

# Machine Learning

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## 1 Introduction

**Definition** (Machine Learning - Tom Mitchell, 1998). A computer program is said to *learn* from experience  $E$  with respect to some task  $T$  and some performance measure  $P$ , if its performance on  $T$ , as measured by  $P$ , improves with experience  $E$ .

## 2 Linear Regression

**Notation** (Training data). We have a set of training examples, denoted by  $x \in \mathbb{R}^n \times \mathbb{R}^m$  ( $m$  examples of  $n$  features). Concretely,  $x^{(i)}$  denotes the features of the  $i^{th}$  training example, with  $x_j^{(i)}$  being the value of feature  $j$  in the  $i^{th}$  training example.

Conventionally, we take an extra row of ones as the  $0^{th}$  feature ( $x_0 := 1$ ) and denote the corresponding  $(m+1) \times n$  matrix  $X$  the *design matrix*.

The output variable is  $y \in \mathbb{R}^m$ .

**Definition** (Linear hypothesis). Our hypothesis is

$$h_\theta(x) = \theta^T X$$

where  $\theta \in \mathbb{R}^{n+1}$  is a vector of parameters to be estimated.

**Definition** (Squared Loss Cost Function). The *cost function*

$$\begin{aligned} J(\theta) &= \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^i) - y^i)^2 \\ &= \frac{1}{2m} (\theta^T X - y)^T (\theta^T X - y) \end{aligned}$$

represents a measure of the fit of a particular choice of parameters  $\theta$ .

We estimate  $\theta$  as the value minimising  $J(\theta)$ .

### 2.1 Gradient Descent

*Gradient descent* involves following the gradient of this cost function to find its minimum. In practice, taking an initial estimate  $\theta_0$  and *learning rate*  $\alpha$  we iteratively compute

$$\theta := \theta - \alpha \nabla J$$

that is

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta)$$

for  $j \in \{0, \dots, n+1\}$ .

For linear regression,

$$\begin{aligned} \frac{\partial}{\partial \theta_j} J(\theta) &= \frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^i) - y^i) x_j^{(i)} \\ &= \frac{1}{m} X(\theta^T X - y) \end{aligned}$$

We declare convergence when  $J(\theta)$  decreases by less than  $\epsilon$  in a single iteration.

The learning rate  $\alpha$  must be chosen carefully. Too large and convergence may not occur, too small and convergence will be slow.

### 2.1.1 Feature scaling

We can speed up gradient descent via *feature scaling* and *mean normalization*. Intuitively, this involves scaling each feature so that the steps taken along the gradient are roughly uniform across the dimensions of the feature space. Concretely, we set

$$x = \frac{x - \mu}{\sigma}$$

where  $\mu$  is the (row-wise) mean of  $x$  and  $\sigma$  is the (row-wise) standard deviation of  $x$ .

## 2.2 Analytic solution

The minimum of the cost function can also be found analytically (solve the system of equations  $\nabla J = 0$  to obtain the exact solution

$$\theta = (X^T X)^{-1} X^T y$$

in the cast where  $(X^T X)$  is invertible. Even in the singular case, we can take a numerical solution with the pseudo-inverse, e.g. via the Octave function `pinv`. The singular case can occur when there are redundant (linearly dependent) features, or too many features ( $m \leq n$ ).

## 3 Logistic Regression - Classification

We now restrict  $y \in \{0, 1\}^m$  so that we now have the problem of *classifying* an observation  $x$ .

**Definition** (Classification hypothesis). Our hypothesis is

$$\begin{aligned} h_{\theta}(x) &= g(\theta^T x) \\ &= \frac{1}{1 + e^{-\theta^T x}} \end{aligned}$$

where  $g(z)$  is the *sigmoid* function, so that  $0 \leq h_\theta(x) \leq 1$ . We interpret

$$\begin{aligned} h_\theta(x) &= \mathbb{P}_\theta(y = 1 \mid x) \\ &= \mathbb{P}(y = 1 \mid x, \theta) \end{aligned}$$

and ‘predict’ that  $y = 1$  if  $h_\theta(x) \geq 0.5$ , i.e. if  $\theta^T x \geq 0$ . The surface  $h_\theta(x) = 0.5$  is known as the *decision boundary*.

The squared loss cost function is not convex in the case of logistic regression, we instead use the logistic cost function.

**Definition** (Logistic Cost function). The *logistic* cost function is

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m \text{Cost}(h_\theta(x^{(i)}), y^{(i)})$$

where

$$\begin{aligned} \text{Cost}(h_\theta(x), y) &= \begin{cases} -\log(h_\theta(x)) & \text{for } y = 1 \\ -(1 - \log(h_\theta(x))) & \text{for } y = 0 \end{cases} \\ &= -y \log(h_\theta(x)) - (1 - y)(1 - \log(h_\theta(x))) \end{aligned}$$

This form of cost function can be derived from *maximum likelihood estimation* for the binomial distribution.

Gradient descent applies in the same way, and moreover we again find that

$$\frac{\partial}{\partial \theta_j} J(\theta) = \frac{1}{m} \sum_{i=1}^m (h_\theta(x^i) - y^i) x_j^{(i)}$$

though of course with the new hypothesis function.

### 3.0.1 Advanced optimization

There exist other, more complex algorithms to minimum the cost function, such as

- (i) Conjugate gradient
- (ii) BFGS
- (iii) L-BFGS

which don’t involve picking a learning rate and are often faster.

## 3.1 Multiclass classification

For the case of classifying  $y \in \{1, \dots, k\}$  we can apply the principle of *one-vs-all* to train  $k$  classifiers  $h_\theta^{(i)}$  each of which is predicting the probability  $\mathbb{P}_\theta(y = i \mid x)$  (against all other classes). The final prediction is then taken as the class  $i$  maximising  $h_\theta^{(i)}$ .

## 3.2 Addressing overfitting

With too many features, the learned hypothesis may fit the training set very well ( $J(\theta) \approx 0$ ) but fail to generalize to new examples. This is known as *overfitting*.

This can be addressed by reducing the number of features (manually or algorithmically), or via regularization.

### 3.2.1 Regularization

The idea is to keep all features, but reduce the magnitude of the parameters  $\theta_j$ . This works well when there are lots of features, each contributing a bit to predicting  $y$ .

To achieve this, we *penalize* the parameters inside the cost function.

For *linear regression*, we have

$$J(\theta) = \frac{1}{2m} \left[ \sum_{i=1}^m (h_{\theta}(x^i) - y^i)^2 + \lambda \sum_{j=1}^m \theta_j^2 \right]$$

N.B. we conventionally do not penalize  $\theta_0$ , so it is excluded from the sum.

The analytic solution is then

$$\theta = \left( X^T X + \lambda \begin{bmatrix} 0 & & & \\ & 1 & & \\ & & 1 & \\ & & & \ddots \\ & & & & 1 \end{bmatrix} \right)^{-1} X^T y$$

which does not suffer from the problem of non-invertibility.

For *logistic regression*, we have

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m [-y \log(h_{\theta}(x^{(i)})) - (1 - y)(1 - \log(h_{\theta}(x^{(i)})))] + \frac{\lambda}{2m} \sum_{j=1}^m \theta_j^2$$

As with the learning rate,  $\lambda$  must be appropriately chosen: too small and the regularization will have little effect, but too large will lead to *underfitting*!

## 4 Neural Networks

The neuron model mimics the biological neuron: depending on some *activation function* of the inputs (via *dendrites*), the unit outputs (via *axon*) some value (*signal*). The *neural network* simply connects such units in a sequence of layers, where the output of the unit in one layer is input for each unit in the next layer.

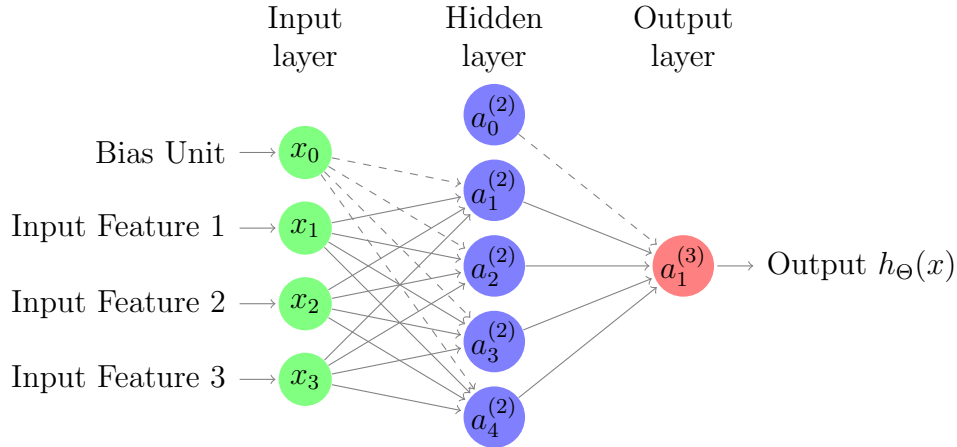
The activation function is the sigmoid logistic function  $g(z) = \frac{1}{1+e^{-z}}$ . Thus, each layer is a series of logistic regression models trained on the previous layer (to which we also add a *bias unit* of constant value 1).

The first layer is the actual *input* to the model, the last layer the *output*, while the intermediate layers are known as *hidden layers*. See Figure 1<sup>1</sup>.

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<sup>1</sup>adapted from <http://www.texample.net/tikz/examples/neural-network/>

Figure 1: Representation of Neural Network



## 4.1 Forward propagation

*Forward propagation* describes the method by which, given a trained neural network, we can compute predictions.

Consider a neural network with  $L$  layers, with  $s_j$  units in layer  $j$ .

Let  $x_1, \dots, x_{s_0}$  be the training data, to which we add  $x_0 := 1$ . Set  $a^{(1)} := x$ .

Let  $\Theta^{(j)}$  be the parameters (weights) of the mapping between layers  $j$  and  $(j+1)$ , so that the  $i^{\text{th}}$  row of  $\Theta^{(j)}$  is the logistic regression parameters for the  $i^{\text{th}}$  unit in layer  $(j+1)$ . Thus  $\Theta^{(j)}$  is of dimension  $s_{j+1} \times (s_j + 1)$ .

The *activation* of unit  $i$  in layer  $j$ , is given by

$$a_i^{(j)} = g(\Theta^{(j-1)} a^{(j-1)})$$

for  $i = 1, \dots, s_j$ , and at each layer we also add the bias unit  $a_0^{(j)} := 0$ . The output is  $h_{\Theta}(x) = a^{(L)}$  (which may be multi-dimensional).

## 4.2 Multiclass classification

Given labels  $\{1, \dots, K\}$ , we model label  $k$  as the unit coordinate vector for dimension  $k$  - that is a vector with 1 in dimension  $k$ , and 0 in all other dimensions.

## 4.3 Examples of neural networks

As illustration of how neural networks can represent more advanced models than simple linear or logistic regression, we consider (approximate) representations of well-known binary operations.

**Example (AND).** With  $x_1, x_2 \in \{0, 1\}$  and  $y = x_1 \wedge x_2$ .

We use a neural network with no hidden layer, and one output unit (i.e. simple logistic regression!). Take  $\Theta^{(1)} = \begin{pmatrix} -30 & 20 & 20 \end{pmatrix}$ .

**Example (OR).** With notation above, but to represent  $y = x_1 \vee x_2$ , we can take  $\Theta^{(1)} = \begin{pmatrix} -10 & 20 & 20 \end{pmatrix}$ .

**Example (NOT).** With  $x_1 \in \{0, 1\}$  and  $y = \neg x_1$ , we can take  $\Theta^{(1)} = \begin{pmatrix} 10 & -20 \end{pmatrix}$ .

Figure 2: XNOR Neural Network

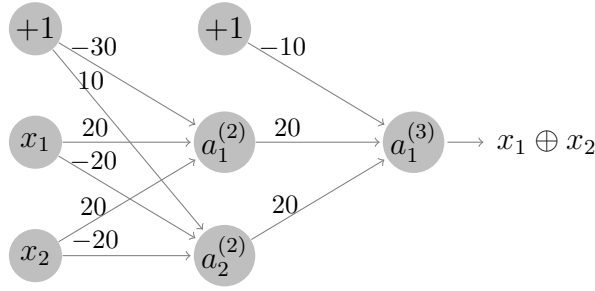


Table 1: XNOR neural network

$x_1$	$x_2$	$a_1^{(2)}$	$a_2^{(2)}$	$h_{\Theta}(x)$
0	0	0	0	1
0	1	0	0	0
1	0	0	0	0
1	1	0	1	1

**Example (XNOR).** We can represent  $y = \neg(x_1 \oplus x_2)$ , by combining the above examples into a neural networks with one hidden layer, using

$$\Theta^{(1)} = \begin{pmatrix} -30 & 20 & 20 \\ 10 & -20 & -20 \end{pmatrix}$$

and

$$\Theta^{(2)} = (-10 \quad 20 \quad 20)$$

which is taking the hidden layer activations as  $a_1^{(2)} = x_1 \wedge x_2$  and  $a_2^{(2)} = (\neg x_1) \wedge (\neg x_2)$ , and the output is  $y = h_{\Theta}(x) = a_1^{(3)} = a_1^{(2)} \vee a_2^{(2)}$ . See Figure 2 and Table 1.