

APPLICATION DEEP LEARNING GLOBAL FITTING

機械學習 迴歸 分析

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Machine Learning (Gradient Descent)

- 將變量經過**線性組合**後，帶入**非線性活化函數**，活化函數的輸出值作為下一層的輸入變量
- 將最後輸出量和訓練資料(ex:one-hot)，帶入**loss function**進行比對，算出loss function 對每個權重的微分(梯度)，接著乘上學習率，乘上負號加到原本的權重上，也就是在每一次的梯度計算，都逐步調整權重，使最後輸出的loss function 達到**最小值**。達成目標，便是優化完成。[我們尚未找到證明，可以確保這個步驟收斂，狀況比較接近是“經驗上會收斂”]
- 偽代碼(單層示意)：

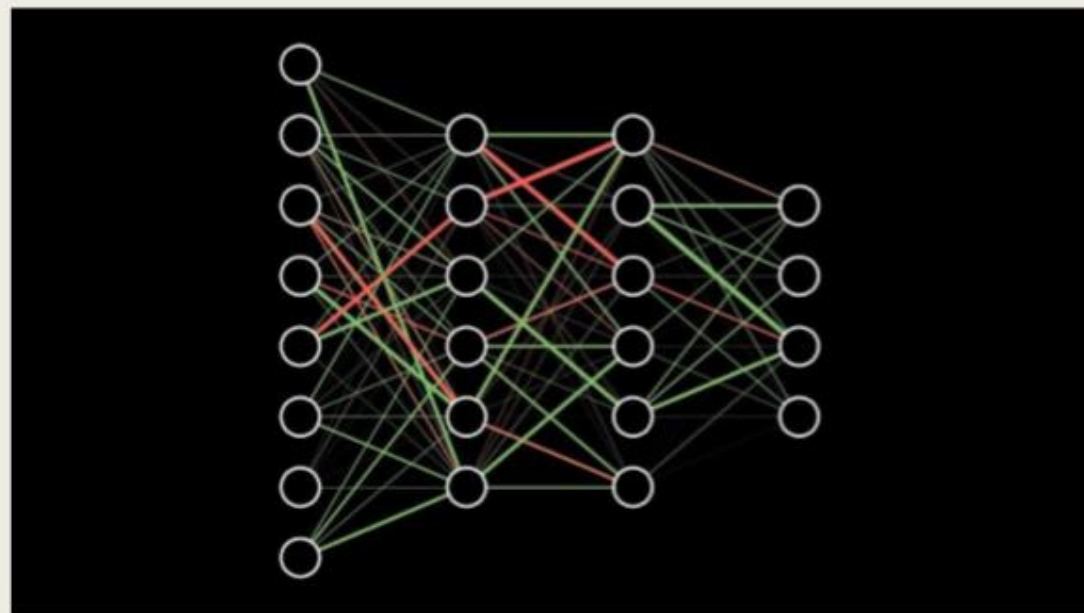
```
for (int i=0;i<max_epoch;i++){
```

$$w = w - \frac{\partial(\text{loss_function}(\text{activation_func}(-w^T x)))}{\partial w} h;$$

```
}
```

```
## w 權重(透過normal distribution 初始化)
```

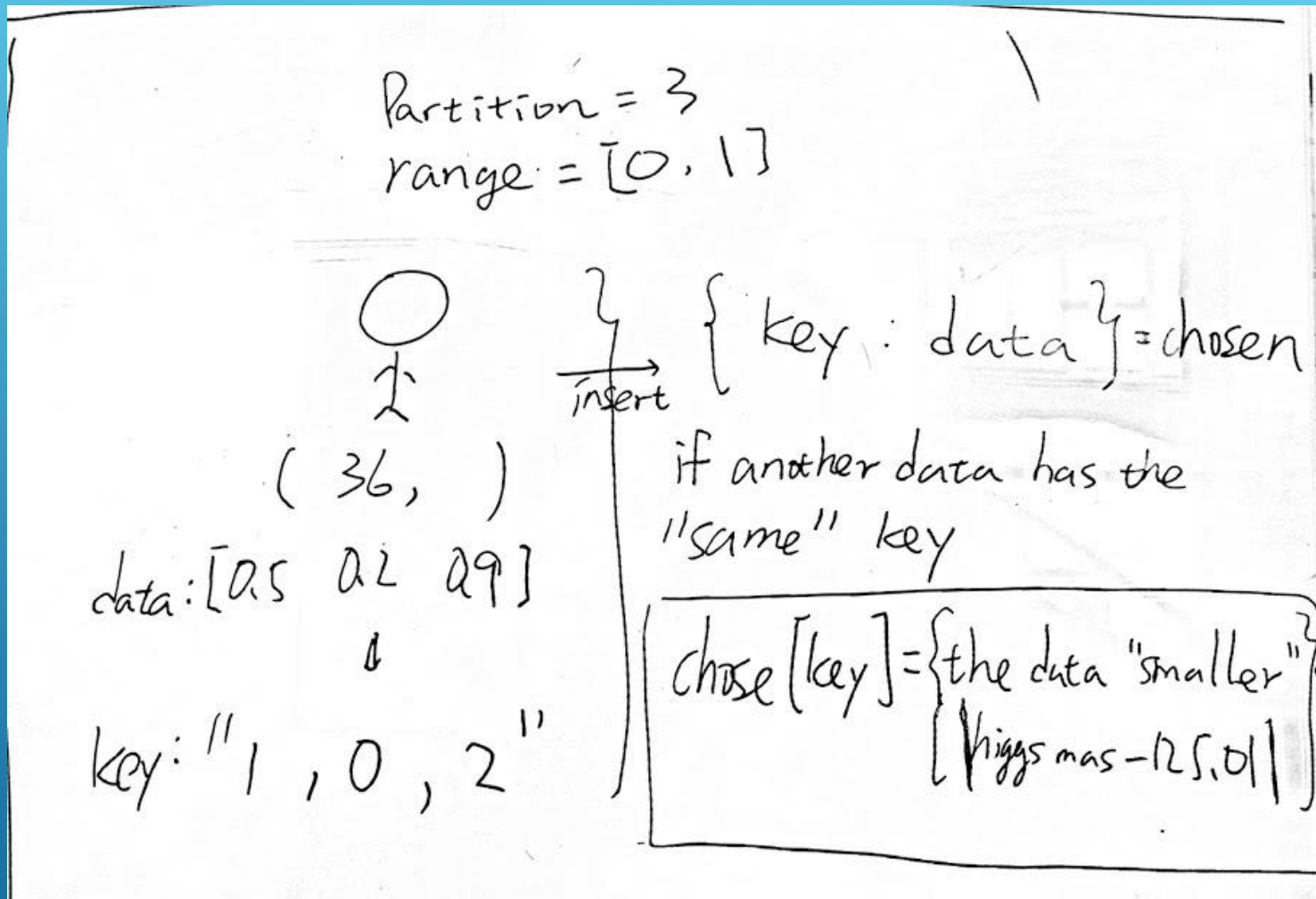
```
## h 學習率
```



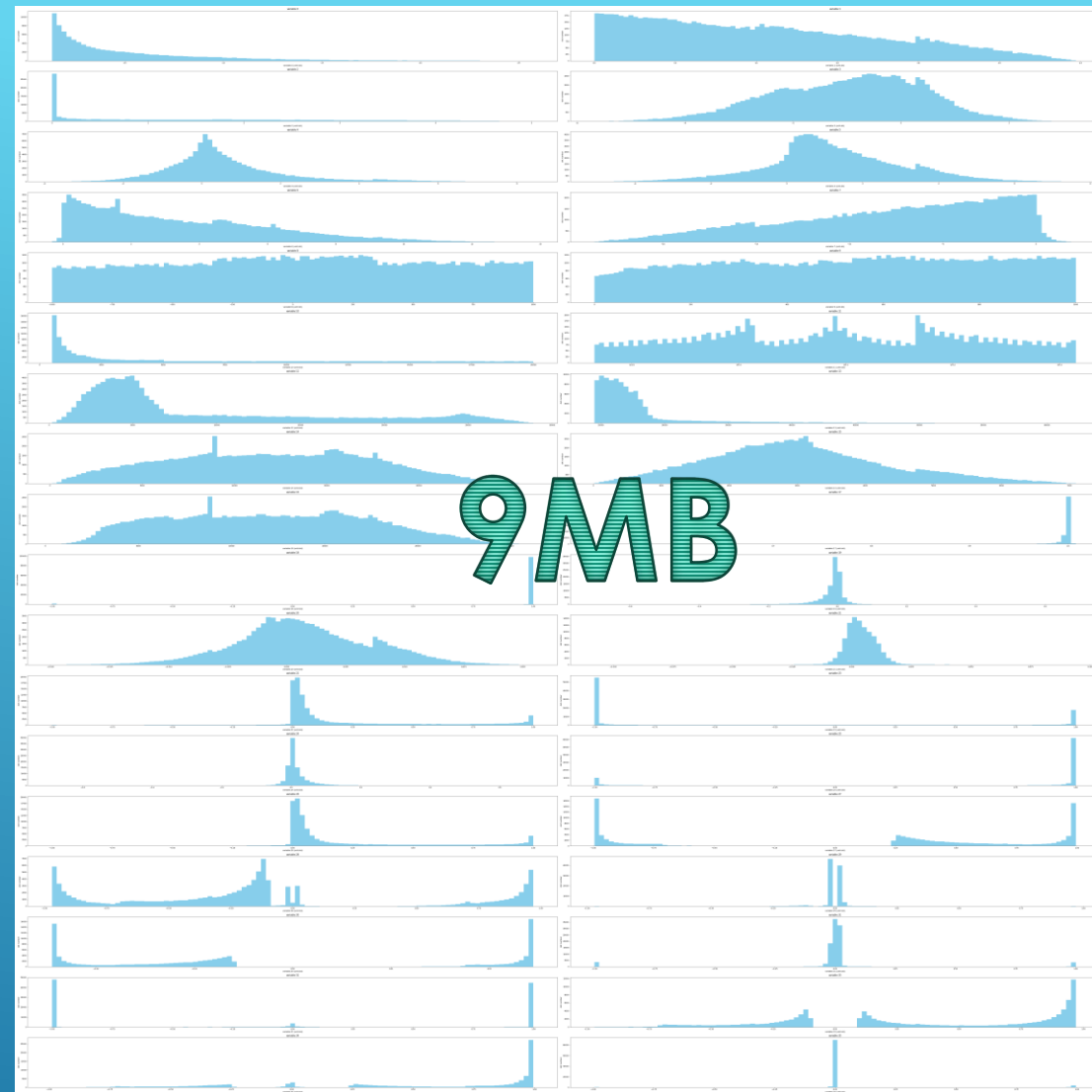
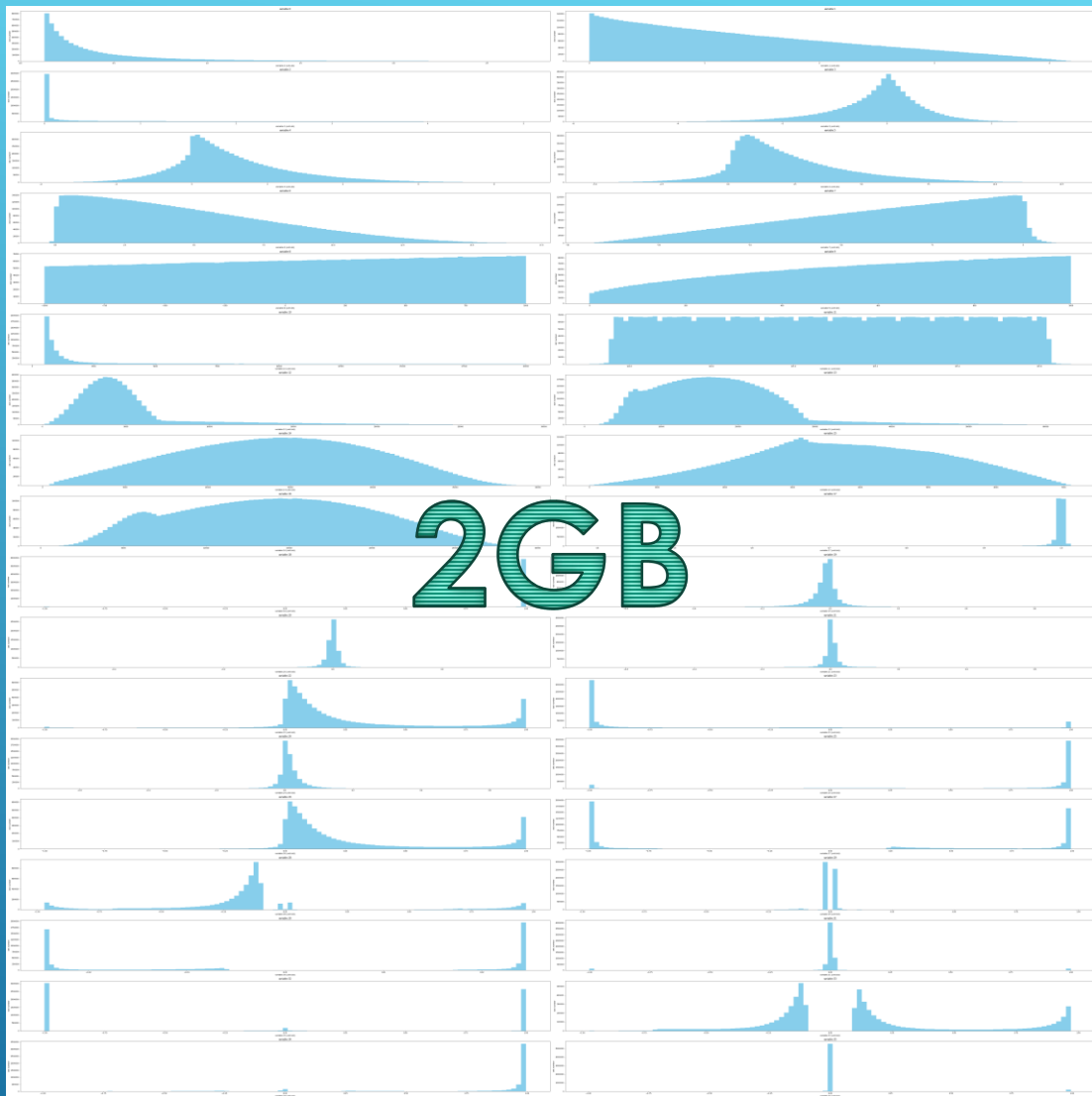
- ▶ (1)Data Thinning
- ▶ (2)Model Training
- ▶ Appendix : SVM--Support Vector Machine

CONTENT

(1) Data Thinning



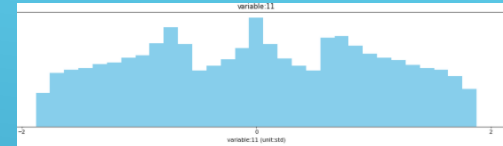
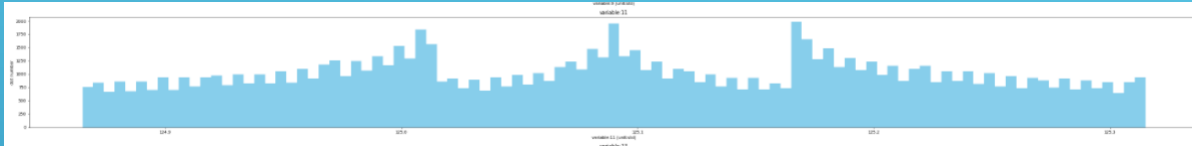
→ DATA THINNING BY HASH TABLE



→ RESULT

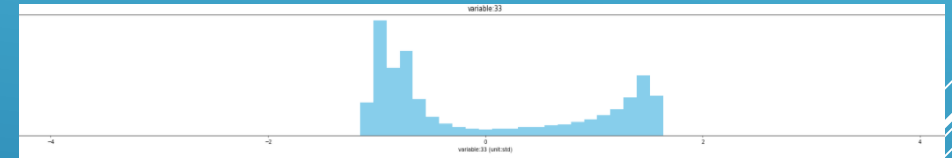
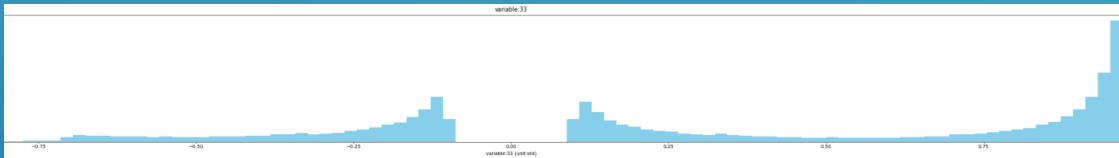
(2) MODEL TRAINING

1. Normalise

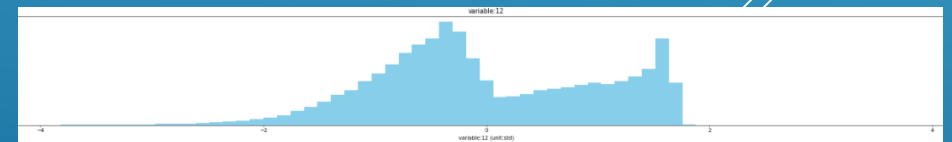


2. None

3. Exp



4. Log



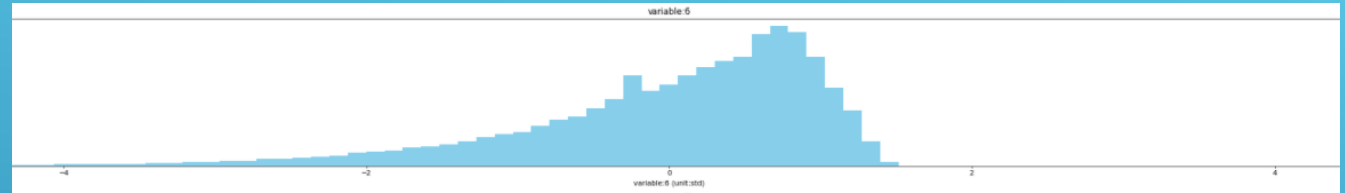
Preprocessing

(2) MODEL TRAINING

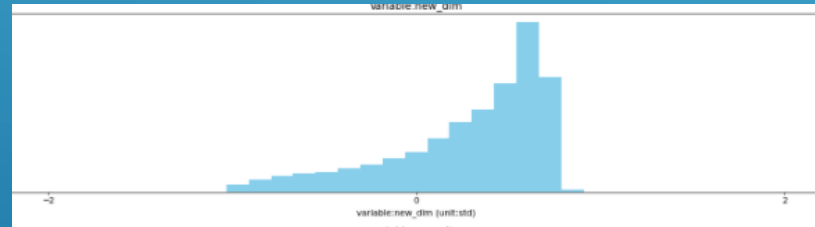
5.Negative_2_dim



$\text{Log}(|\text{data}|)$



$\tanh(\text{data})$



Preprocessing

(2) MODEL TRAINING

```
output_layer = Dense( units = 100 , input_dim = input_array.shape[1]
| | | | | , kernel_initializer = normal, bias_initializer=normal , activation = 'relu')
| | | | | , kernel_initializer = normal, bias_initializer=normal , activation = 'relu')
#BN_1 = BatchNormalization(axis=-1, momentum=0.99, epsilon=0.01, center=True, scale=True, beta_init
dense_3 = Dense(units = 1000 , input_dim = inputLen , kernel_initializer= normal,
| | | | | bias_initializer=normal , activation = 'relu')
| | | | |
#dense_2 = Dense(units = 100, kernel_initializer=normal,
| | | | | bias_initializer=normal , activation = 'relu')
| | | | |
dense_1 = Dense( units = output_array.shape[1] , kernel_initializer= normal,
| | | | | activation = 'linear')
| | | | |
layer_list = [output_layer,dense_3,dense_1 ]
```

25 to 11 Output to Input

(2) MODEL TRAINING

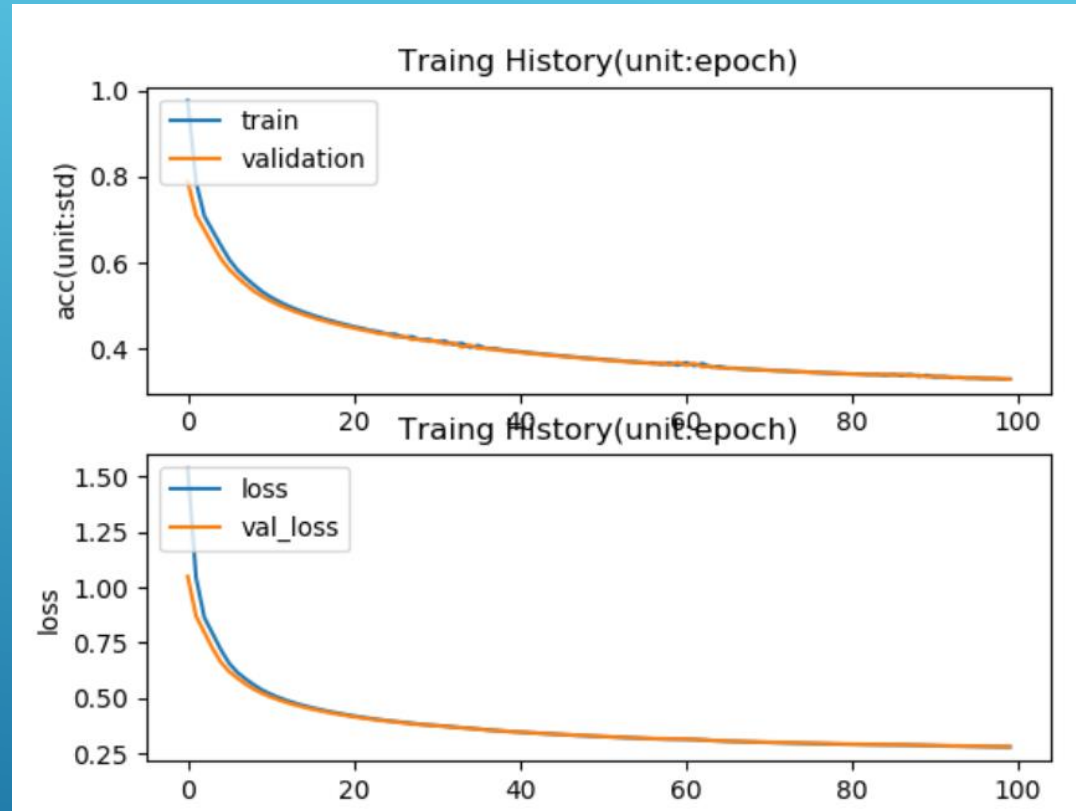
```
normal = initializers.RandomNormal(mean=0.0, stddev=0.1, seed=10)
uniform = initializers.RandomUniform(minval=-0.3, maxval=0.3, seed=10)

output_layer = Dense( units = 100 , input_dim = input_array.shape[1]
                      , kernel_initializer = normal, bias_initializer=normal , activation = 'relu')
#BN_1 = BatchNormalization(axis=-1, momentum=0.99, epsilon=0.01, center=True, scale=True, beta_initializer=normal, gamma_initializer=normal, moving_mean_initializer=normal, moving_variance_initializer=normal)
dense_3 = Dense(units = 1000 , input_dim = inputLen , kernel_initializer= normal,
               , bias_initializer=normal , activation = 'relu')
#dense_2 = Dense(units = 100, kernel_initializer=normal,
#               , bias_initializer=normal , activation = 'relu')
dense_1 = Dense( units = output_array.shape[1] , kernel_initializer= normal,
               , activation = 'linear')
layer_list = [output_layer,dense_3,dense_1 ]
```

```
adam = optimizers.Adam(lr=0.001, beta_1=0.5, beta_2=0.999, epsilon=None, decay=0.02, amsgrad=False)
model.compile(optimizer=adam,
              loss= 'mse',
              metrics=['mae'])
```

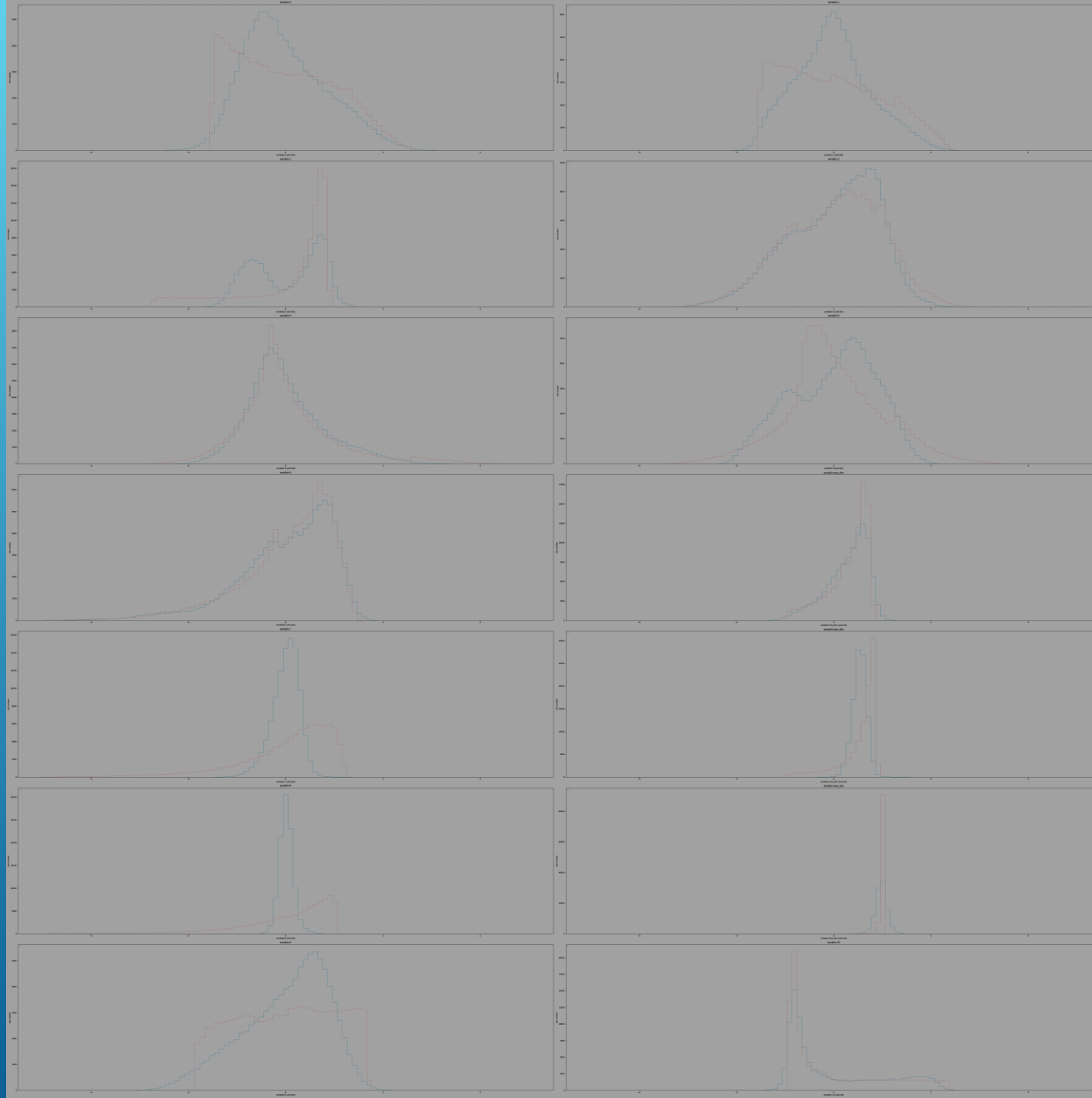
25 to 11 Output to Input

(2) MODEL TRAINING



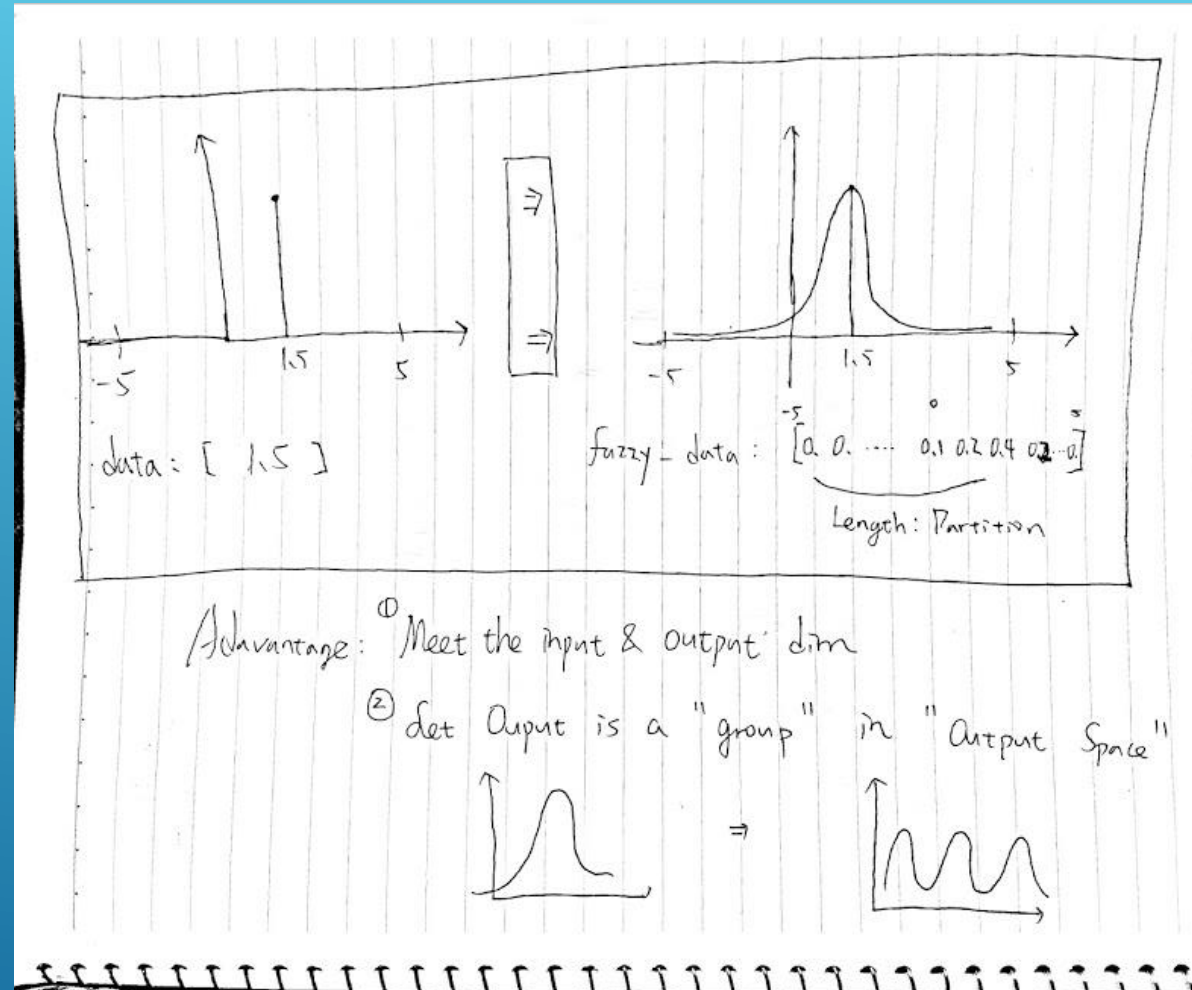
25 to 11 Output to Input

25
to
11
Output
to
Input



(2)
MODEL
TRAINING

(2) MODEL TRAINING



2 to 11 Fuzzy Training

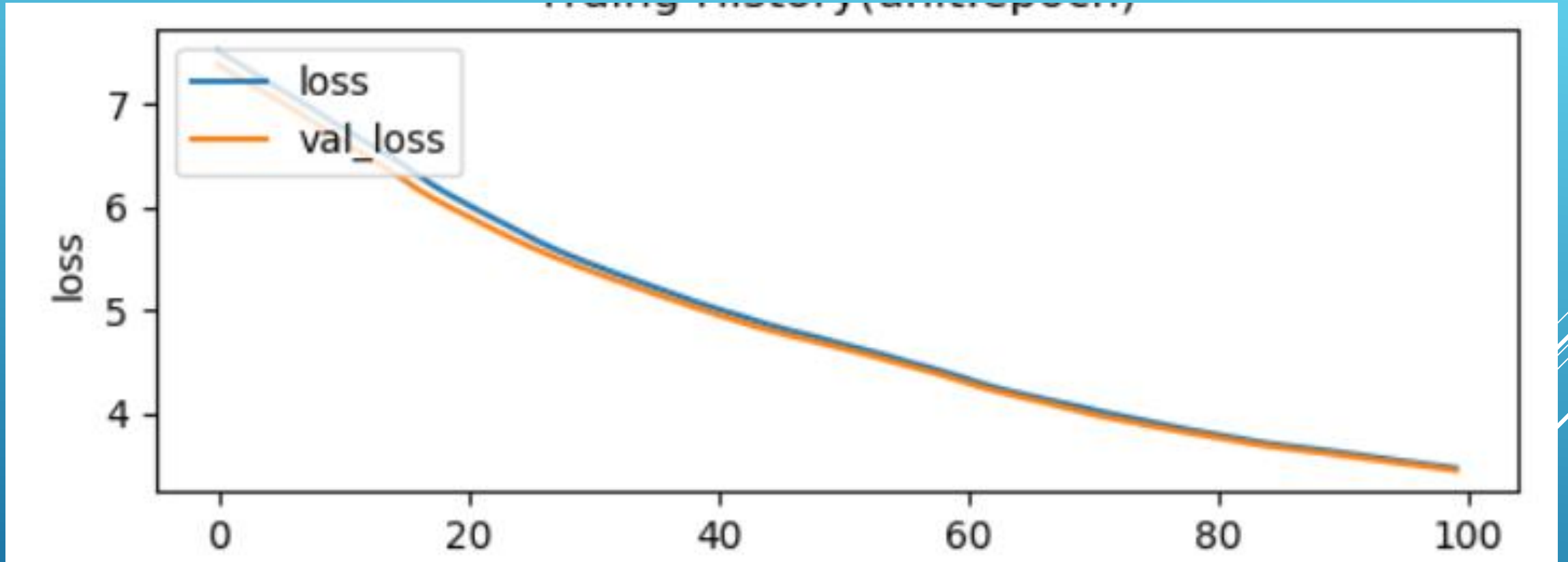
(2) MODEL TRAINING

Layer (type)	Output Shape	Param #
flatten_1 (Flatten)	(None, 120)	0
dense_1 (Dense)	(None, 100)	12100
dense_2 (Dense)	(None, 100)	10100
dense_3 (Dense)	(None, 140)	14140
reshape_1 (Reshape)	(None, 14, 10)	0

=====
Total params: 36,340
Trainable params: 36,340
Non-trainable params: 0

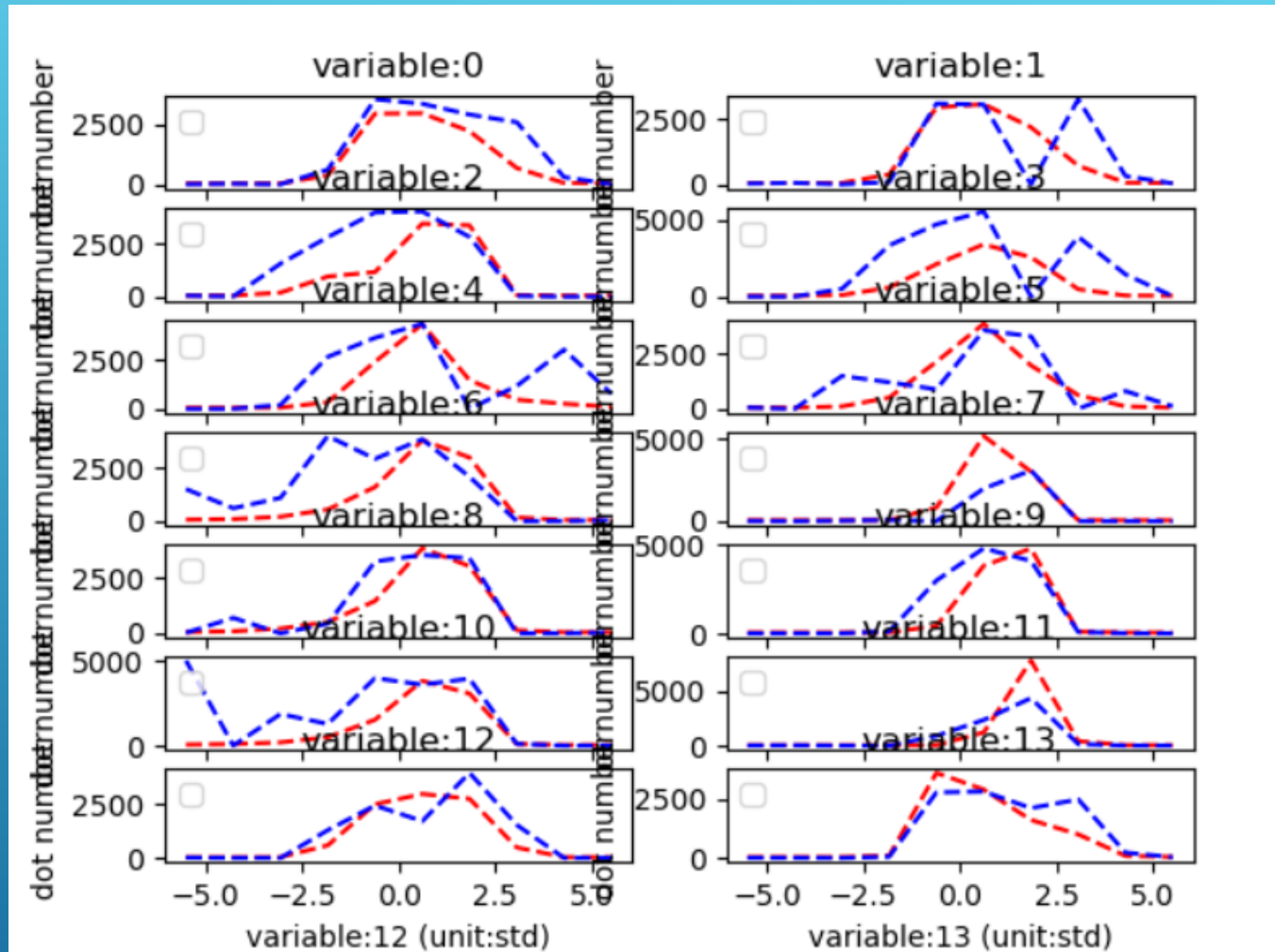
2 to 11 Fuzzy Training

(2) MODEL TRAINING



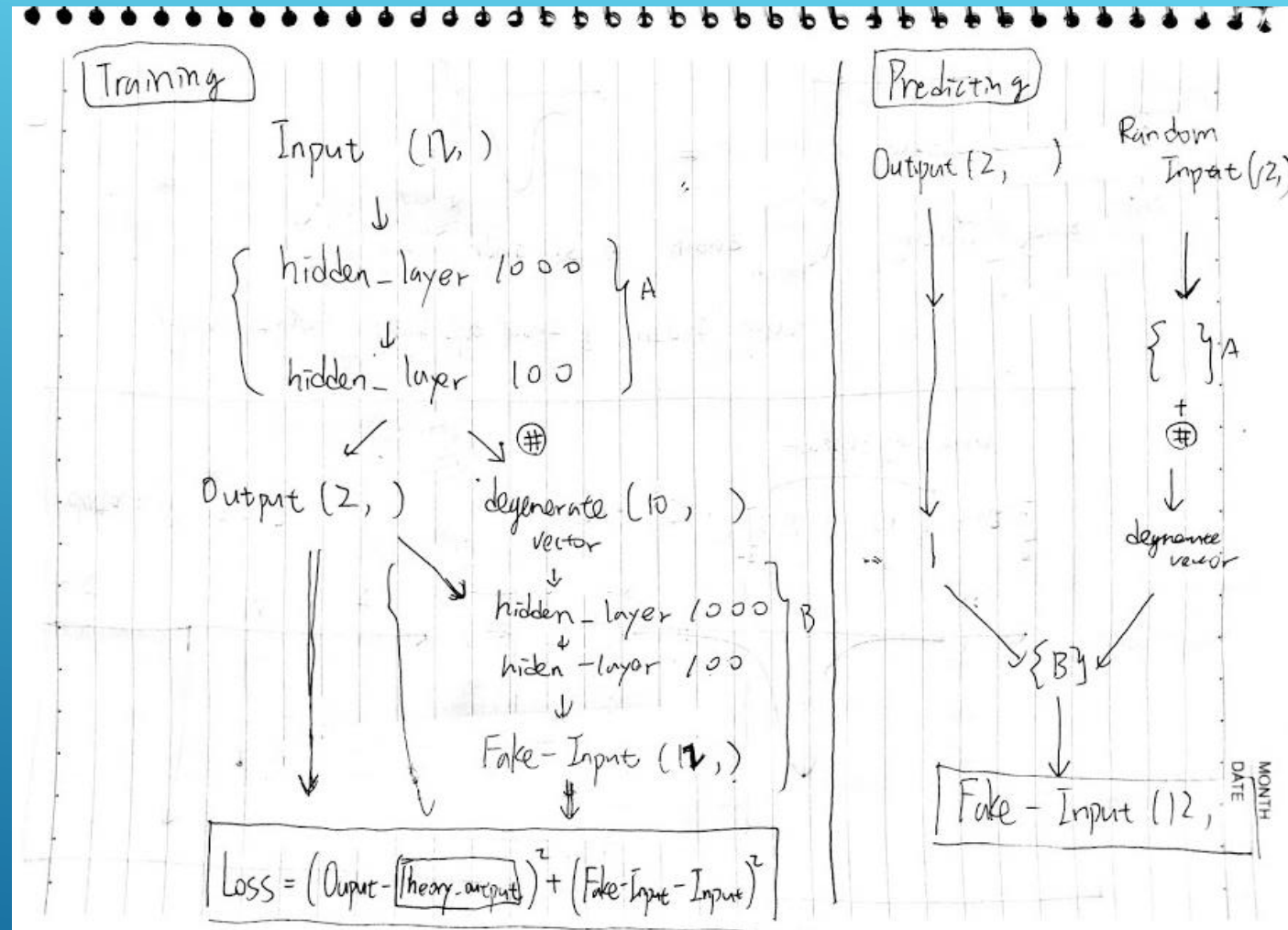
2 to 11 Fuzzy Training :Result

(2) MODEL TRAINING



2 to 11 Fuzzy Training :Result

(2) MODEL TRAINING



2 to 12 Degenerate Vector Training

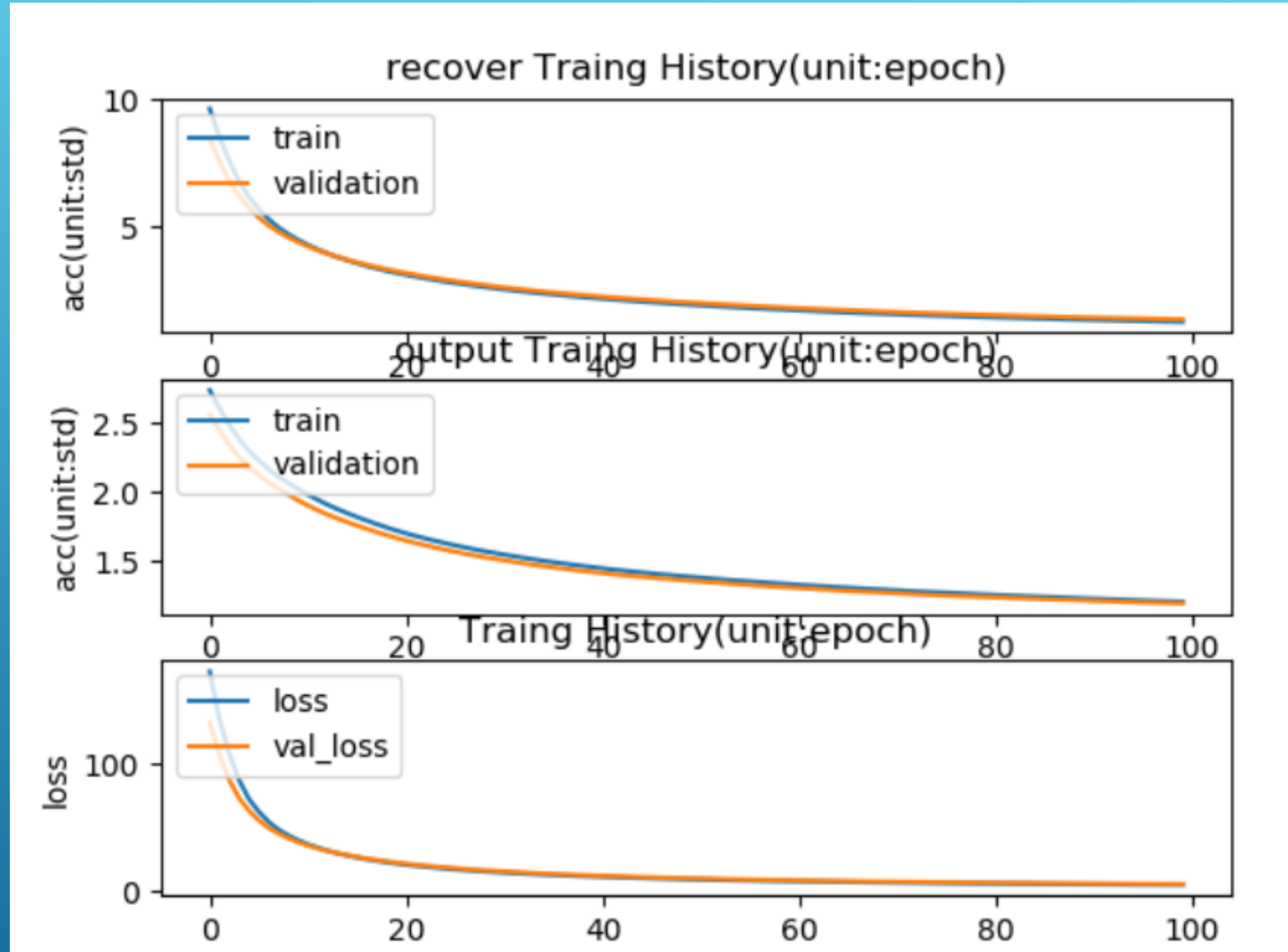
(2) MODEL TRAINING

Layer (type)	Output Shape	Param #
input_1 (InputLayer)	(None, 12)	0
forward_1 (Dense)	(None, 1000)	13000
forward_2 (Dense)	(None, 100)	100100
degenerate (Dense)	(None, 10)	1010

=====
Total params: 114,110
Trainable params: 114,110
Non-trainable params: 0
=====

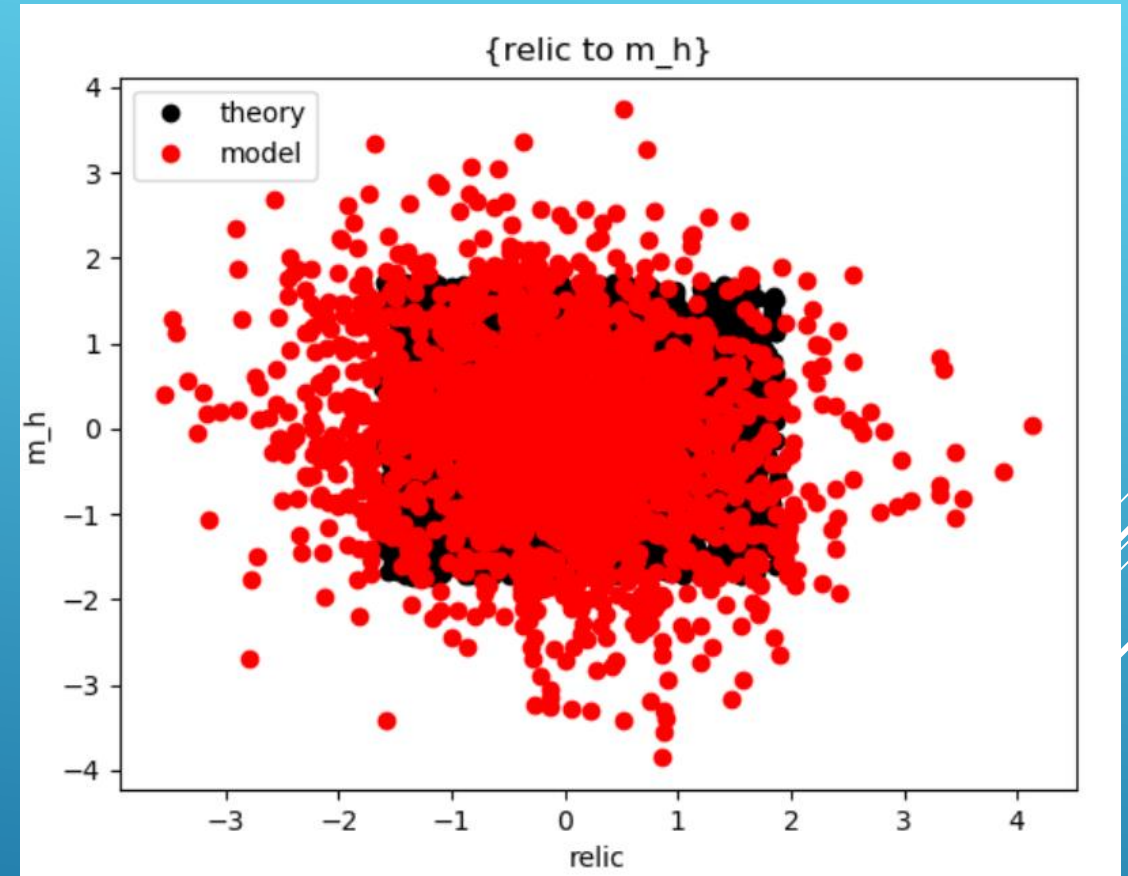
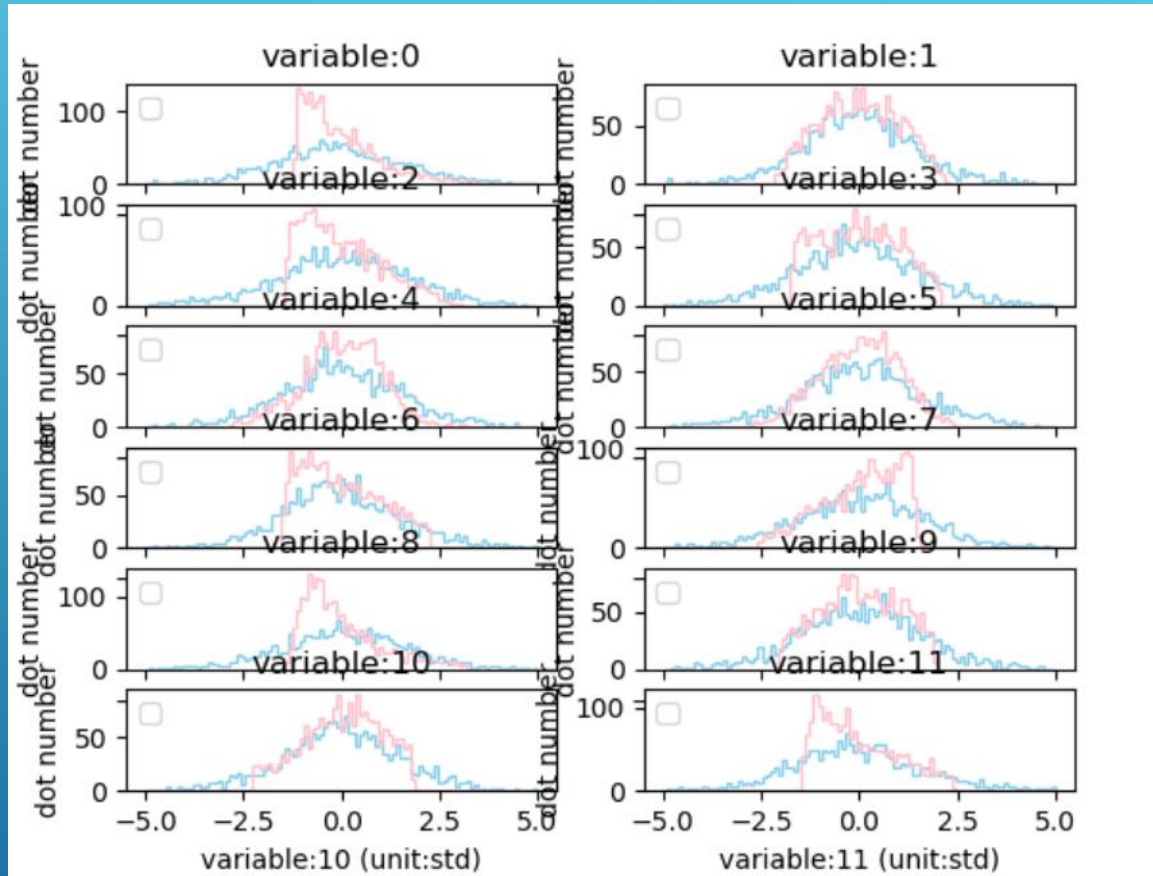
2 to 12 Degenerate Vector Training

(2) MODEL TRAINING



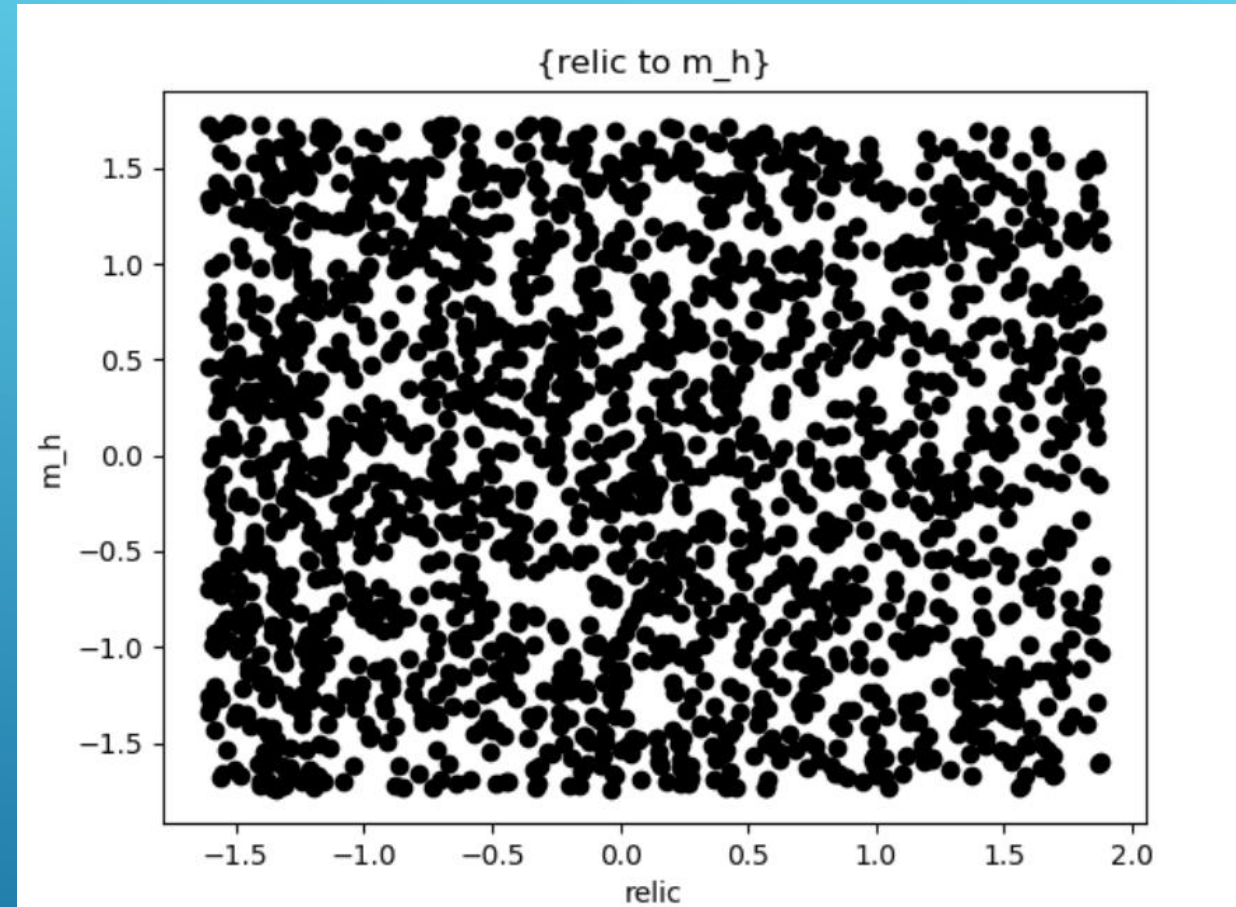
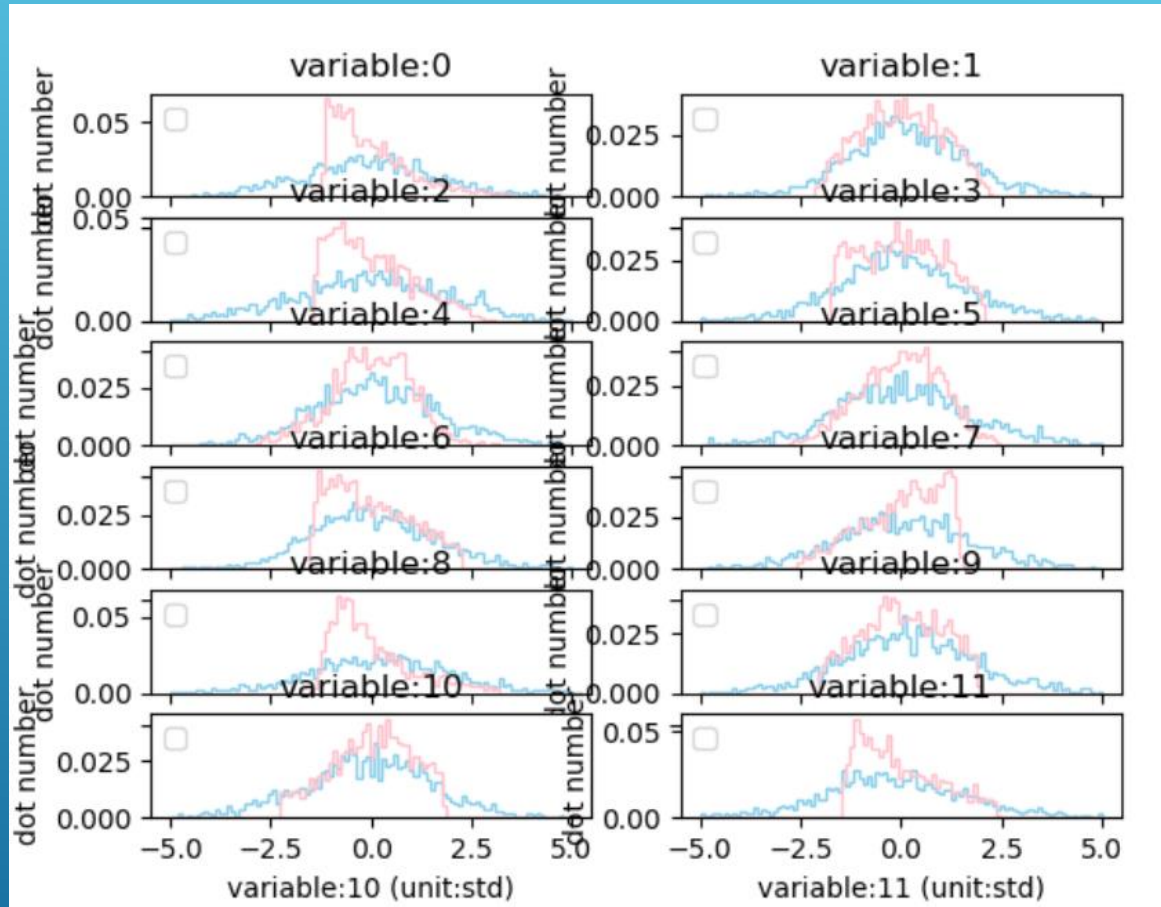
2 to 12 Degenerate Vector Training

(2) MODEL TRAINING



2 to 12 Degenerate Vector Training

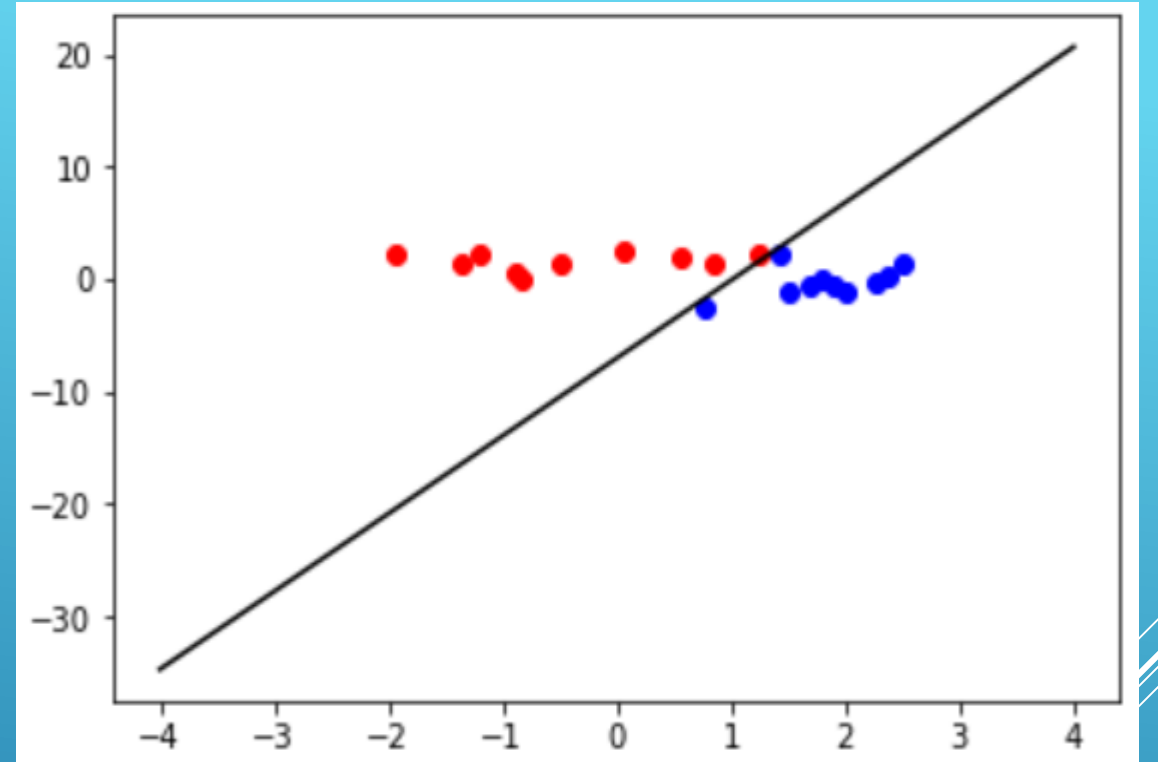
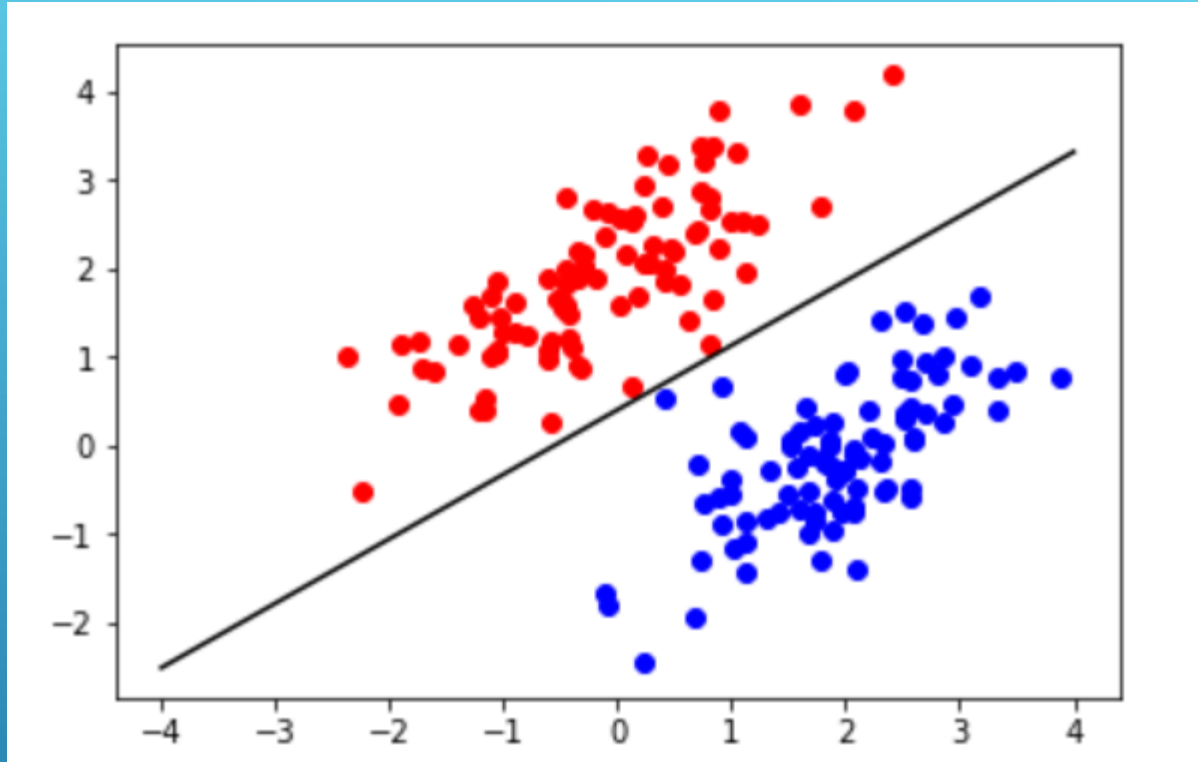
(2) MODEL TRAINING



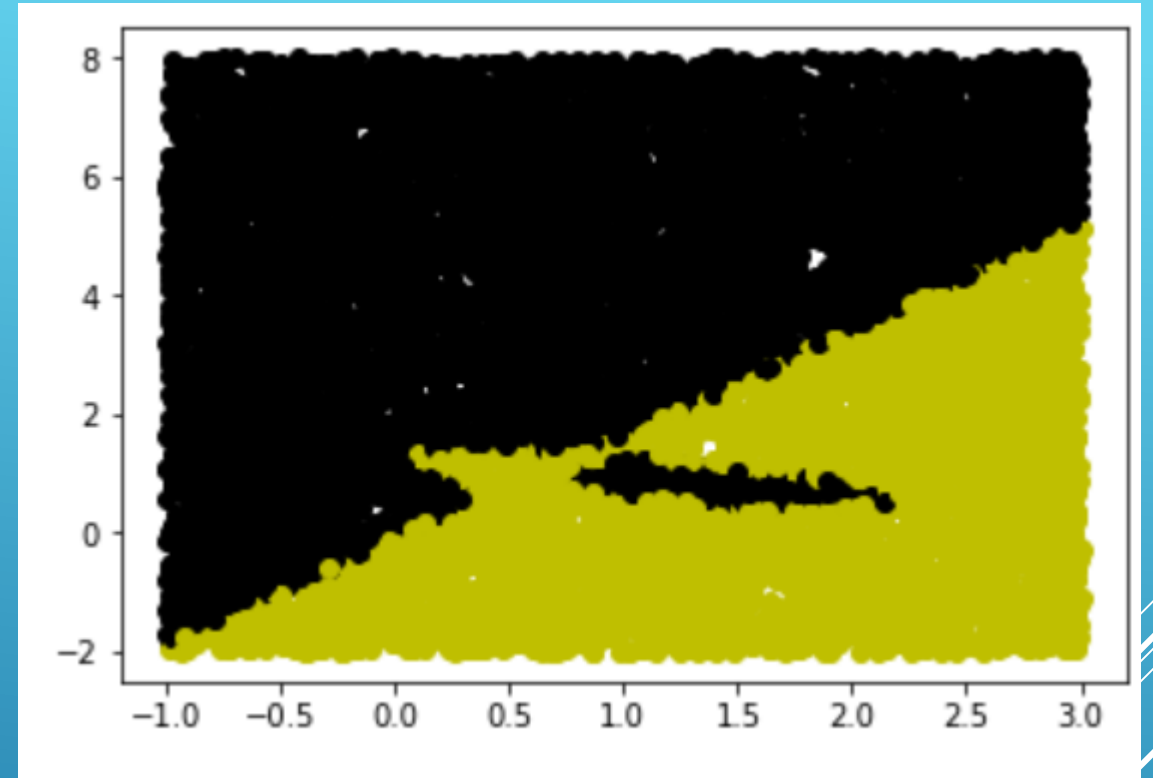
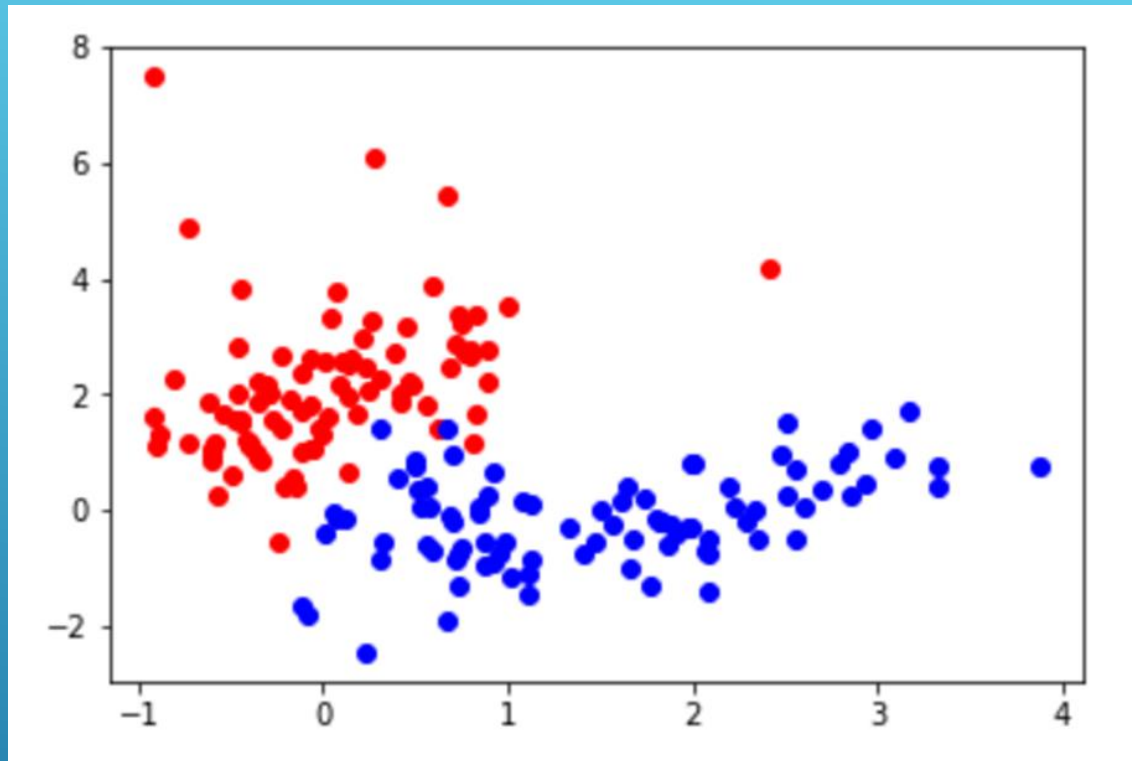
2 to 12 Degenerate Vector Training

APPENDIX : SUPPORT VECTOR MACHINE

小小的工具研究

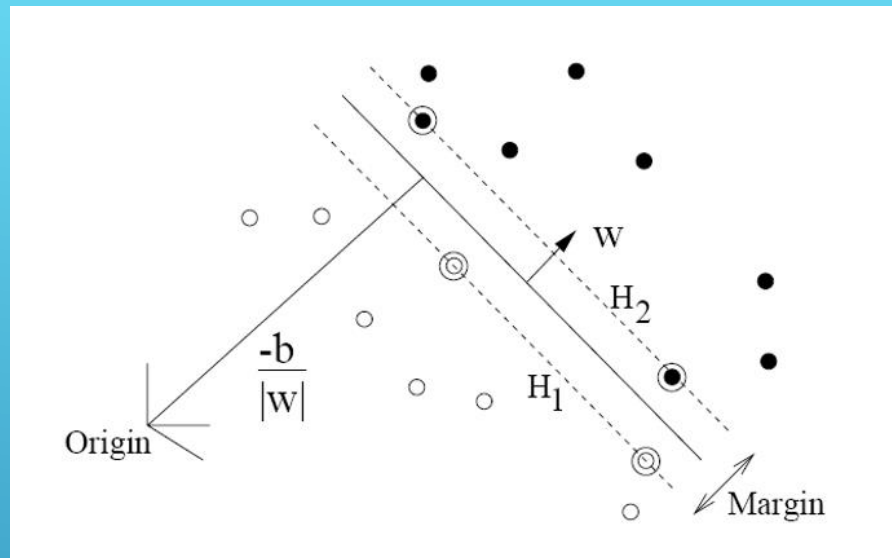


RESULT BY FUKUSVM

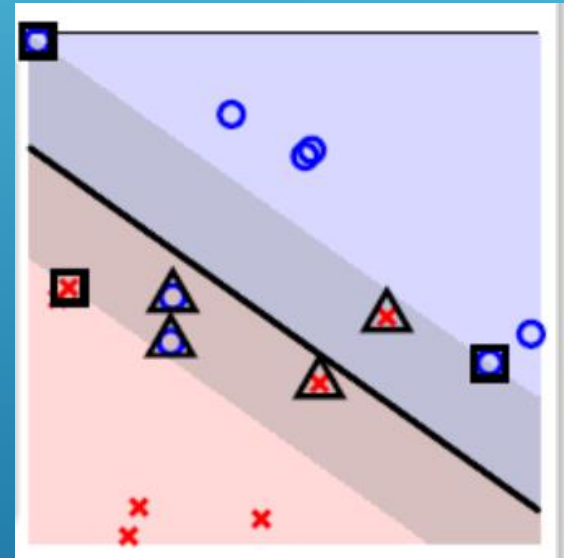


RESULT BY FUKUSVM- POLYMONIAL KERNEL

$$\begin{aligned}
 \min_{b, w} \quad & \frac{1}{2} w^T w \\
 \text{s.t.} \quad & y_n (w^T z_n + b) \geq 1, \\
 & \text{for } n = 1, 2, \dots, N
 \end{aligned}$$



$$\begin{aligned}
 \text{minimize} \quad & \frac{1}{2} \|w\|^2 + C \sum_i \xi_i \quad \begin{aligned} & w^T x_i - b \leq -1 + \xi_i \quad \forall y_i = -1 \\ & w^T x_i - b \geq +1 - \xi_i \quad \forall y_i = +1 \\ & \xi_i \geq 0 \quad \forall i \end{aligned} \\
 \text{subject to} \quad & y_i (w^T x_i - b) - 1 + \xi_i \geq 0 \quad \forall i \\
 & \xi_i \geq 0 \quad \forall i
 \end{aligned}$$



SUPPORT VECTOR MACHINE : 理論

$$\begin{aligned}\text{maximize } f(c_1 \dots c_n) &= \sum_{i=1}^n c_i - \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n y_i c_i (\varphi(\vec{x}_i) \cdot \varphi(\vec{x}_j)) y_j c_j \\ &= \sum_{i=1}^n c_i - \frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n y_i c_i k(\vec{x}_i, \vec{x}_j) y_j c_j\end{aligned}$$

$$\text{subject to } \sum_{i=1}^n c_i y_i = 0, \text{ and } 0 \leq c_i \leq \frac{1}{2n\lambda} \text{ for all } i.$$

SVM: KERNEL FUNCTION