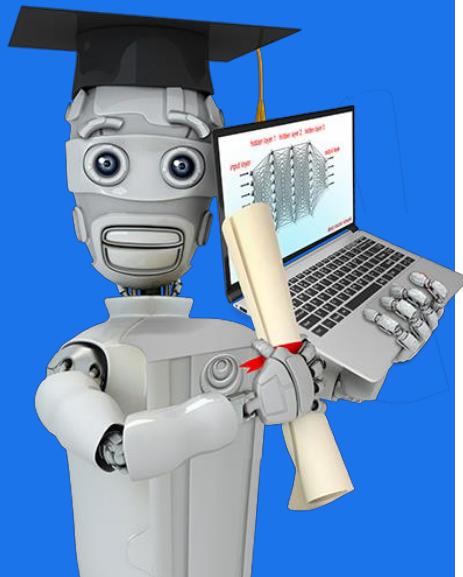






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Training Linear Regression

Gradient Descent

Alg to find minimum $J(w,b)$

Have some function $\underline{J(w, b)}$ for linear regression
or any function

Want $\min_{w, b} \underline{J(w, b)}$

$\min_{w_1, \dots, w_n, b} \underline{J(w_1, w_2, \dots, w_n, b)}$

many features many w s

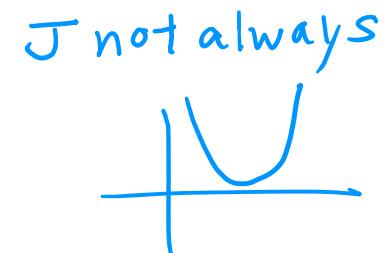
Outline:

Start with some $\underline{w, b}$ (set $w=0, b=0$)

Keep changing w, b to reduce $J(w, b)$

Until we settle at or near a minimum

may have >1 minimum

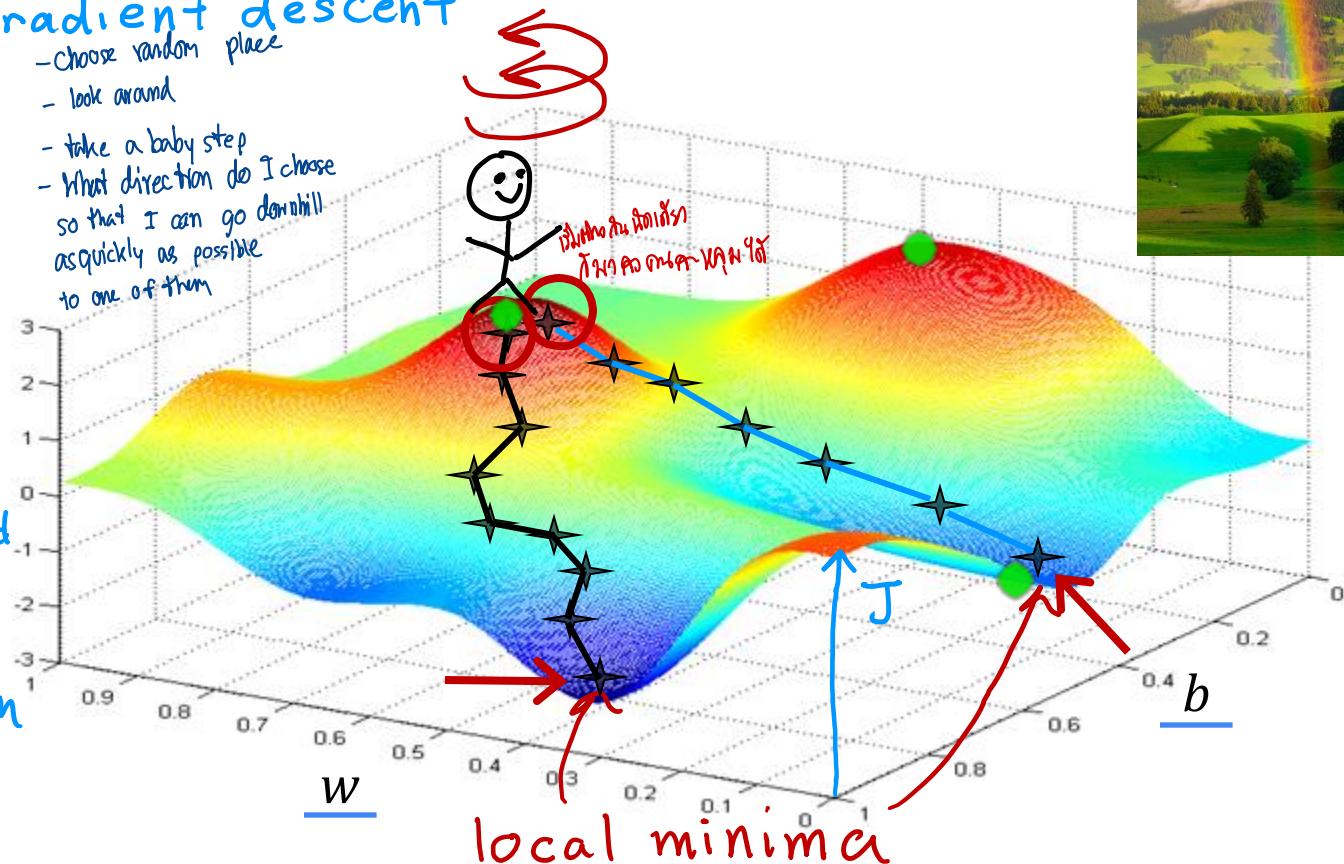


gradient descent

- choose random place
- look around
- take a baby step
- What direction do I choose so that I can go downhill as quickly as possible to one of them

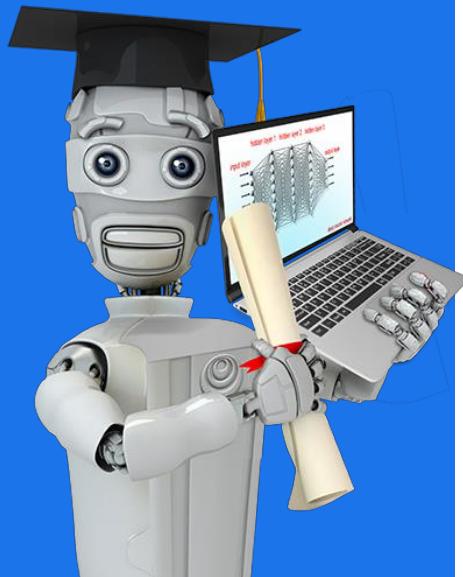
$$J(w, b)$$

not squared error cost
not linear regression



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Training Linear Regression

Implementing Gradient Descent

Gradient descent algorithm

Repeat until convergence

$$\left\{ \begin{array}{l} w = w - \alpha \frac{\partial}{\partial w} J(w, b) \\ b = b - \alpha \frac{\partial}{\partial b} J(w, b) \end{array} \right.$$

assignment codes terms

Learning rate
Derivative

Simultaneously update w and b

Assignment

$$a = c$$

$$a = a + 1$$

Code

Truth assertion

$$a = c$$

$$a = a + 1$$

Math

$$a == c$$

Correct: Simultaneous update

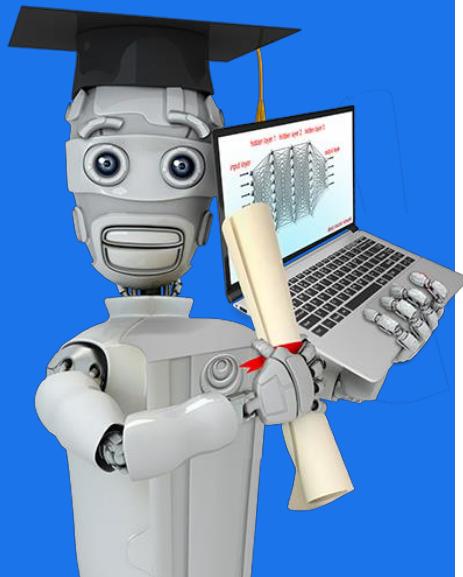
$$\left. \begin{array}{l} tmp_w = w - \alpha \frac{\partial}{\partial w} J(w, b) \\ tmp_b = b - \alpha \frac{\partial}{\partial b} J(w, b) \\ w = tmp_w \\ b = tmp_b \end{array} \right\}$$

Incorrect

$$\left. \begin{array}{l} tmp_w = w - \alpha \frac{\partial}{\partial w} J(w, b) \\ w = tmp_w \\ tmp_b = b - \alpha \frac{\partial}{\partial b} J(w, b) \\ b = tmp_b \end{array} \right\}$$

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Training Linear Regression

Gradient Descent Intuition

Gradient descent algorithm

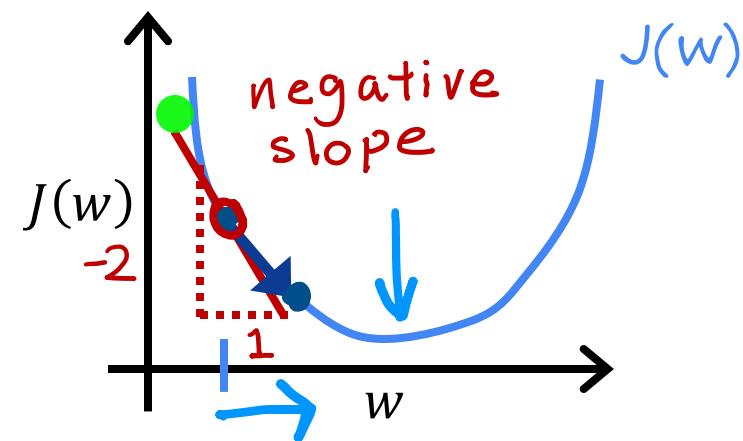
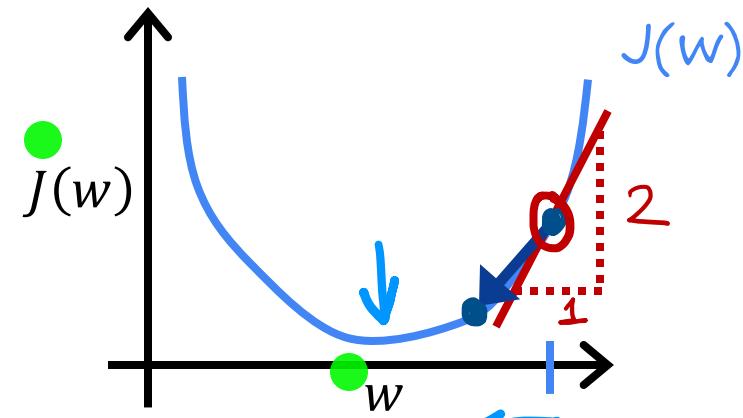
- repeat until convergence {
learning rate α
 $w = w - \alpha \frac{\partial}{\partial w} J(w, b)$ derivative
 $b = b - \alpha \frac{\partial}{\partial b} J(w, b)$

minimize first one
parameter

$$J(w)$$

$$w = w - \alpha \frac{\partial}{\partial w} J(w)$$

$$\min_w J(w)$$



$$w = w - \alpha \frac{\frac{d}{dw} J(w)}{> 0}$$

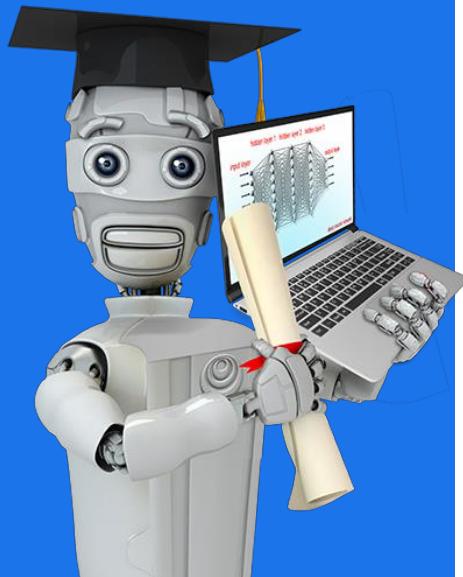
$w = w - \underline{\alpha} \cdot (\text{positive number}) \rightarrow w \text{ will be smaller}$

$$\frac{d}{dw} J(w) < 0$$

$w = w - \alpha \cdot (\text{negative number}) \rightarrow w \text{ will be bigger}$

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Training Linear Regression

Learning Rate

$$w = w - \alpha \frac{d}{dw} J(w)$$

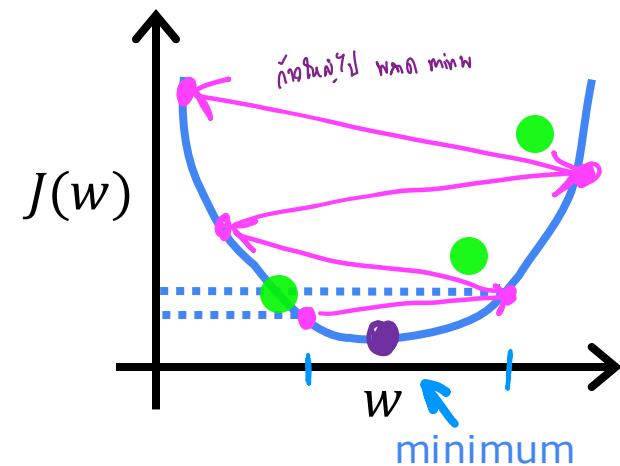
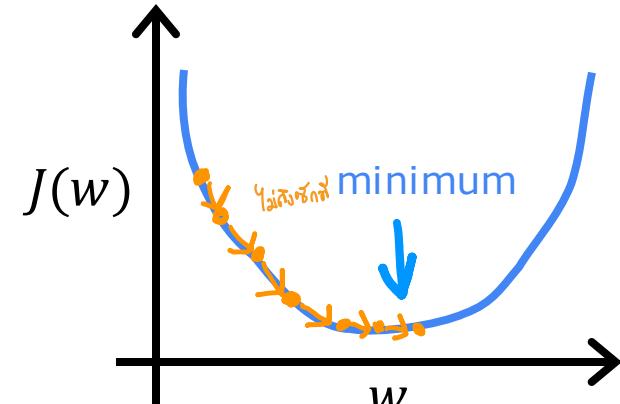

If α is too small...

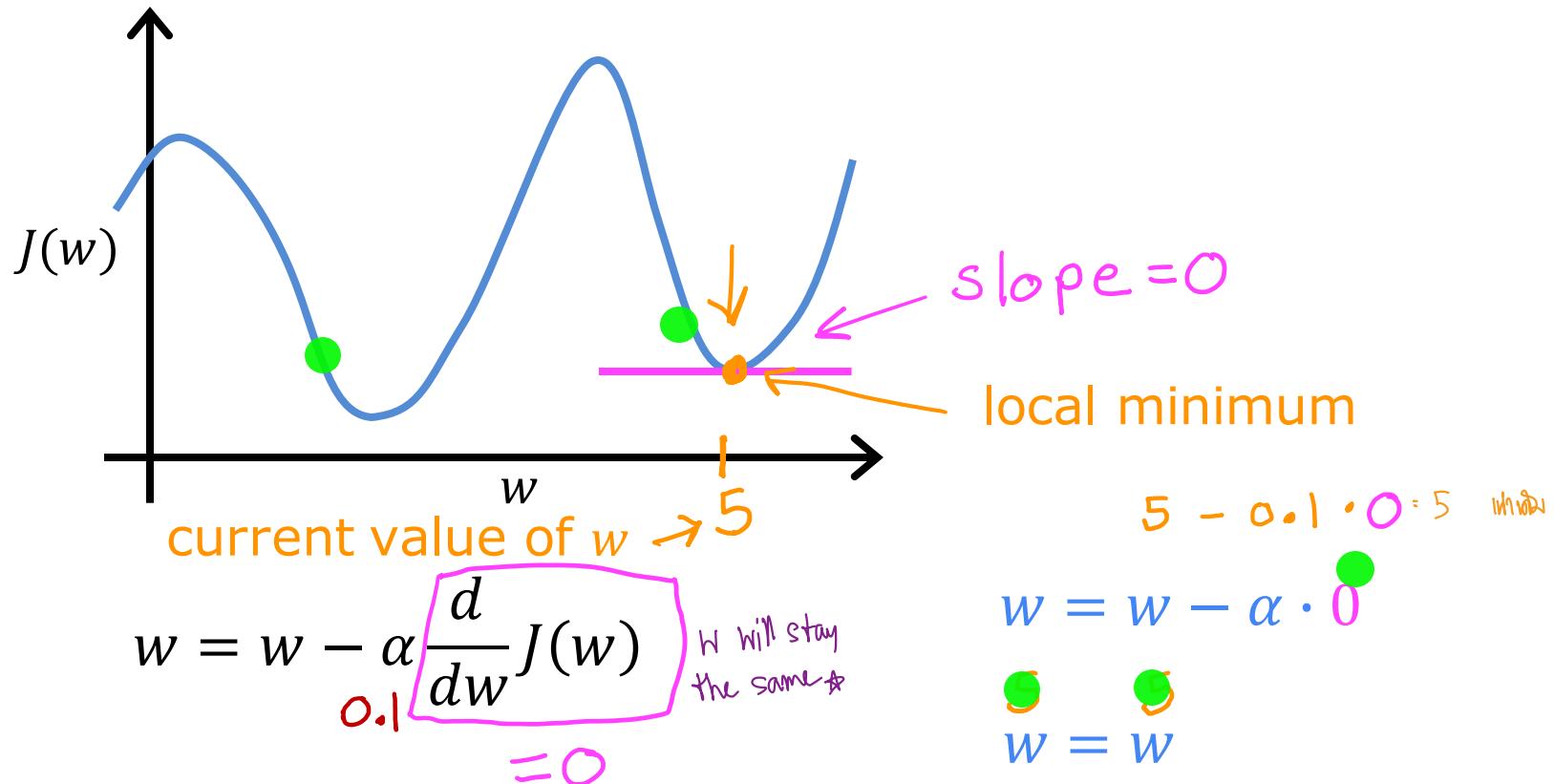
Gradient descent may be slow.

If α is too large...

Gradient descent may:

- Overshoot, never reach minimum
- Fail to converge, diverge





Can reach local minimum with fixed learning rate

The diagram illustrates the iterative steps of gradient descent on a function $J(w)$. A blue wavy line represents the function's value as w changes. Three horizontal arrows above the curve show the direction of optimization:

- A red arrow labeled "smaller" points upwards, indicating a step that increases w .
- An orange arrow labeled "not as large" points downwards, indicating a step that decreases w but is not a full gradient step.
- A pink arrow labeled "large" points downwards, indicating a full gradient step that moves w significantly in the direction of the negative gradient.

The formula for the update rule is shown in a pink box:

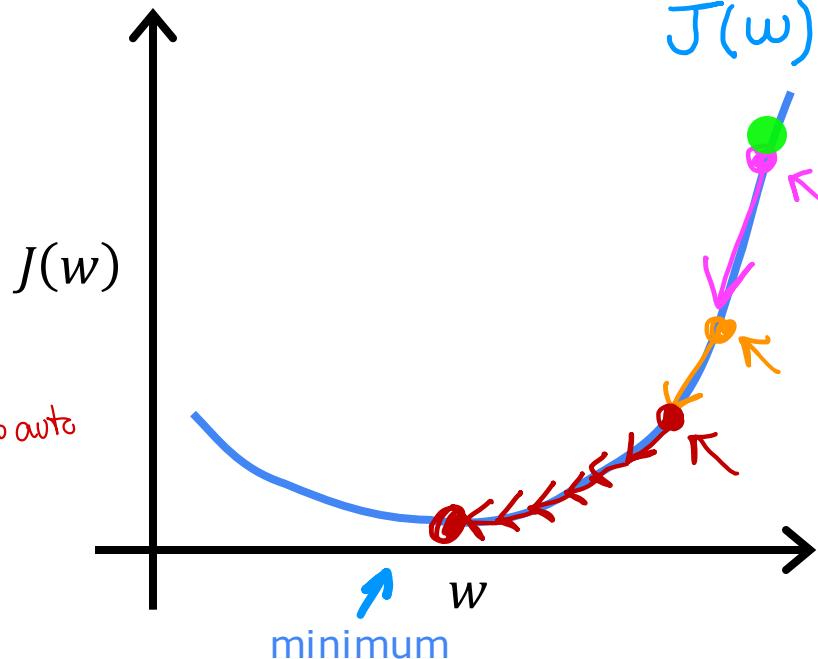
$$w = w - \alpha \frac{d}{dw} J(w)$$

၁၃၂။ မြန်မာနိုင်ငံတော်လွှာ သိပ္ပါယ်
၁၃၃။ မြန်မာနိုင်ငံတော်လွှာ သိပ္ပါယ်

Near a local minimum,

- Derivative becomes smaller
 - Update steps become smaller

Can reach minimum without decreasing learning rate α



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Training Linear Regression

Gradient Descent
for Linear Regression

Linear regression model

$$f_{w,b}(x) = wx + b$$

Cost function

$$J(w, b) = \frac{1}{2m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})^2$$

Gradient descent algorithm

repeat until convergence {

$$w = w - \alpha \frac{\partial}{\partial w} J(w, b)$$

$$b = b - \alpha \frac{\partial}{\partial b} J(w, b)$$

}

$$\frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)}) x^{(i)}$$

$$\frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})$$

next slide
is optional!

(Optional)

$$\frac{\partial}{\partial w} J(w, b) = \frac{\partial}{\partial w} \frac{1}{2m} \sum_{i=1}^m \left(\underbrace{f_{w,b}(x^{(i)})}_{\text{unf}_w, b \text{ con}} - y^{(i)} \right)^2 = \frac{\partial}{\partial w} \frac{1}{2m} \sum_{i=1}^m (wx^{(i)} + b - y^{(i)})^2$$

$$= \cancel{\frac{1}{2m}} \sum_{i=1}^m (wx^{(i)} + b - y^{(i)}) \cancel{2x^{(i)}} = \boxed{\frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})x^{(i)}}$$

$$\frac{\partial}{\partial b} J(w, b) = \frac{\partial}{\partial b} \frac{1}{2m} \sum_{i=1}^m \left(f_{w,b}(x^{(i)}) - y^{(i)} \right)^2 = \frac{\partial}{\partial b} \frac{1}{2m} \sum_{i=1}^m (wx^{(i)} + b - y^{(i)})^2$$

$$= \cancel{\frac{1}{2m}} \sum_{i=1}^m (wx^{(i)} + b - y^{(i)}) \cancel{2} = \boxed{\frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})}$$

no $x^{(i)}$

Gradient descent algorithm

repeat until convergence {

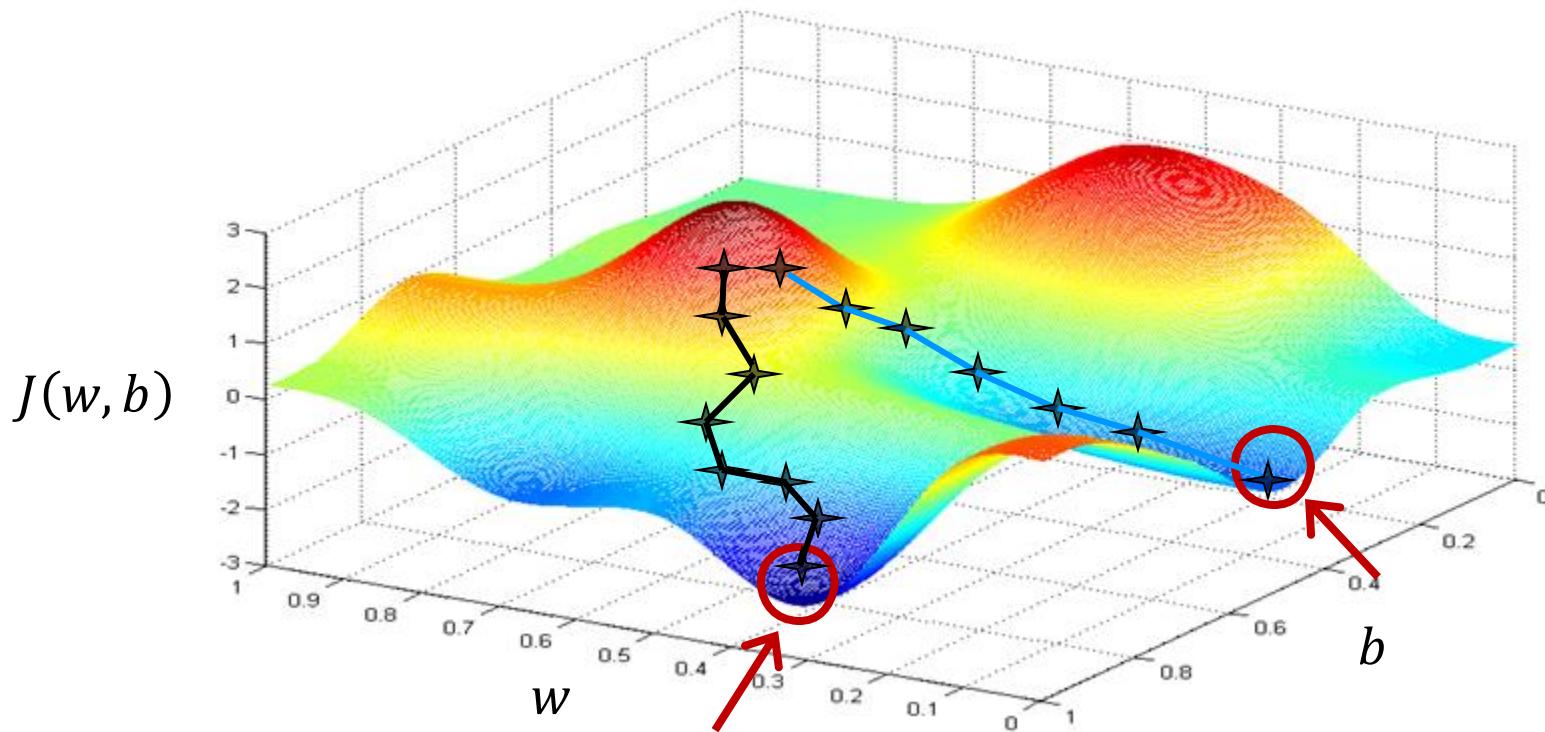
$$w = w - \alpha \left\{ \frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)}) x^{(i)} \right\}$$
$$b = b - \alpha \left\{ \frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)}) \right\}$$

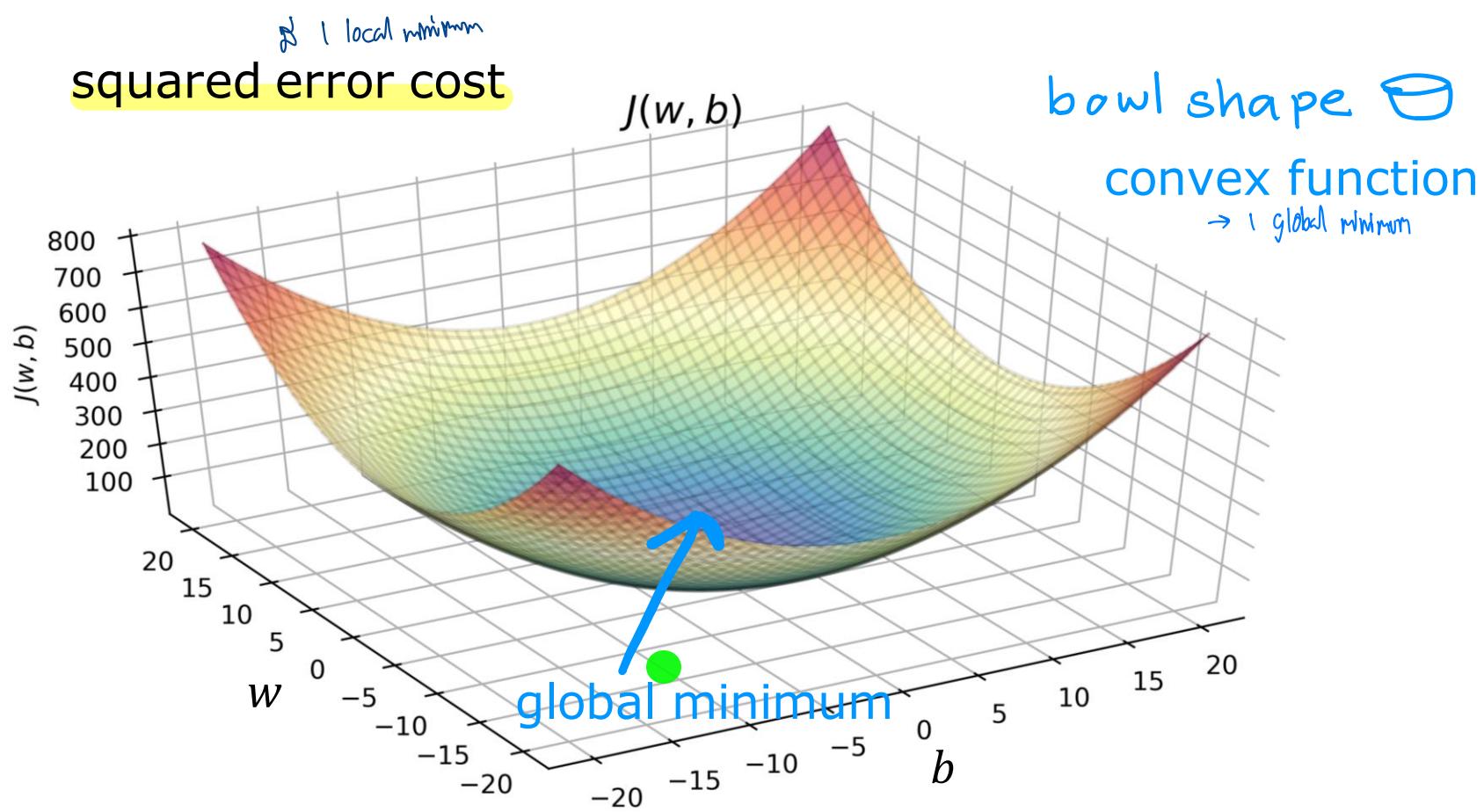
}

Update w and b simultaneously

$$\frac{\partial}{\partial w} J(w, b)$$
$$\frac{\partial}{\partial b} J(w, b)$$
$$f_{w,b}(x^{(i)}) = wx^{(i)} + b$$

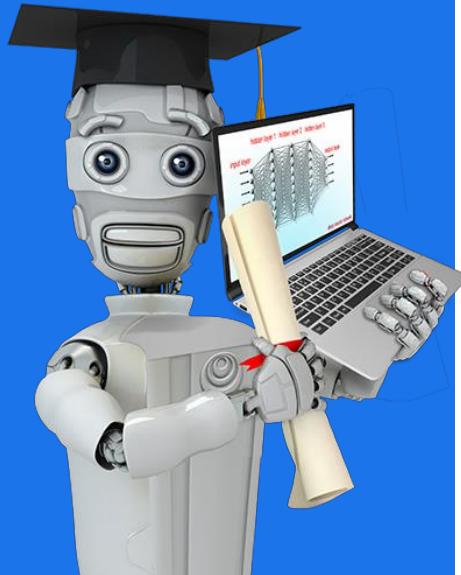
More than one local minimum





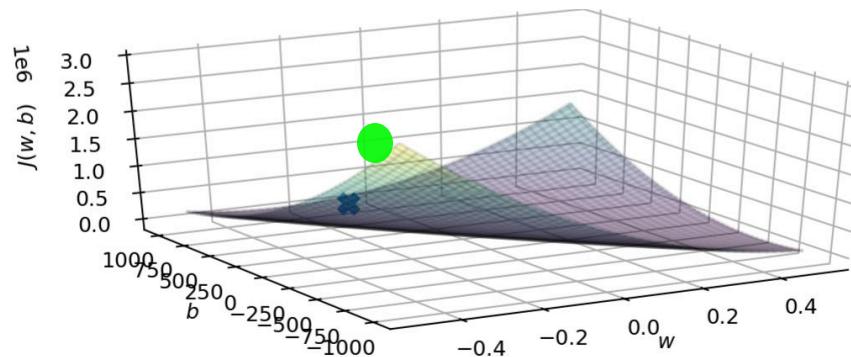
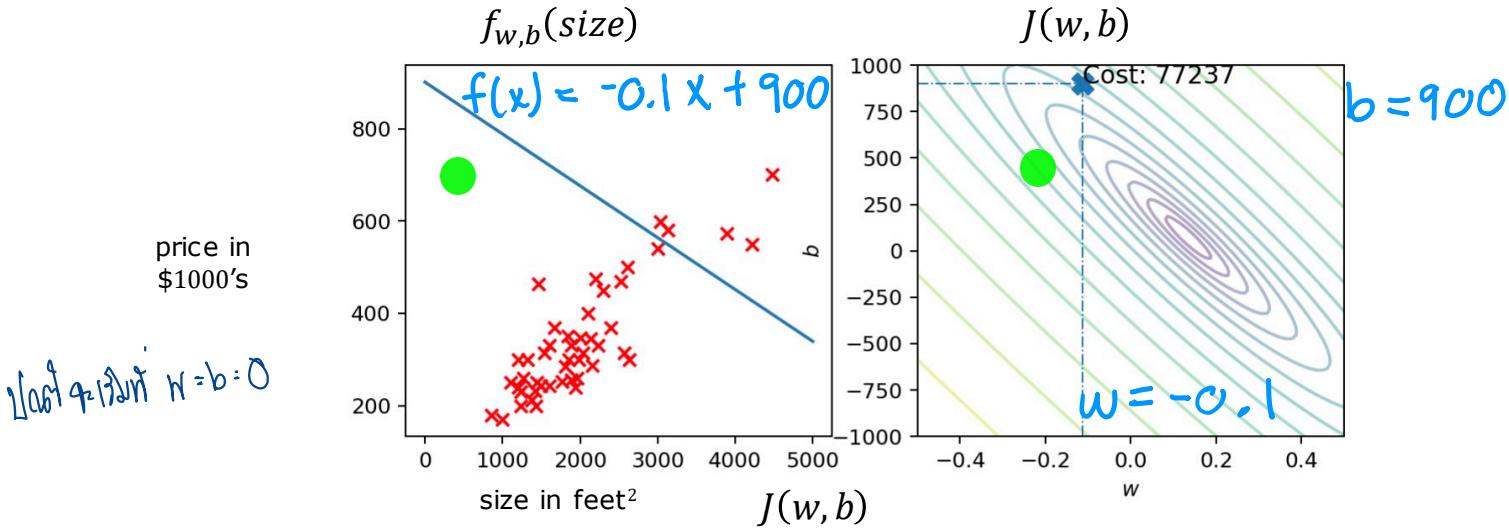
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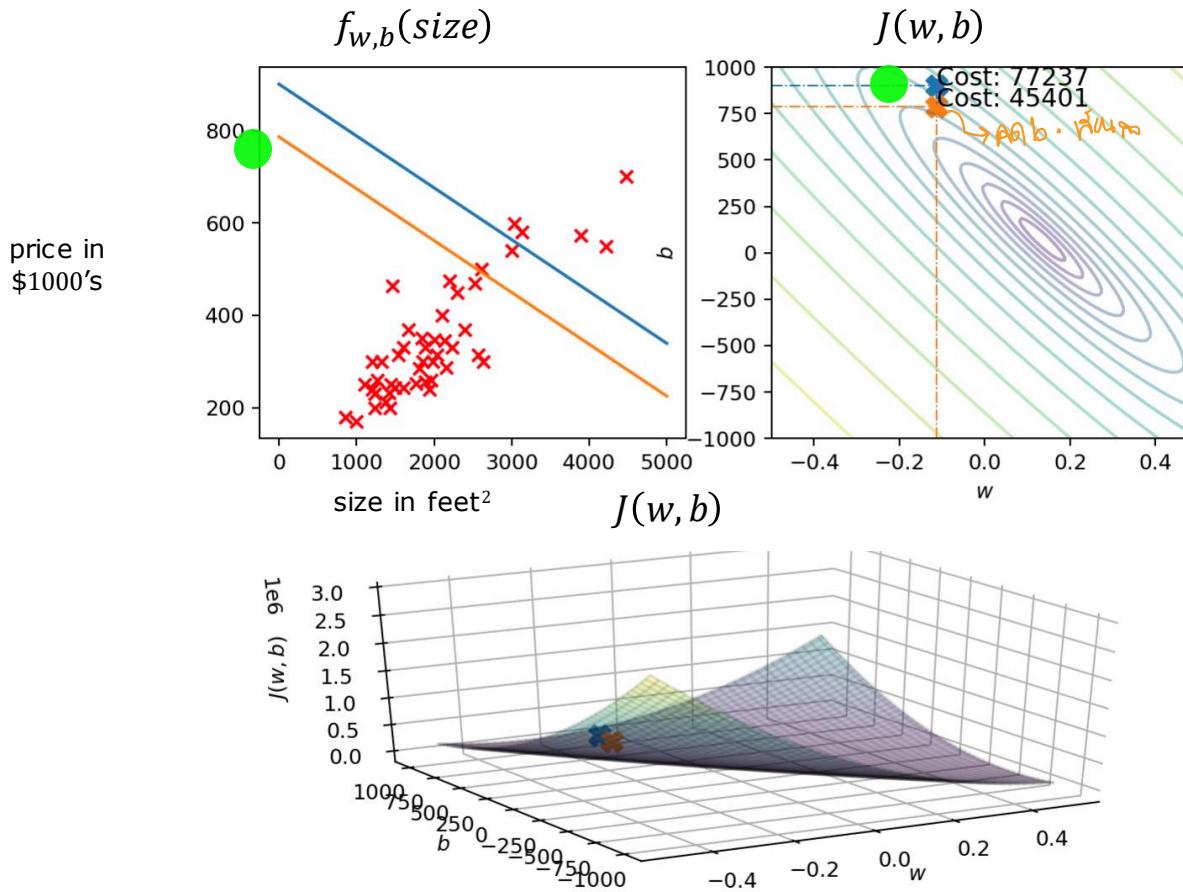
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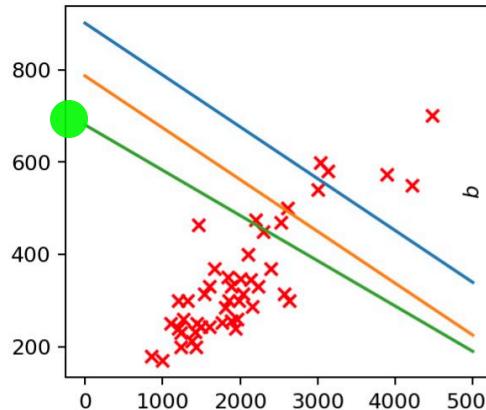
Training Linear Regression

Running Gradient Descent

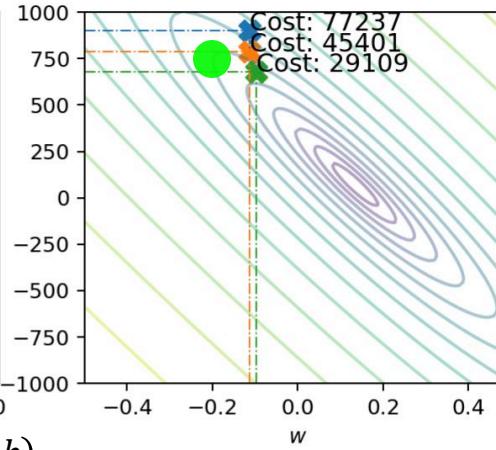




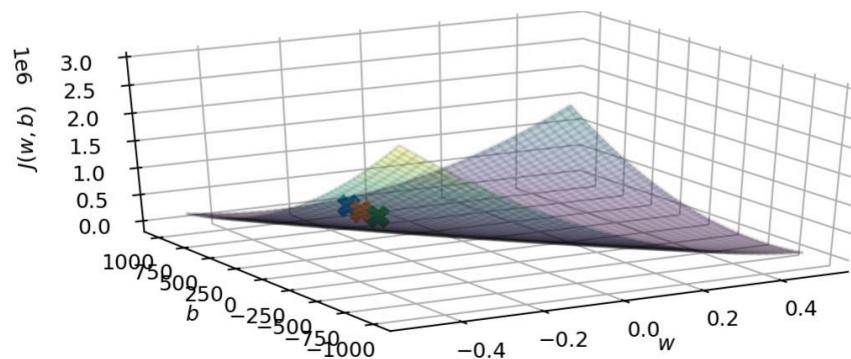
$f_{w,b}(\text{size})$

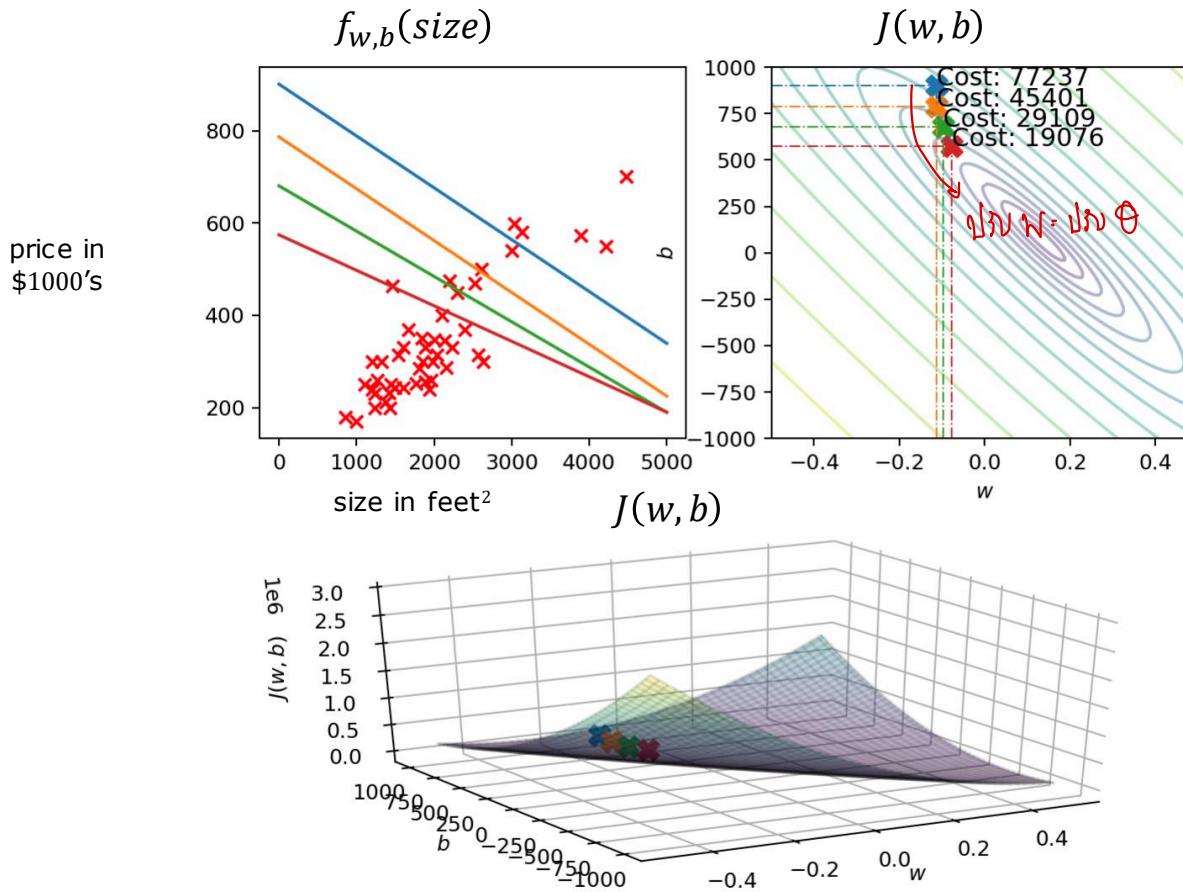


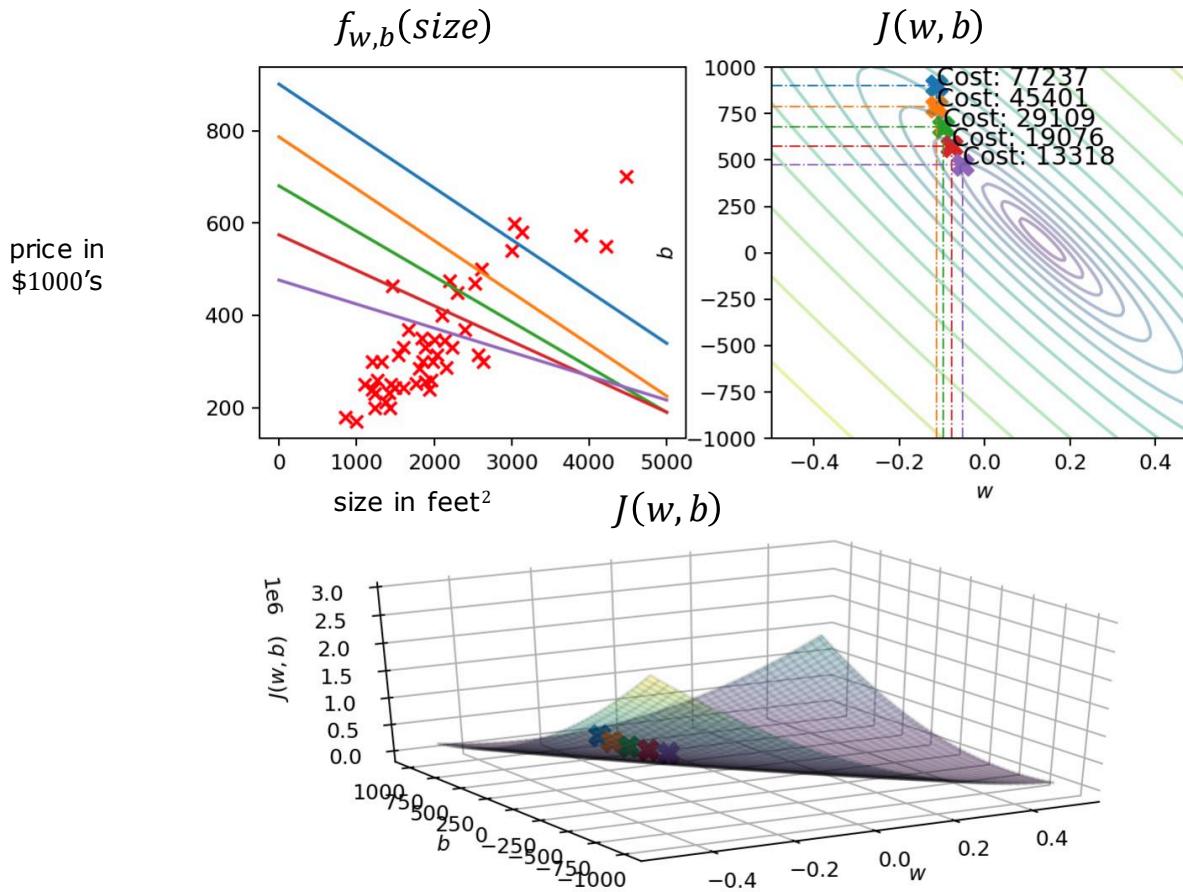
$J(w, b)$

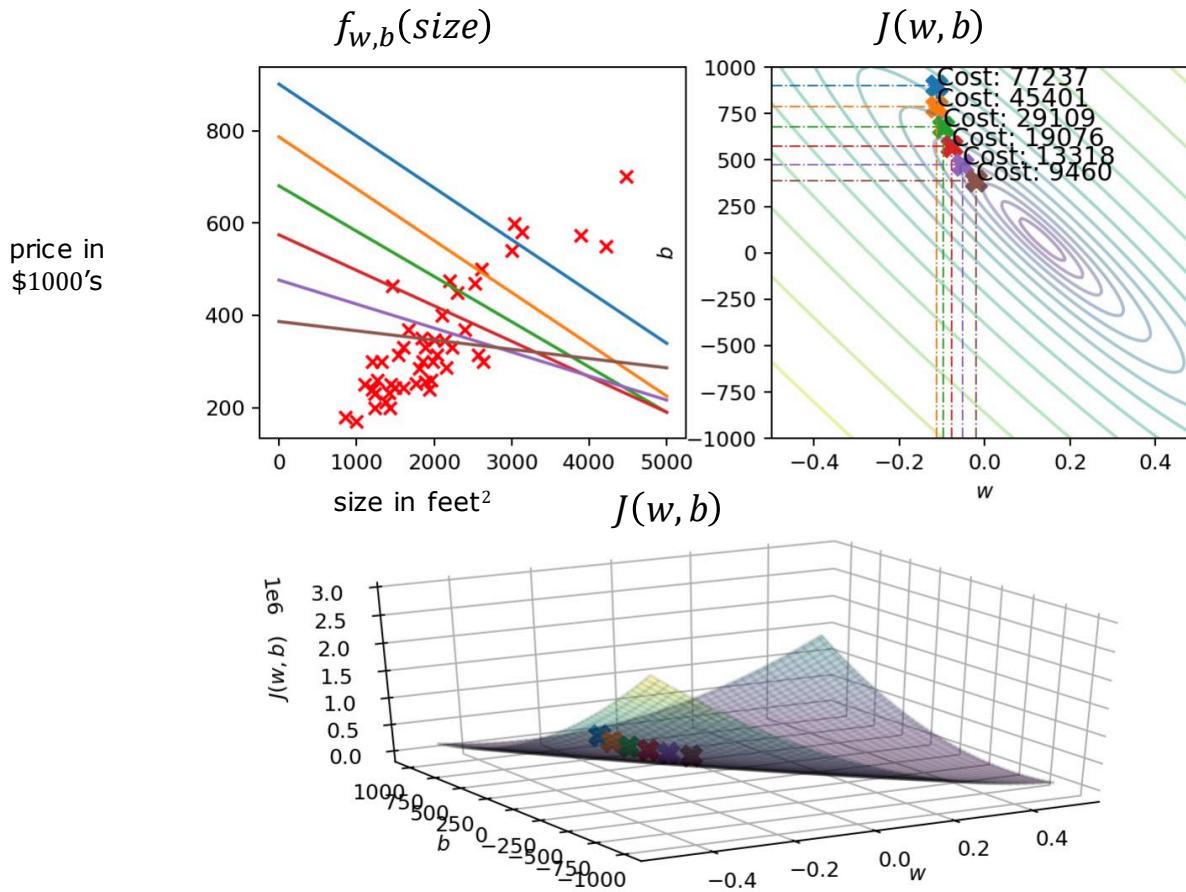


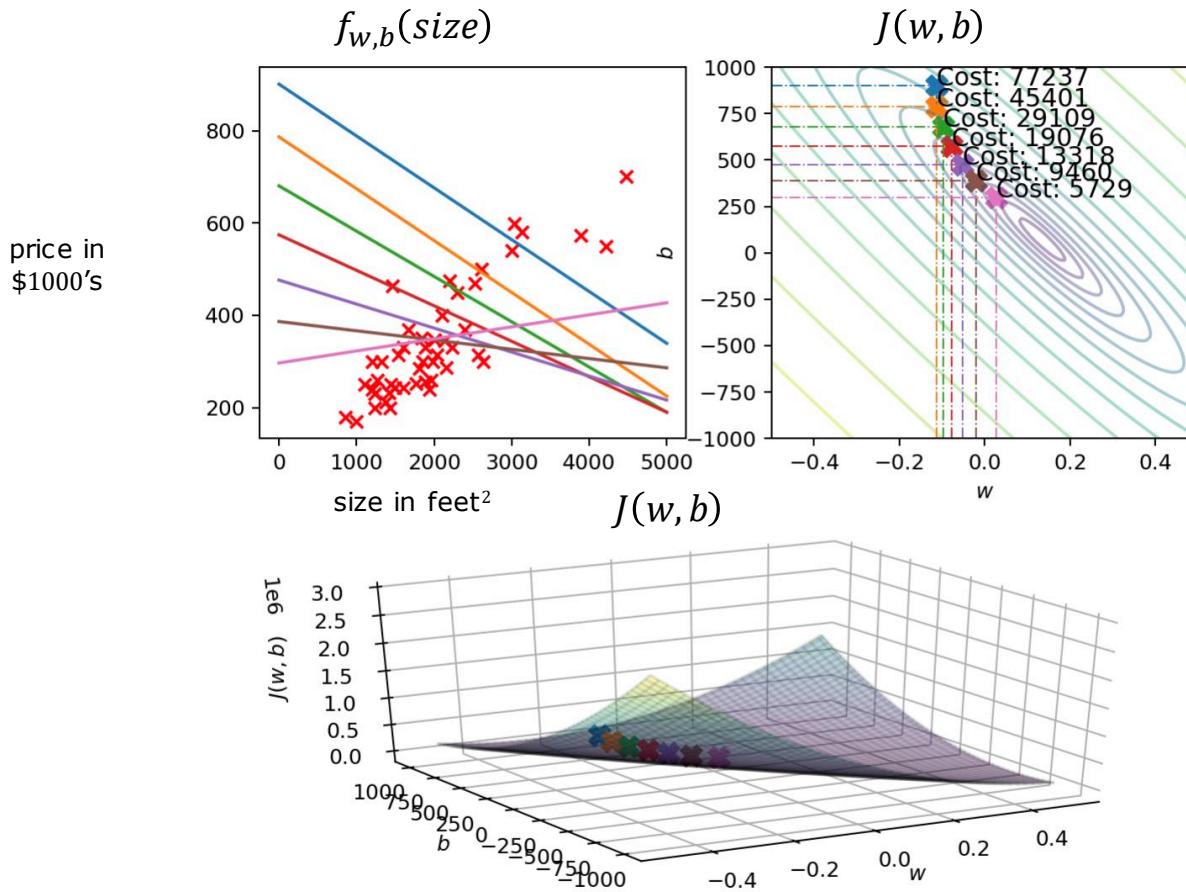
$J(w, b)$

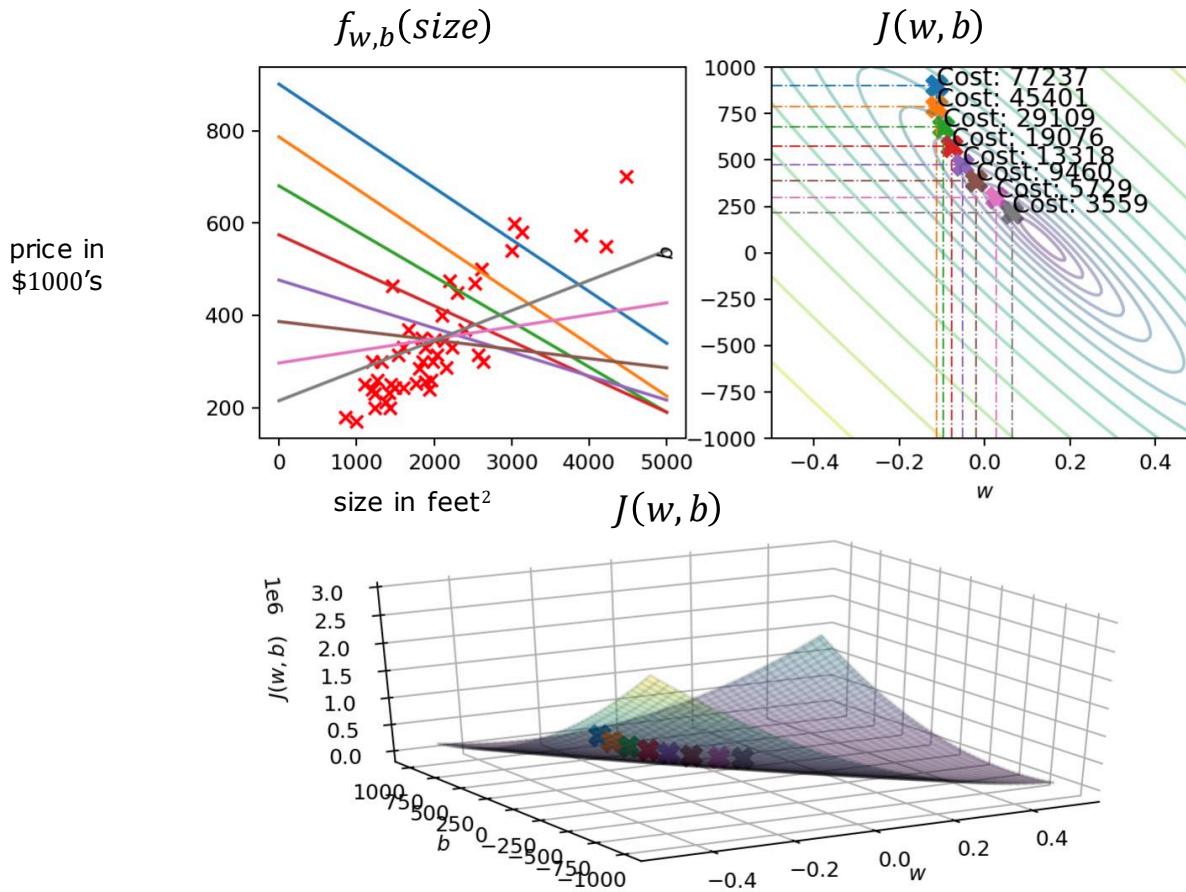


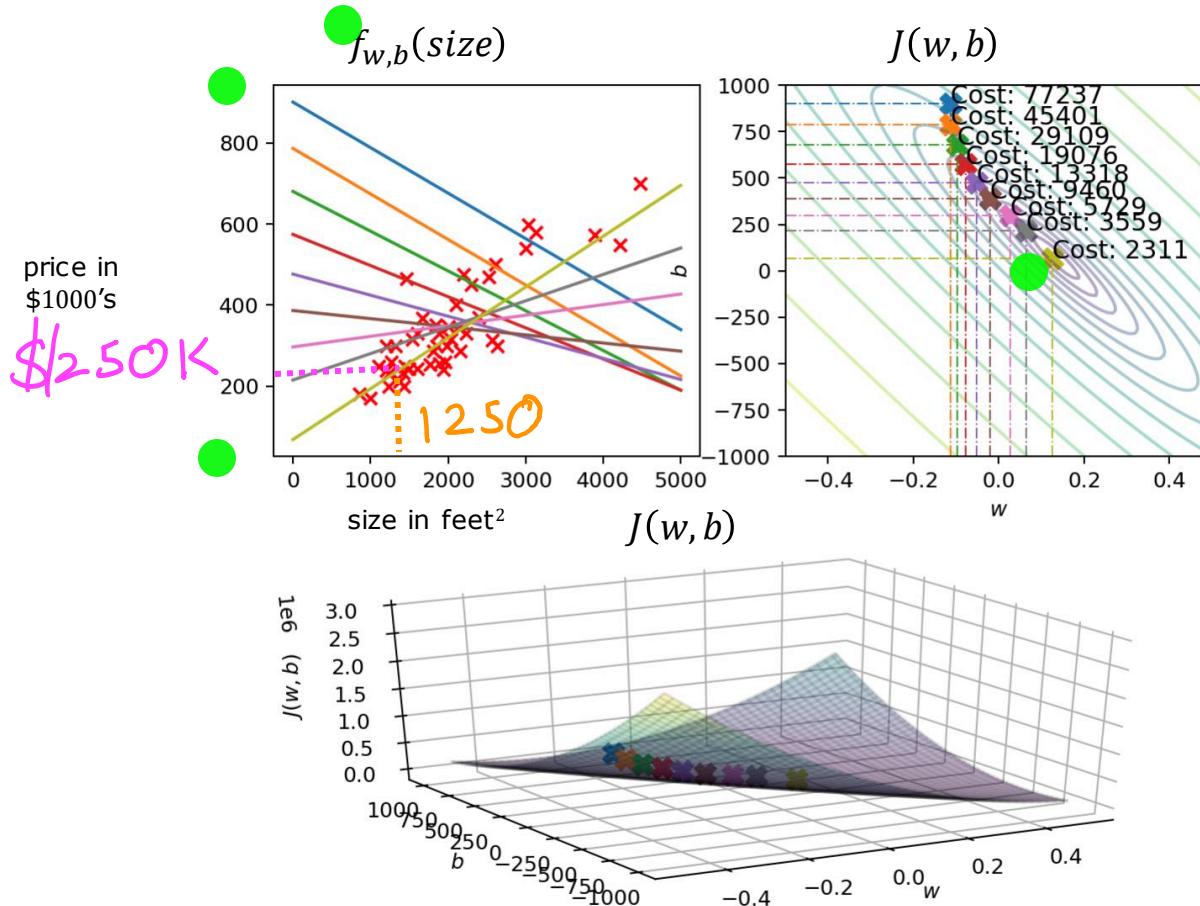












“Batch” gradient descent

“Batch”: Each step of gradient descent uses all the training examples.

other gradient descent: subsets

