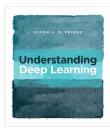
深度學習實作與應用 Deep learning and its applications

2. Basic Neural Networks: From regressions to neural networks (1/3)

IM5062, Spring 2024



CH2

Outline

- Supervised learning overview
- Regression
 - Recall linear regression
 - Notation
 - 1D Linear regression example
 - Logistic Regression
 - Softmax Regression
- Summary

- Supervised learning model = mapping from one or more inputs to one or more outputs
- Model is a mathematical equation

Computing the inputs from the outputs = inference

- Example:
 - Input is age and milage of secondhand Toyota Prius
 - Output is estimated price of car

- Supervised learning model = mapping from one or more inputs to one or more outputs
- Model is a mathematical equation

- Computing the inputs from the outputs = inference
- Model also includes parameters
- Parameters affect outcome of equation

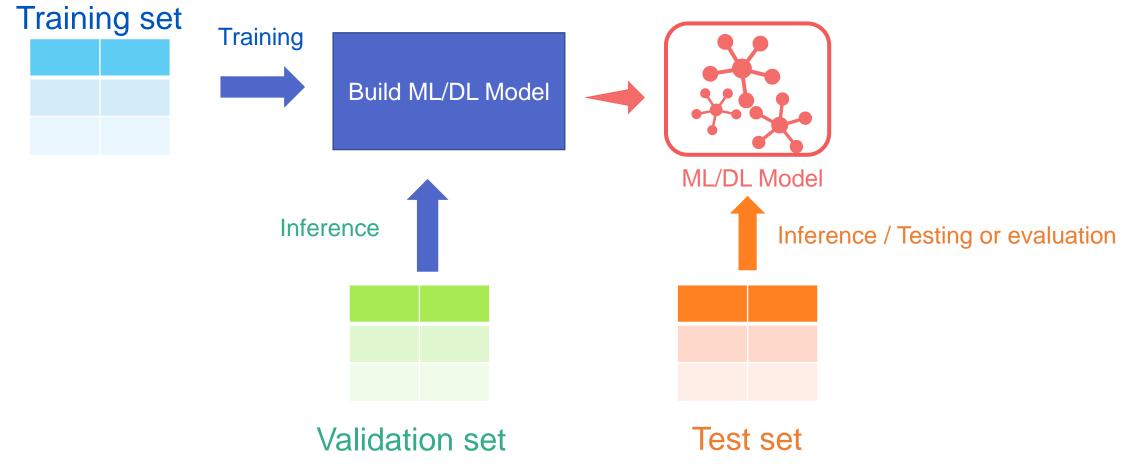
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- Model is a mathematical equation

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- Model also includes parameters
- Parameters affect outcome of equation

- Supervised learning model = mapping from one or more inputs to one or more outputs
- Model is a mathematical equation
- Model is a family of equations
 - The model equation describes a family of possible relationships between inputs and outputs
 - The parameters specify the particular relationship.

- Training a model = finding parameters that predict outputs "well" from inputs for a training dataset of input/output pairs
- A learning algorithm takes a training set of input/output pairs and manipulates the parameters until the inputs predict their corresponding outputs as closely as possible.
- If the model works well for these training pairs, then we hope it will make good predictions for new inputs where the true output is unknown.

Learning process



Source: Wikipedia

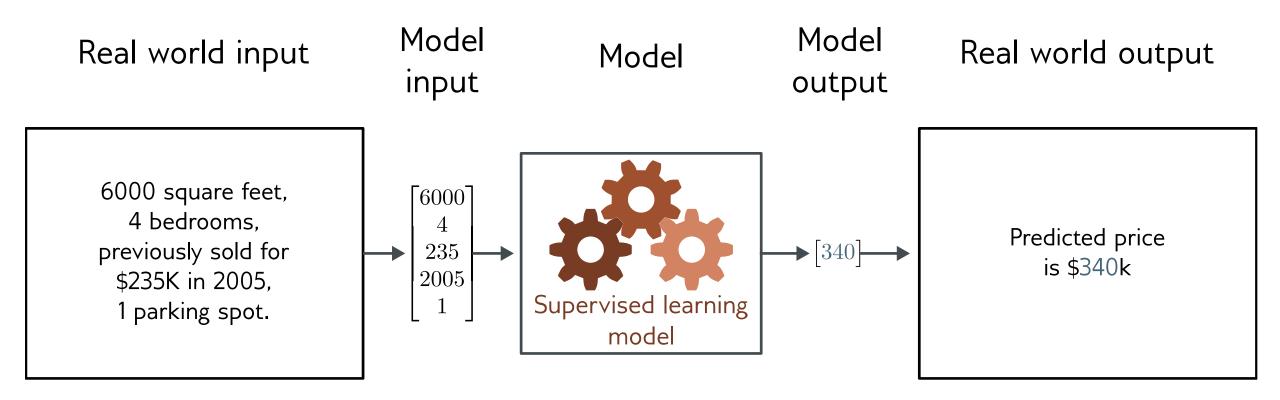
Dataset

- Training set is a set of examples used to fit the parameters (e.g. weights of connections between neurons) of the model.
- Validation set provides an unbiased evaluation of a model fit on the training data set while tuning the model's hyperparameters (e.g. the number of hidden units).
- Test set is a data set used to provide an unbiased evaluation of a final model fit on the training data set.
 - A test data set is a data set that is independent of the training data set, but that follows the same probability distribution as the training data set.

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Regression



• Univariate regression problem (one output, real value)

House Buying

- Pick a house, take a tour.
- Estimate its price



Source: 信義房屋

u BMI值計算

BMI Body Mass Index

BMI值計算公式: BMI = 體重(公斤) / 身高 2 (公尺 2)

例如:一個52公斤的人,身高是155公分,則BMI為:

52(公斤)/1.55² (公尺²)= 21.6

體重正常範圍為 BMI=18.5~24

快看看自己的BMI是否在理想範圍吧!

身 高:	cm	開始計算
體 重:	kg	清除重算

你的BMI為

	身體質量指數(BMI) (kg/m2)	腰圍 (cm)
體重過輕	BMI < 18.5	-
正常範圍	18.5≦BMI < 24	-
異常範圍	過重: 24≦BMI < 27 輕度肥胖: 27≦BMI < 30 中度肥胖: 30≦BMI < 35 重度肥胖: BMI≧35	男性:≧90公分 女性:≧80公分

Source: 亞東醫院

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體重正常範圍為 BMI=18.5~24

 X_i $X_{i,1}$ $X_{i,2}$ $X_{i,k}$ Y_i

Subject ID	Meal frequency	male	Age > 17	BMI
А	4	0	1	27
В	7	1	1	29
С	6	1	0	23
D	2	0	0	20
Е	3	0	1	21
etc				

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Source: 亞東醫院

Linear Regression

- Given a series of input/output pairs: (x_i, y_i)
 - (house 1, price 1), (house 2, price 2) ...
 - (subject 1, BMI 1), (subject 2, BMI 2) ...

- For each observation
 - We represent x_i by a feature vector $[x_{i,1}, x_{i,2}, ..., x_{i,n}]$
 - house 1, [0年, 14.45坪, 11樓, ...]
 - House 2, [43.1年, 31.81坪, 5樓, ...]
 - We compute an output: a continuous value $\widehat{y_i}$
 - $\hat{y_1}$: Price 1, y_1 : 2,095萬
 - \hat{y}_2 : Price 2, y_2 : 2,836萬

Features in linear regression

- x_j = meal frequency: w_j = 1.5
- $x_k = \text{if male: } w_k = 1.6$
- x_l = if age>17: w_l = 4.2
- b = 18.0

Subject ID	Meal frequency	male	Age > 17	ВМІ
Α	4	0	1	27
В	7	1	1	29
С	6	1	0	23
D	2	0	0	20
E	3	0	1	21
etc				

• For feature x_j , weight w_j tells is how important is x_j

Linear Regression for one observation x

- Input observation: vector $\mathbf{x} = [x_1, x_2, ..., x_n]$
- Weights: one per feature: $\mathbf{w} = [w_1, w_2, ..., w_n]$
 - Sometimes we call the weights $\theta = [\theta_1, \theta_2, ..., \theta_n]$
 - bias = b or θ_0

· We'll sum up all the weighted features and the bias

$$\hat{y} = \left(\sum_{i=1}^{n} w_i x_i\right) + b$$

$$\hat{y} = \mathbf{w} \cdot \mathbf{x} + b$$

• Output: a continuous value \hat{y}

BMI example

Subject ID	Meal frequency	male	Age > 17	ВМІ
А	4	0	1	27
В	7	1	1	29
С	6	1	0	23
D	2	0	0	20
E	3	0	1	21
F	2	1	1	?

- Suppose w = [1.5, 1.6, 4.2], b = 18.0
- Predict BMI for an new and unseen input $x_F = [2, 1, 1]$

• BMI = bias +
$$w_1 \times x_1 + w_2 \times x_2 + w_3 \times x_3$$

= 18.0 + 1.5 (meal freq.) + 1.6 (male) + 4.2 (age>17)
= 18.0 + 1.5 \times 2 + 1.6 \times 1 + 4.2 \times 1
= 26.8

Notation:

• Input:

 \mathbf{X}

Output:

 ${f y}$

Model:

$$\mathbf{y} = \mathbf{f}[\mathbf{x}]$$

Normal = scalar

Bold = vector

Capital Bold = matrix

Functions always square brackets

Normal = returns scalar Bold = returns vector Capital Bold = returns matrix

Notation example:

• Input:

$$\mathbf{x} = \begin{bmatrix} age \\ mileage \end{bmatrix}$$

Output:

$$y = [price]$$

• Model: y = f[x]



Subject ID	Meal frequency	male	Age > 17	ВМІ
А	4	0	1	27
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etc				

Notation:

• Input:

 \mathbf{X}

Output:

y



predicted value

• Model:

$$\mathbf{y} = \mathbf{f}[\mathbf{x}]$$

BMI example

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Model

Parameters:

 ϕ θ w

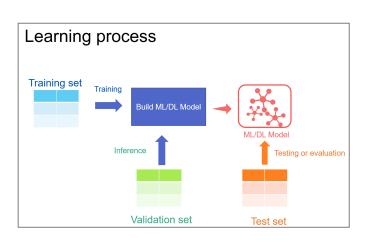
• Model:

$$\mathbf{y} = \mathbf{f}[\mathbf{x}, oldsymbol{\phi}]$$

Loss function

Training dataset of I pairs of input/output examples:

$$\{\mathbf{x}_i, \mathbf{y}_i\}_{i=1}^I$$



- Loss function or cost function measures how bad model is:
 - To quantify the degree of mismatch in this mapping with the loss L

$$L\left[\boldsymbol{\phi}, \mathbf{f}[\mathbf{x}, \boldsymbol{\phi}], \{\mathbf{x}_i, \mathbf{y}_i\}_{i=1}^{I}\right]$$
model train data

or for short:

Returns a scalar that is smaller when model maps inputs to outputs better

Training

Loss function:

$$L\left[oldsymbol{\phi}
ight]$$
 ————

Returns a scalar that is smaller when model maps inputs to outputs better

• Find the parameters that **minimize** the loss:

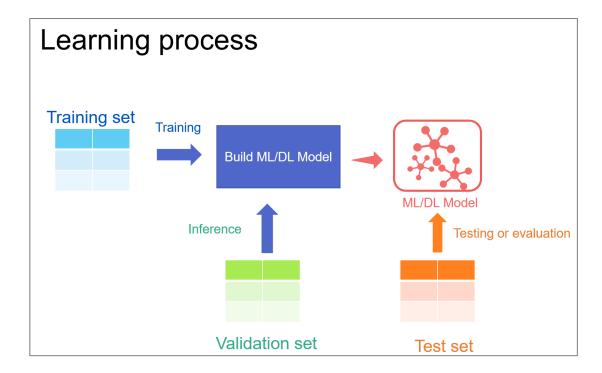
$$\hat{oldsymbol{\phi}} = \operatorname*{argmin}_{oldsymbol{\phi}} \Big[\operatorname{L} \left[oldsymbol{\phi}
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BMI example	Subject ID	Meal frequency		Age > 17	BMI
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	F	2	1	1	?

- Suppose w = [1.5, 1.6, 4.2], b = 18.0
- Predict BMI for an new and unseen input $x_F = [2, 1, 1]$
- BMI = bias + $w_1 \times x_1 + w_2 \times x_2 + w_3 \times x_3$ = 18.0 + 1.5 (meal freq.) + 1.6 (male) + 4.2 (age>17) = 18.0 + 1.5 × 2 + 1.6 × 1 + 4.2 × 1 = 26.8

Testing

- To test the model, run on a separate test dataset of input / output pairs
- See how well it generalizes to new data



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Model:

$$y = f[x, \phi]$$
$$= \phi_0 + \phi_1 x$$

Parameters

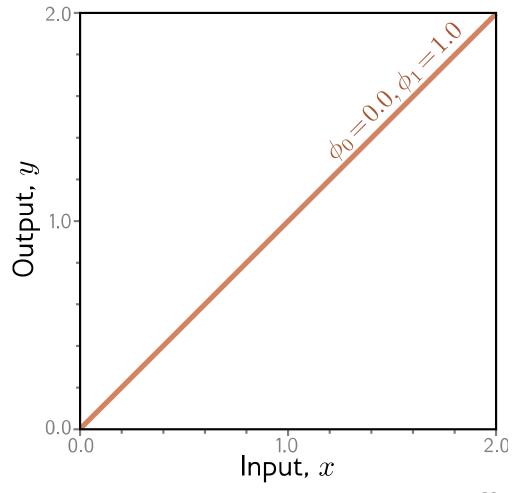
$$\phi = \begin{bmatrix} \phi_0 \\ \phi_1 \end{bmatrix} \quad \begin{array}{l} \longleftarrow \quad \text{y-offset; y-intercept} \\ \longleftarrow \quad \text{slope} \\ \end{array}$$

Model:

$$y = f[x, \phi]$$
$$= \phi_0 + \phi_1 x$$

Parameters

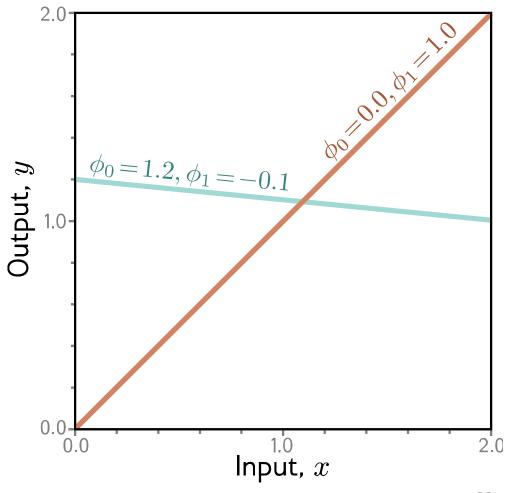
$$oldsymbol{\phi} = egin{bmatrix} \phi_0 \ \phi_1 \end{bmatrix} lacktriangledown ext{y-offset} \ lacktriangledown ext{slope} \ \end{pmatrix}$$



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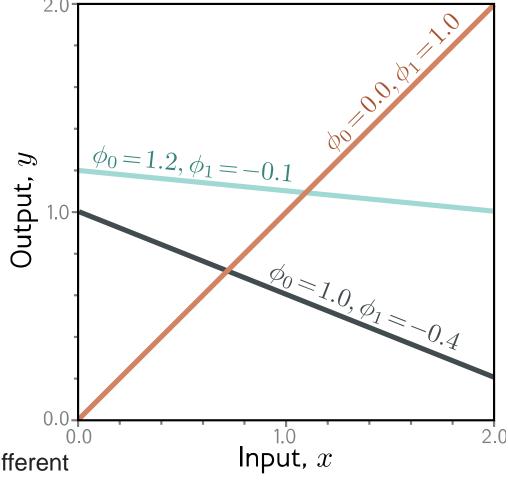


Model:

$$y = f[x, \phi]$$
$$= \phi_0 + \phi_1 x$$

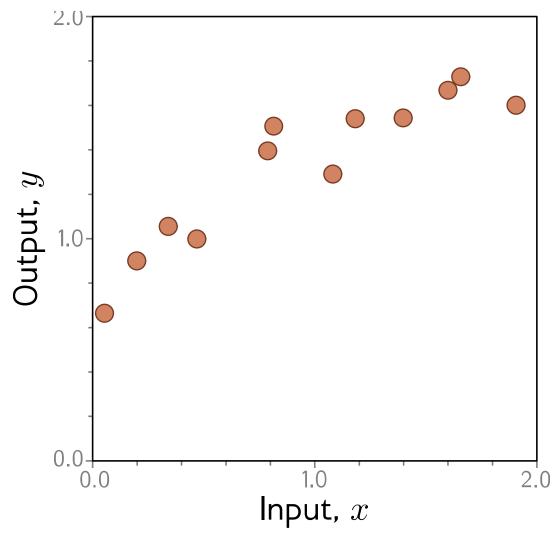
Parameters

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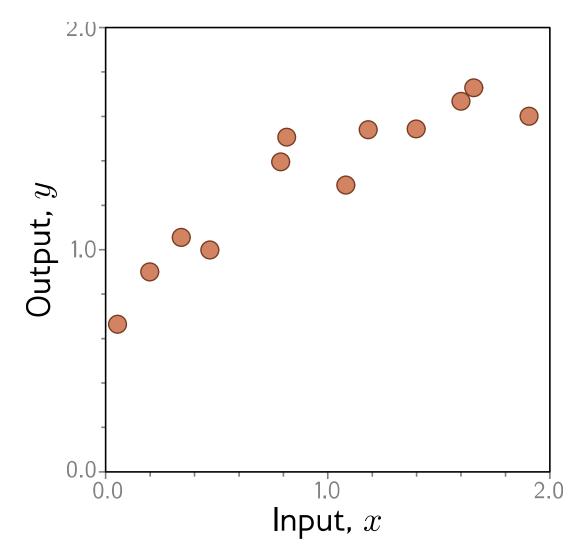
Different choices for the y-intercept and slope result in different relations between input and output

Example: 1D Linear regression training data



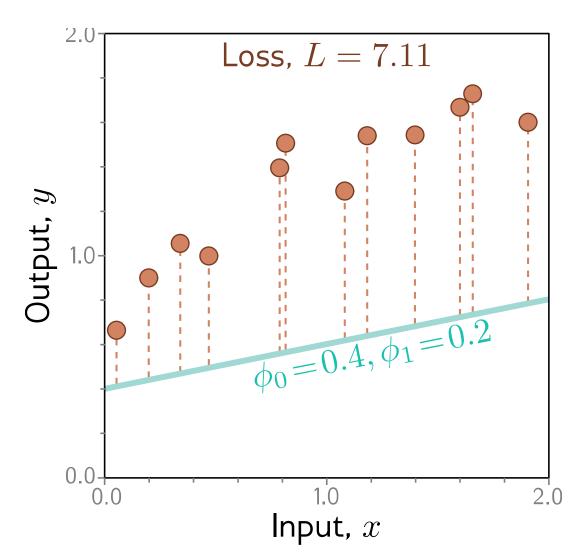
The training data (orange points) consist of I = 12 input/output pairs $\{x_i, y_i\}$

Example: 1D Linear regression training data



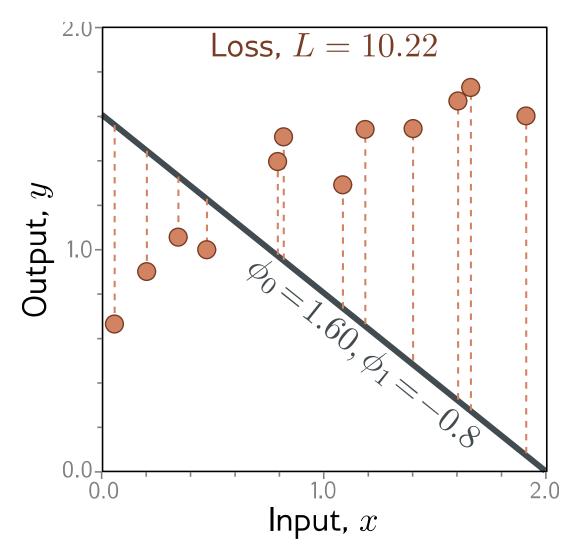
Loss function:

$$L[\boldsymbol{\phi}] = \sum_{i=1}^{I} (\mathbf{f}[x_i, \boldsymbol{\phi}] - y_i)^2$$
$$= \sum_{i=1}^{I} (\phi_0 + \phi_1 x_i - y_i)^2$$



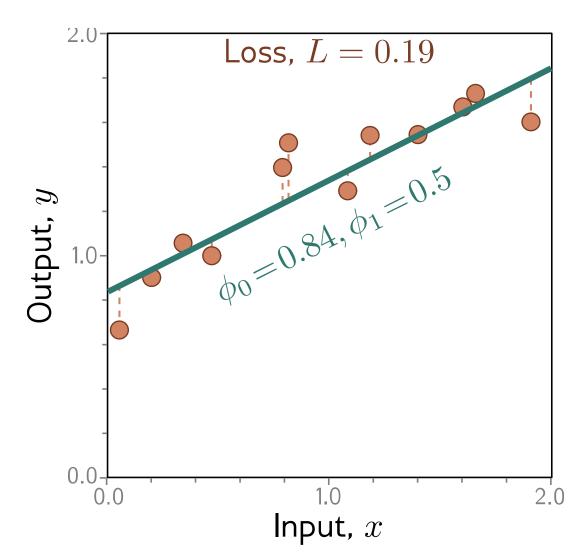
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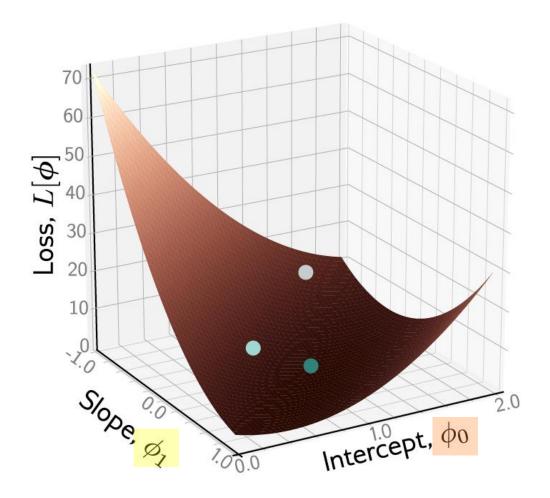
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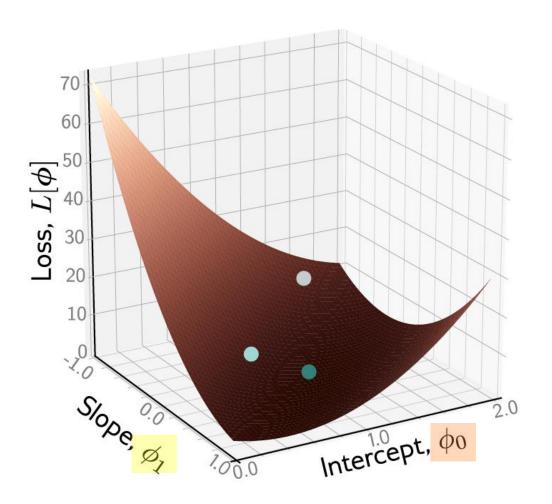
Loss function:

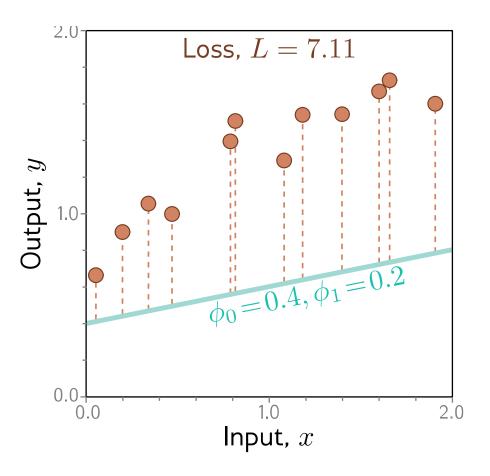
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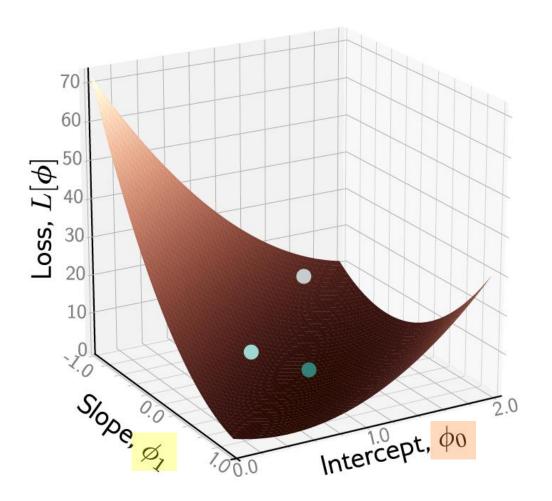


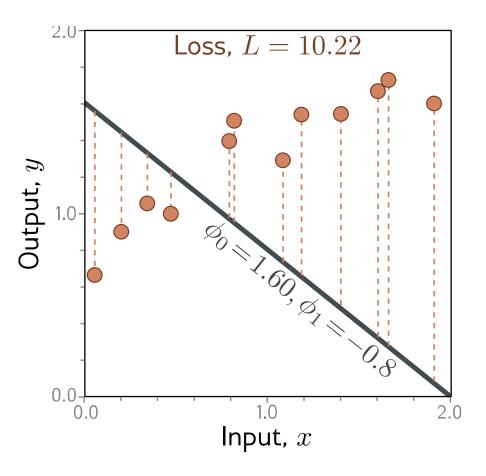
We can calculate the loss for every combination of values and visualize the loss function as a surface.

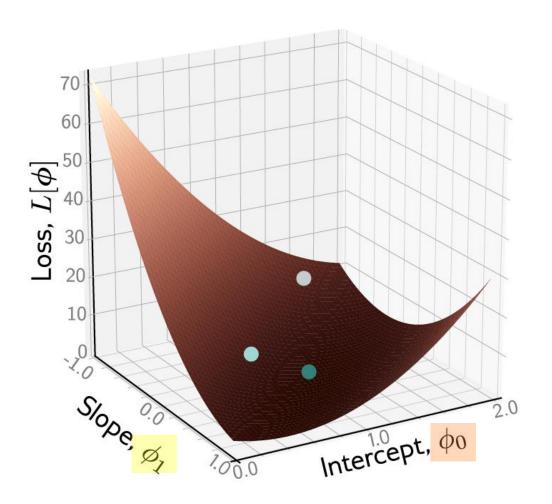
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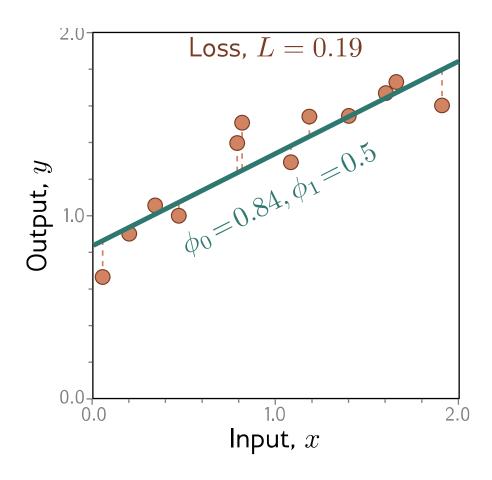


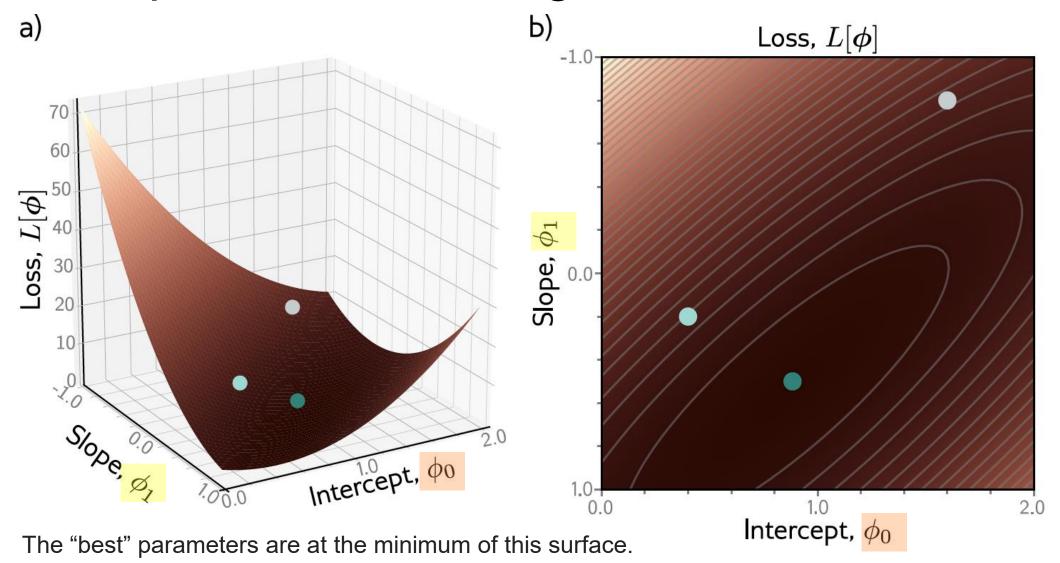


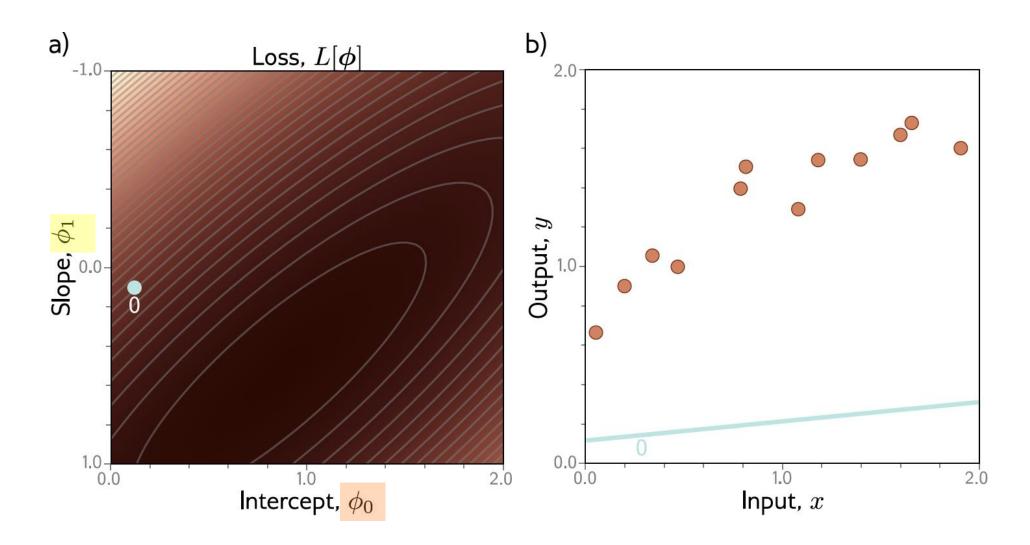


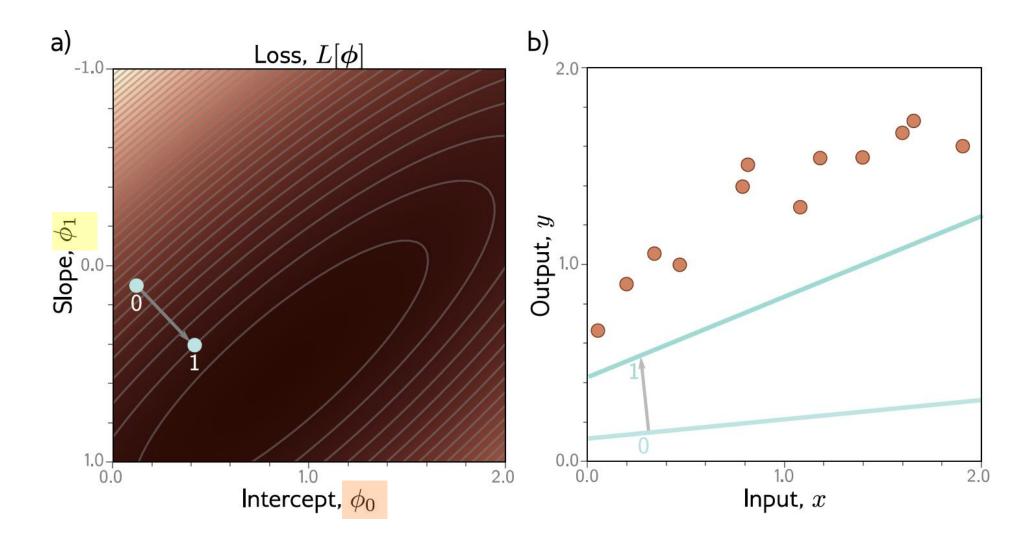


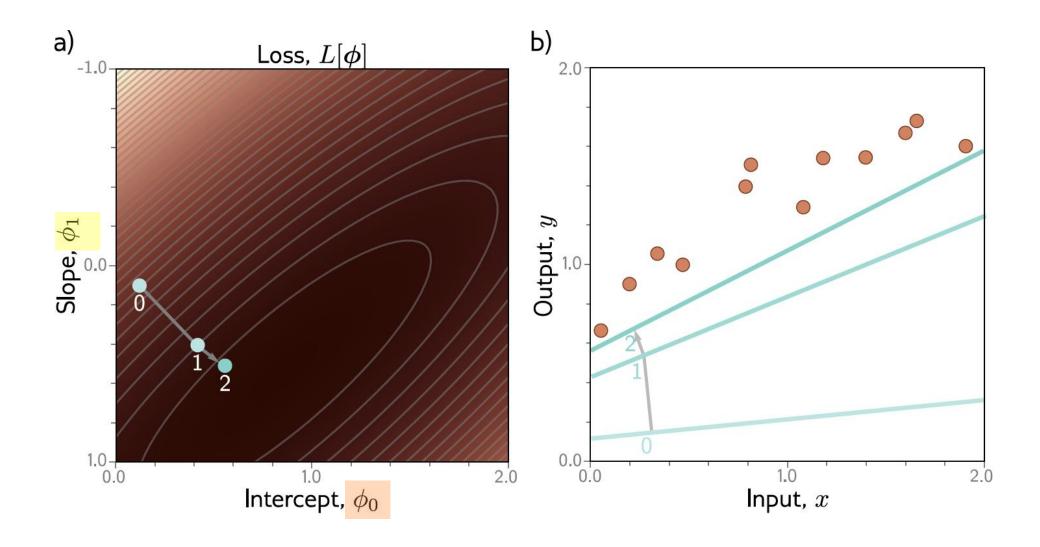


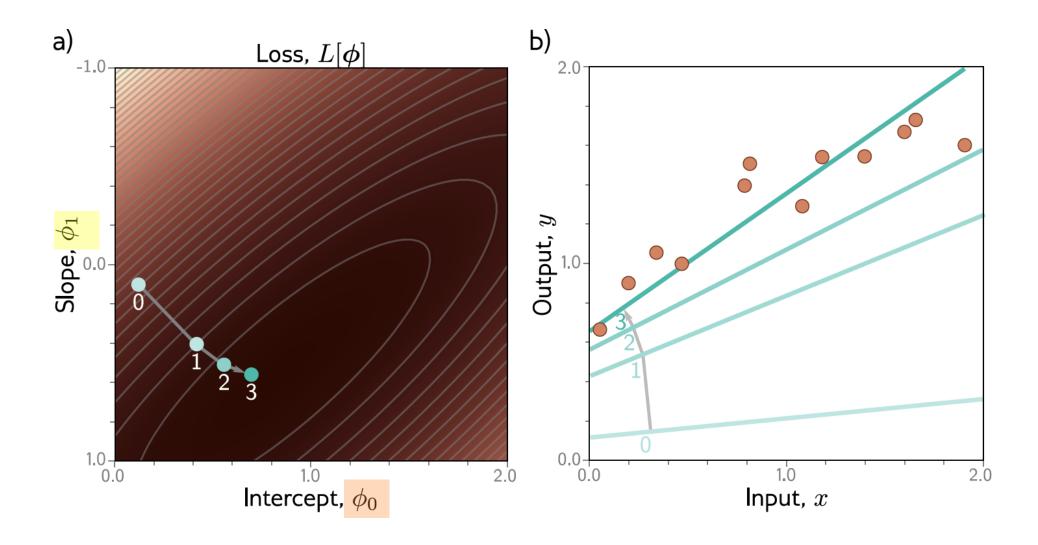


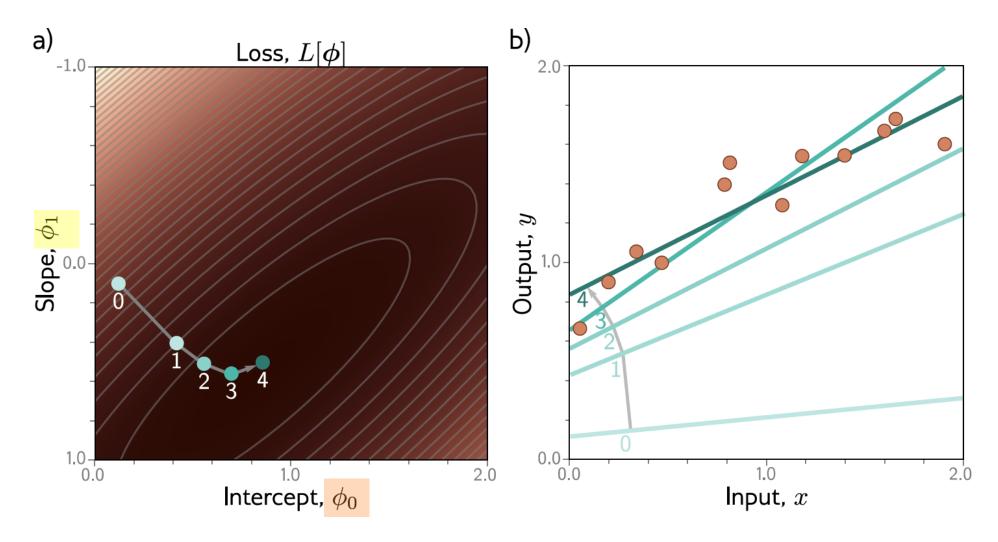








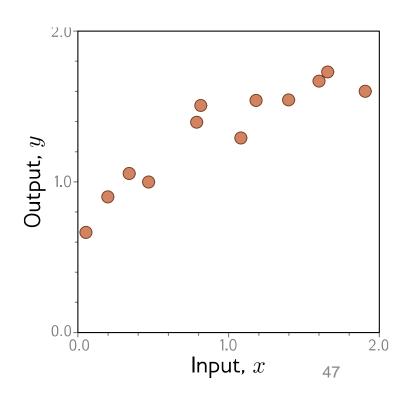




Possible objections

- But you can fit the line model in closed form!
 - Yes but we won't be able to do this for more complex models
- But we could exhaustively try every slope and intercept combo!
 - Yes but we won't be able to do this when there are a million parameters

- Test with different set of paired input/output data
 - Measure performance
 - Degree to which this is same as training = generalization
- Might not generalize well because
 - Model too simple
 - Model too complex
 - fits to statistical peculiarities of data
 - this is known as overfitting



Outline

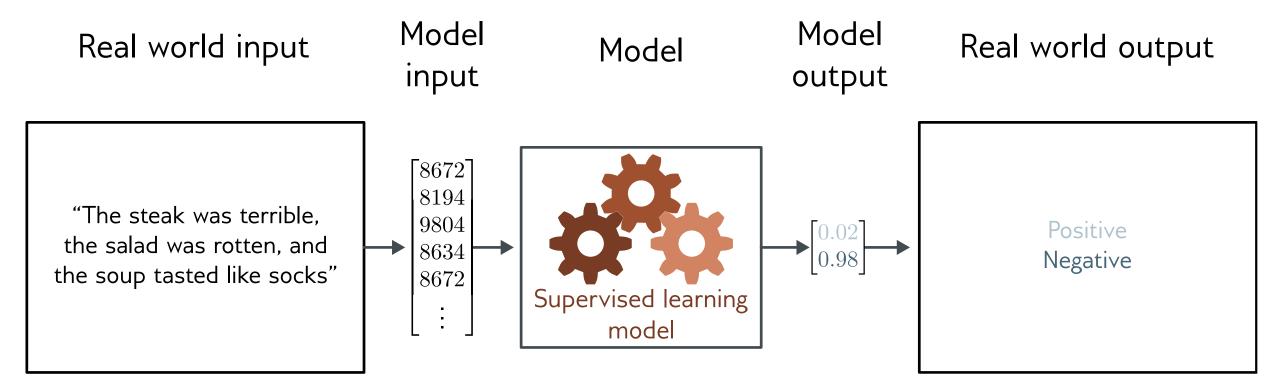
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Shallow neural networks

- 1D regression model is obviously limited
 - Want to be able to describe input/output that are not lines
 - Want multiple inputs
 - Want multiple outputs

- Shallow neural networks
 - Flexible enough to describe arbitrarily complex input/output mappings
 - Can have as many inputs as we want
 - Can have as many outputs as we want

Text classification: receives a text string containing a restaurant review as input and predicts whether the review is positive or negative



- Binary classification problem (two discrete classes)
 - The model attempts to assign the input to one of two categories
 - The output vector contains the probabilities that the input belongs to each category

Regression vs. Classification

- Linear regression is to answer how much? or how many? questions.
 - → Linear egression estimates a continuous value.

- A classification task to answer which one?
 - →Classification predicts a discrete category.
 - Logistic Regression (binary classification)
 - Softmax Regression (multi-class classification)

Is this spam? [Y/N]

Act now, Action, Apply now, Apply online, Buy, Buy direct, Call, Call now, Click here, Do it today, Don't delete ...



Quarantined-Spam Notification 2021-09-11 16:30:03 +0800

寄件者:

收件者: ("Yi-Ting Huang



Quarantined-Spam Notification

(Period: $2021-09-11\ 08:00:06\ +0800\ \sim\ 2021-09-11\ 16:30:03\ +0800$)

	NO.	Sender	Subject
> *	1	MaMa Rohita Rajkumar <kossi208emma@gmail.com></kossi208emma@gmail.com>	(No Subject)

Click here to Login Mail Center

Help

Resend: Resend this email to your mailbox from Mail Center.

Not Spam&Resend: Resend this email to your mailbox from Mail Center, and report this mistakenly marked spam email to Global Antipam Center to reduce the false positive rate.

Mail Center. Add White&Resend: Resend this email to your mailbox and add sender email to personal white list on Mail Center.

Fake News? [Y/N]

台灣 衛福部長 陳時中提醒大家

再次強調:別出門,端午節(6月25日)

過後,再看疫情控制情況!

警告:一旦染上,就算治癒了,後遺症 也會拖累後半生!這場瘟疫比17年前 的非典更嚴重,用的藥副作用更大。 如果出了特效藥,也只能保命,僅此而 已!出門前想想你家人,別連累家人, 能不出門就不出門,大家一起轉發吧! 這是一場戰役,不是兒戲,收起你盲目 的自信和僥倖心理,也收起你事不關己 高高掛起的態度,在這場戰役中沒有 局外人!

在家!在家!在家!不要點贊!求轉發!

-- 陳時中

Source: NewTalk新聞



Fake News? [Y/N]

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在家!在家!在家!不要點贊!求轉發!

-- 陳時中

Source: NewTalk新聞





Source: 衛服部

Positive or negative movie review? [P/N]

 ... characters and richly applied satire, and some great plot twists

• It was bad. The worst part about it was the fighting scenes....



Source: Wikipedia

Positive or negative movie review? [P/N]

• (+): ... characters and richly applied satire, and some great plot twists

• (-): It was bad. The worst part about it was the fighting scenes....



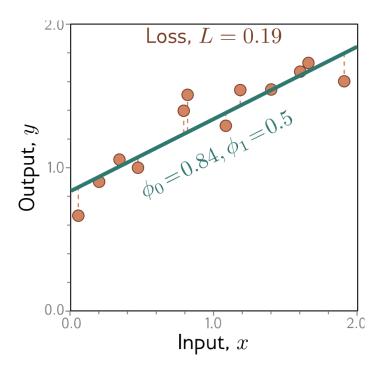
Source: Wikipedia

Binary classification in Logistic Regression

- Given a series of input/output pairs: (x_i, y_i)
 - (Email 1, spam), (Email 2, not spam), ...
 - (News 1, not fake), (News 2, fake), ...
 - (Review 1, positive), (Review 2, negative), ...
- For each observation
 - We represent x_i by a feature vector $[x_{i,1}, x_{i,2}, ..., x_{i,n}]$
 - We compute an output: a predicted class $\hat{y}_i \in \{0, 1\}$
 - 0: is not spam, 1: is spam
 - 0: is not fake news, 1: is fake news
 - 0: negative review, 1: positive review

Features in logistic regression

- For feature x_i , weight w_i tells is how important is x_i
 - $x_i = (0/1)$ review contains "great": $w_i = +10$
 - $x_j = (0/1)$ review contains "worst": $w_j = -10$
 - $x_k = (0/1)$ review contains "bad": $w_k = -2$
 - bias



How to do classification

- For each feature x_i , weight w_i tells is us important of x_i
 - Plus a bias b
- We'll sum up all the weighted features and the bias

$$z = \left(\sum_{i=1}^{n} w_i x_i\right) + b$$
$$z = \mathbf{w} \cdot \mathbf{x} + b$$

• If this sum is high, we say y = 1; if low, then y = 0

But we want a probabilistic classifier

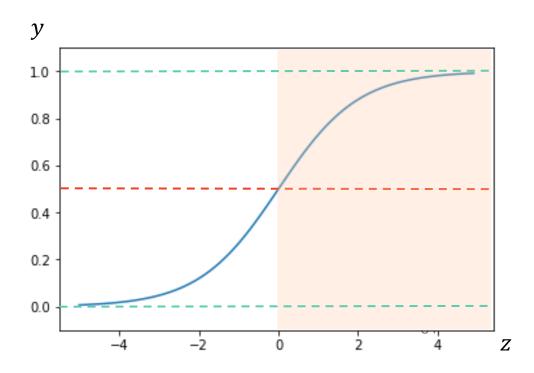
$$z = w \cdot x + b$$

- The problem: $z \in [-\infty, \infty]$ is not a probability, it is a number!
 - · We need to formalize "sum is high".
- We would like a principled classifier that gives us a probability [0, 1].
- We want a model that can tell us:
 - $p(y = 1|x; \theta)$
 - $p(y = 0|x;\theta)$

Solution: a sigmoid function

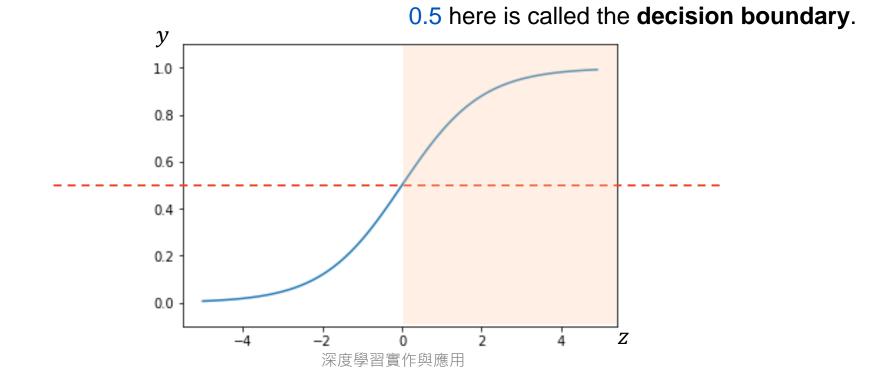
 Solution: use a sigmoid function (also called logistic function) of z that goes from 0 to 1.

$$y = \sigma(z) = \frac{1}{1 + e^{-z}} = \frac{1}{1 + \exp(-z)}$$



Turning a probability into a classifier

$$\hat{y} = \begin{cases} 1 & \text{if } P(y = 1|x) > 0.5\\ 0 & \text{otherwise} \end{cases}$$



Example: does y=1 or y=0?

• It's hokey. There are virtually no surprises, and the writing is second-rate. So why was it so enjoyable? For one thing, the cast is great. Another nice touch is the music. I was overcome with the urge to get off the couch and start dancing. It sucked me in, and it'll do the same to you.

Sentiment example: does y=1 or y=0?

• It's hokey. There are virtually no surprises, and the writing is second-rate. So why was it so enjoyable? For one thing, the cast is great. Another nice touch is the music. I was overcome with the urge to get off the couch and start dancing. It sucked me in, and it'll do the same to you.

```
x_1 = 3: count(positive lexicon \in doc)

x_2 = 2: count(negative lexicon \in doc)

x_3 = 1: \begin{cases} 1 & \text{if "no"} \in \text{doc} \\ 0 & \text{otherwise} \end{cases}
```

$$x_4 = 3$$
: count(1st and 2nd pronouns \in doc)
 $x_5 = 0$:
$$\begin{cases} 1 & \text{if "!"} \in \text{doc} \\ 0 & \text{otherwise} \end{cases}$$
 $x_6 = \ln(66) = 4.19$: log(word count of doc)

Classifying sentiment for input x

```
x_1 = 3: count(positive lexicon \in doc)

x_2 = 2: count(negative lexicon \in doc)

x_3 = 1: \begin{cases} 1 & \text{if "no" } \in \text{doc} \\ 0 & \text{otherwise} \end{cases}
x_4 = 3: count(1st and 2nd pronouns \in doc)

x_5 = 0: \begin{cases} 1 & \text{if "!" } \in \text{doc} \\ 0 & \text{otherwise} \end{cases}
x_6 = \ln(66) = 4.19: log(word count of doc)
```

Suppose w = [2.5, -5.0, -1.2, 0.5, 2.0, 0.7], b=0.1

$$p(+|x) = P(Y = 1|x)$$

$$= \sigma(w \cdot x + b)$$

$$= \sigma([2.5, -5.0, -1.2, 0.5, 2.0, 0.7] \cdot [3, 2, 1, 3, 0, 4.19] + 0.1)$$

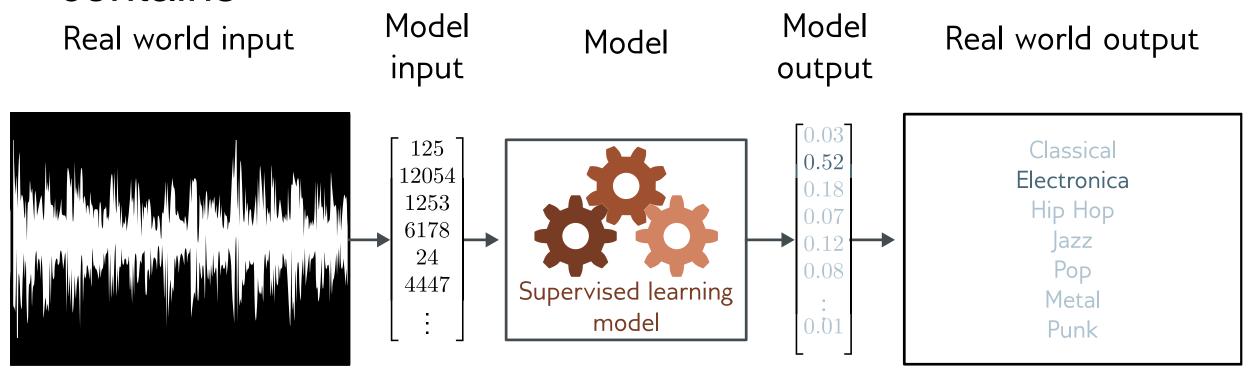
$$= \sigma(.833)$$

$$= 0.70$$

Outline

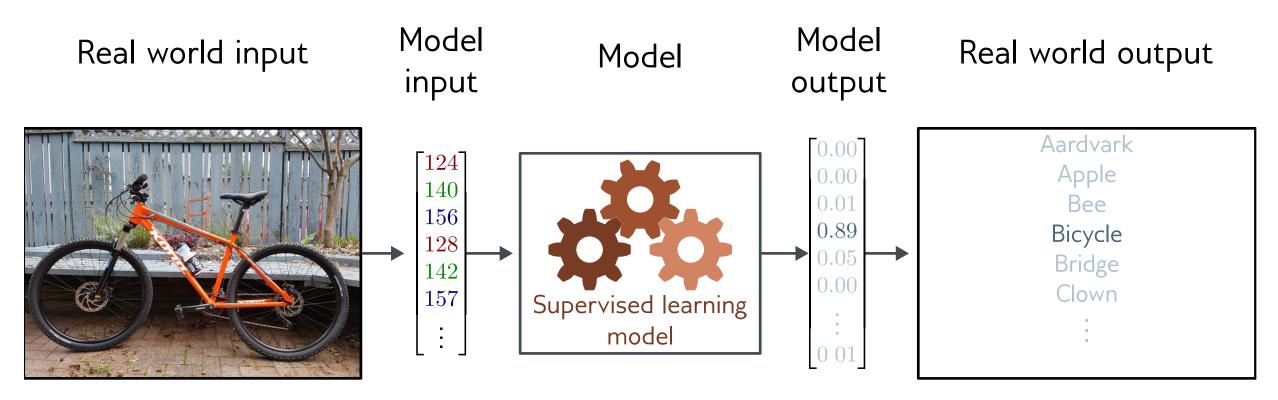
- Supervised learning overview
- Regression
 - Recall linear regression
 - Notation
 - 1D Linear regression example
 - Logistic Regression
 - Softmax Regression
- From regressions to shallow neural networks

Music genre classification: the input is an audio file, and the model predicts which genre of music it contains



- Multiclass classification problem (discrete classes, >2 possible values)
- Recurrent neural network (RNN)

Image classification: the input is an image, and the model predicts which object it contains

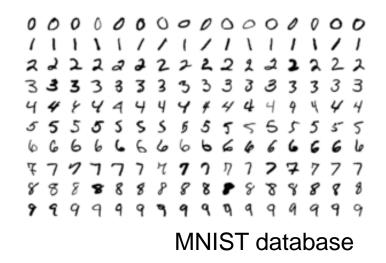


- Multiclass classification problem (discrete classes, >2 possible classes)
- Convolutional network

Multinomial Logistic Regression

- Often we need more than 2 classes
 - Positive/negative/neutral
 - Digit (0, 1, 2, 3,...9)
 - Parts of speech (noun, verb, adjective, adverb, etc.)
 - Types of malware (trojans, worms, ransomware, etc.)
- If >2 classes we use multinomial logistic regression
- = Softmax regression

So "logistic regression" will just mean binary (2 output classes)



Multi-class classification in softmax regression

- Given a series of input/output pairs: (x_i, y_i)
 - (Review 1, positive), (Review 2, negative), (Review 3, neutral) ...
- How to represent y?
 - $y \in \{1, 2, 3\}$ represents {positive, negative, neutral} respectively.

Multi-class classification in softmax regression

- Given a series of input/output pairs: (x^i, y^i)
 - (Review 1, positive), (Review 2, negative), (Review 3, neutral) ...
- How to represent y?
 - $y \in \{1, 2, 3\}$ represents {positive, negative, neutral} respectively.
 - Not applicable when the classification problems do not come with natural ordering among the classes.
- One-hot encoding: $y \in \{(1,0,0), (0,1,0), (0,0,1)\}$
 - positive: {1, 0, 0}
 - negative: {0, 1, 0}
 - neutral: {0, 0, 1}

Weights in softmax regression

• Suppose 4 features x_1, x_2, x_3, x_4 and 3 class.

$$z_1 = w_{11}x_1 + w_{12}x_2 + w_{13}x_3 + w_{14}x_4 + b_1$$

$$z_2 = w_{21}x_1 + w_{22}x_2 + w_{23}x_3 + w_{24}x_4 + b_2$$

$$z_3 = w_{31}x_1 + w_{32}x_2 + w_{33}x_3 + w_{34}x_4 + b_3$$

• Given 12 scalar ($W_{3\times4}$) as weights w_{ij} and 3 scalars ($b_{3\times1}$) as biases b_i , we compute three logits z_1, z_2, z_3 for each input:

$$z = Wx + b$$
 $z = Wx + b$ $z_{|c| \times 1} = W_{|c| \times |f|} x_{|f| \times 1} + b_{|c| \times 1}$ $z_{3 \times 1} = W_{3 \times 4} x_{4 \times 1} + b_{3 \times 1}$

The softmax function

The probability of everything must still sum to 1.

$$P(c1|x) + P(c2|x) + P(c3|x) = 1$$

P(positive|doc) + P(negative|doc) + P(neutral|doc) = 1

- Need a generalization of the sigmoid called the softmax
 - Take a vector $\mathbf{z} = [z_1, z_2, ..., z_k]$ of k arbitrary values
 - Outputs a probability distribution
 - Each value in the range [0, 1]
 - All the values summing to 1

Features and weights in softmax regression

$$p(y = c|x) = \frac{\exp(\mathbf{w}_c \cdot \mathbf{x} + b_c)}{\sum_{j=1}^k \exp(\mathbf{w}_j \cdot \mathbf{x} + b_j)}, c \in C$$

- Input is still the product between weight vector w and input vector x (plus a bias).
- But now we will need **separate weight vectors** *W* for each of the *c* classes.

The softmax function

• Turns a vector $z = [z_1, z_2, ..., z_k]$ of k arbitrary values into probabilities.

$$softmax(z_i) = \frac{\exp(z_i)}{\sum_{j=1}^k \exp(z_j)} \quad 1 \le i \le k$$

• Turns a vector $z = [z_1, z_2, ..., z_k]$ of k arbitrary values into probabilities.

$$softmax(z) = \left[\frac{\exp(z_1)}{\sum_{i=1}^{k} \exp(z_i)}, \frac{\exp(z_2)}{\sum_{i=1}^{k} \exp(z_i)}, \dots, \frac{\exp(z_k)}{\sum_{i=1}^{k} \exp(z_i)}\right]$$

The softmax function

• Turns a vector $z = [z_1, z_2, ..., z_k]$ of k arbitrary values into probabilities.

$$z = [0.6, 1.1, -1.5, 1.2, 3.2, -1.1]$$

$$softmax(z) = \left[\frac{\exp(z_1)}{\sum_{i=1}^{k} \exp(z_i)}, \frac{\exp(z_2)}{\sum_{i=1}^{k} \exp(z_i)}, \dots, \frac{\exp(z_k)}{\sum_{i=1}^{k} \exp(z_i)}\right]$$

$$z = [0.055, 0.090, 0.006, 0.099, 0.74, 0.010]$$

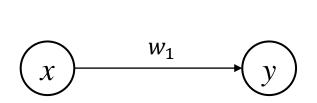
 $\hat{y} = argmax(z)$

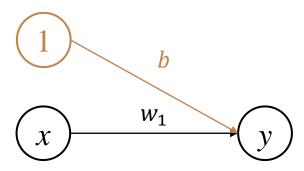
Outline

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- Summary

Linear regression

- 1D linear regression: 1 input, 1 output
 - $\bullet \ y = b + w_1 x_1$

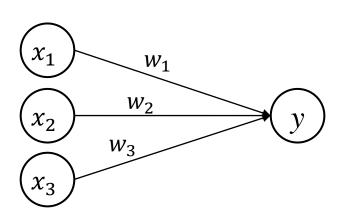


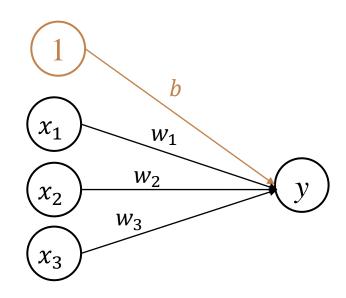


Linear regression

• Linear regression: 3 input (features), 1 output

•
$$y = b + w_1 x_1 + w_2 x_2 + w_3 x_3$$



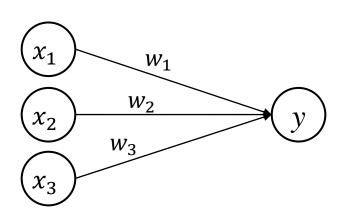


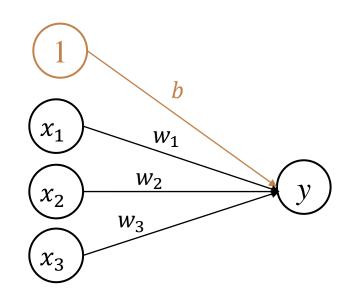
Linear regression

$$y = b + \sum_{i=1}^{n} w_i x_i$$

• Linear regression: 3 input (features), 1 output

•
$$y = b + w_1 x_1 + w_2 x_2 + w_3 x_3$$



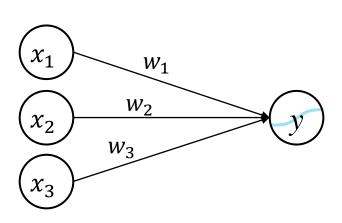


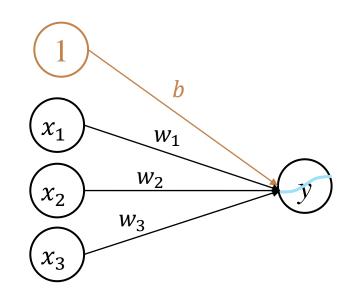
Logistic regression

$$y = sigmoid(b + \sum_{i=1}^{n} w_i x_i)$$

• Logistic regression: 3 input (features), 2 output

•
$$y = b + w_1 x_1 + w_2 x_2 + w_3 x_3$$

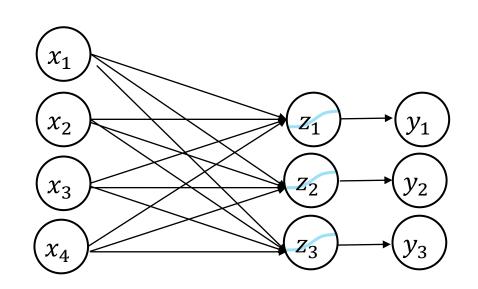


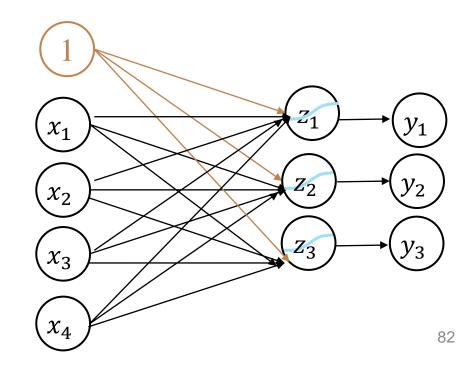


Softmax regression

y = softmax(b + Wx)

- Softmax regression: 4 input (features), 3 output
 - $y_1 = b + w_{1,1}x_1 + w_{1,2}x_2 + w_{1,3}x_3 + w_{1,4}x_4$
 - $y_2 = b + w_{2,1}x_1 + w_{2,2}x_2 + w_{2,3}x_3 + w_{2,4}x_4$
 - $y_3 = b + w_{3,1}x_1 + w_{3,2}x_2 + w_{3,3}x_3 + w_{3,4}x_4$





Summary

- Supervised learning process
- Forward propagation
- Linear/logistic/softmax regression