

Study for ML Exam

▼ Category	Machine Learning
🕒 Date Created	@Mar 28, 2020 8:25 PM
📅 Due Date	@Apr 01, 2020 3:00 PM
▼ Priority	High 🔥
▼ Status	Next Up

ML Cheat Sheet

Topics

✓ Classification

- ✓ Binary Logistic Regression
- ✓ Multinomial Logistic Regression

✓ Important Concepts

- ✓ SGD
- ✓ Regularization
- ✓ Feature Engineering

✓ Feature Learning

- ✓ Neural Networks
- ✓ Basic NN Architectures
- ✓ Backpropagation

✓ Learning Theory

- ✓ Pac Learning

✓ Generative Models

- ✓ Generative vs. Discriminative
- ✓ MLE / MAP
- ✓ Naïve Bayes

Logistic Regression Fit Function

```
# trainX --> training data
# weights --> vector for each feature
# trainY --> output in [0, 1] for each xi
def fit():
    for i in range(num_epochs):
        for j in range(trainX.shape[0]):
            xi = trainX[j]
            dotProduct = np.dot(xi, weights)
            p = sigmoid(dotProduct)

            weights = weights + learning_rate * (trainY[j] - p) # update rule for SGD
```

Neural Network Fit Function

```
def train():
    for i in range(num_epochs):
        for j, xi in enumerate(trainX):
            # begin forward propogation
            a = xi.dot(alpha) # alpha is first set of weights
            z = sigmoid(a)
            z_ = np.append([1], z) # appending the bias in hidden layer
            b = z_.dot(beta) # beta is second set of weights
            y_prime = softmax(b)
            # end of forward propogation
            db = np.copy(y_prime)
            db[y[j]] = db[y[j]] - 1 # y[j] gives index of correct label

            dbeta = np.asmatrix(db).T.dot(np.asmatrix(z_)) #calculating backprop for beta
            dz = db.T.dot(beta[:, 1:]).T # omit bias in calculation of dz
            da = dz * z * (1-z) # element-wise multiplication to find da
            dalpha = np.asmatrix(da).T.dot(np.asmatrix(xi)) # calculating backprop for alpha

            # end of backpropogation
            # updates for stochastic gradient descent
```

```
beta += learning_rate * dbeta  
alpha += learning_rate * dalpha
```