

[모든 것을 위한 딥러닝 사전. Sung Kim]

Lecture 1 ML Basic.

- limitation of explicit programming.
- supervised learning: learning with labeled examples
- unsupervised learning: un-labeled data

MLab 1 TensorFlow.

→ open source software library for numerical computation using dataflow graphs.

• Graph: **Node** & **edges**.

(mathematical operations tensors communicated between them)

• TensorFlow mechanics

- 1 Build graph using TF operations
↳ can use placeholders (e.g. feed_dict)
- 2 feed data and run graph (operation)
sess.run(op, feed_dict = {x: X data})
- 3 update variables in the graph (& return values)

• Tensor rank / shape / types

0	[]	Scalar
1	[D1]	1-D vector
2	[D0, D1]	matrix
3	[D0, D1, D2]	3-tensor

Lecture 2 Linear regression.

• $H(x) = Wx + b$ & cost function $\frac{1}{m} \sum_{i=1}^m (y_i - H(x_i))^2$

minimize cost(W, b)
W, b

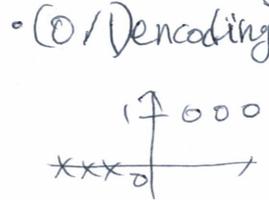
• gradient descent — manual update
for convex cost ftn. Gradient Descent Optimizer

Lecture 5 Logistic classification?

DL 10
(Sung Kim)

~~Regression~~ $R \rightarrow R$
Classification $R \rightarrow B^n$ ($B = \{0, 1\}$)

↳ Facebook feed
Credit card Fraudulent, Spam
Radiology, Finance,



• Logistic Hypothesis $\Rightarrow f(z) = \frac{1}{1 + e^{-z}}$; sigmoid.

$= \frac{1}{1 + e^{-Wx}}$

• cost function? \Rightarrow cross-entropy for sigmoid function?

$C(H(x), y) = y \log(H(x)) - (1-y) \log(1-H(x))$

• Grad. Desc. $\Rightarrow \Delta W = -\alpha \frac{\partial}{\partial W} \text{cost}(W)$

(Lab 5) Logistic Classifier!

hypothesis = tf.sigmoid(tf.matmul(X, W) + b)

cost = tf.reduce_mean(Y * tf.log(hypothesis) + (1-Y) * tf.log(1-hypothesis))

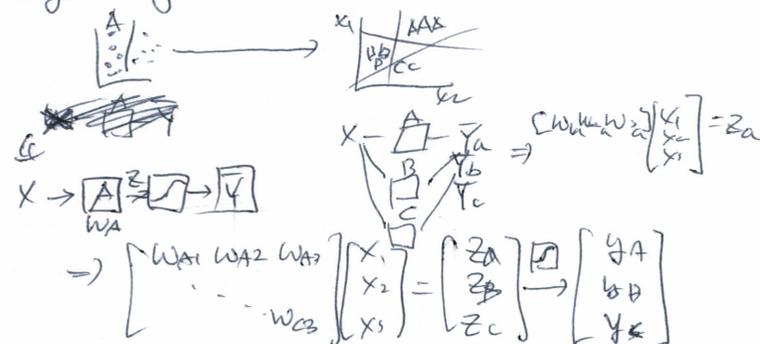
train = tf.train.GradientDescentOptimizer(learning_rate = 0.01)

predicted = tf.cast(hypothesis > 0.5)

sess.run(tf.global_variables_initializer(), minimize(cost) for step in range(~); cost_val, _ = sess.run([cost, train], feed_dict=...)

Lecture 6: Softmax classification (multinomial)

logistic regression Multinomial classifier



• Softmax $\rightarrow y = \begin{bmatrix} 2.0 \\ 1.0 \\ 0.1 \end{bmatrix} \rightarrow \begin{bmatrix} S_i \\ \dots \\ S_j \end{bmatrix} = \frac{e^{y_i}}{\sum_j e^{y_j}} \rightarrow \begin{bmatrix} 0.1 \\ 0.2 \\ 0.1 \end{bmatrix}$ (probabilities)

Scores

(one-hot encoding) $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$

• Cost function = Cross entropy.

$S(y) \rightarrow D(S, L) = -\sum_i L_i \log(S_i)$

$\begin{bmatrix} S(y) \\ \vdots \\ y \end{bmatrix}$

data label or target

predicted probability logit

$Y = L = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \Rightarrow B$

(case 1) $\bar{Y} = A \begin{bmatrix} 0 \\ 1 \end{bmatrix} \rightarrow B$; $\begin{bmatrix} 1 \\ 0 \end{bmatrix} \log \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \rightarrow 0$

(case 2) $\bar{Y} = A \begin{bmatrix} 1 \\ 0 \end{bmatrix} \rightarrow A$; $\begin{bmatrix} 1 \\ 0 \end{bmatrix} \log \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ \infty \end{bmatrix} \rightarrow \infty$

Log base 2 cost; $CH(z, y) = y \log_2(H(z)) - (1-y) \log_2(1-H(z))$

(cross entropy); $D(S, L) = -\sum_i L_i \log(S_i)$

total loss

$L = \frac{1}{N} \sum_{i,j} D_i(S_i, L_j) = \frac{1}{N} \sum_{i,j} L_j \log(S_{ij})$

training data index

Lab 6 Softmax Classifier

- hypothesis $= \text{tf.matmul}(X, W) + b$ (linear) logit
- $\text{tf.nn.softmax}(\text{tf.matmul}(X, W) + b)$ logit.
- loss function
- cost = $\text{tf.reduce_mean}(-\text{tf.reduce_sum}(Y * \text{tf.log}(hyp), \text{axis}=1))$
- opt = $\text{tf.train.GradientDescentOptimizer}(\text{learning_rate}=0.1)$
- minimize(cost)

- Test & one-hot encoding
- hyp = $\text{tf.nn.softmax}(\text{tf.matmul}(X, W) + b)$
- a = $\text{sess.run}(hyp, \text{feed_dict} = \{X: \dots\})$
- print(a, $\text{sess.run}(\text{tf.argmax}(a, 1))$)

- Fancy Softmax Classifier
- logits = $\text{tf.matmul}(X, W) + b$, hyp = softmax
- cost = $\text{tf.reduce_mean}(-\text{tf.reduce_sum}(Y * \text{tf.log}(hyp), \text{axis}=1))$
- cost_i = $\text{tf.nn.softmax_cross_entropy_with_logits}(\text{logits}=\text{logits}, \text{labels}=\text{y_one_hot})$
- cost = $\text{tf.reduce_mean}(\text{cost}_i)$

- Discrete label into one-hot vector!
- $Y = \text{tf.placeholder}(\text{tf.int32}, [None, 1])$ (shape = (?, 1))
- $Y_{\text{one-hot}} = \text{tf.one-hot}(Y, \text{nb_classes})$
- $Y_{\text{one-hot}} = \text{tf.reshape}(Y_{\text{one-hot}}, \text{shape}=(?, 1, 7))$ (label index size)
- $[1, 3, 0, 6]$ [-1, nb-classes]
- $[0|0000, 000|00, 100000, 000000]$ (shape = (?, 7))
- (? = # of training examp (n))

Lecture 7. Learning Rate / Data Preprocessing / Overfitting

- Gradient Descent
- ↳ overshooting problem: large LR.
- Small learning rate; takes too long.
- ↳ try several LR.
- stops at local minimum

- Data(X) preprocessing for gradient.
- x_1, x_2, \dots, x_n scalars too different
- Standardization: $x'_j = \frac{x_j - \mu_j}{\sigma_j}$
- $X\text{-std}[:, 0] = [X[:, 0] - X[:, 0].\text{mean}(), X[:, 0].\text{std}()]$

Overfitting Problem



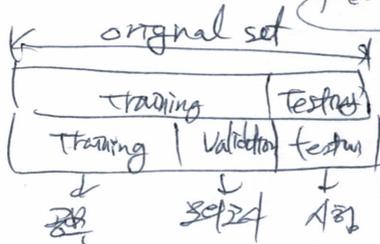
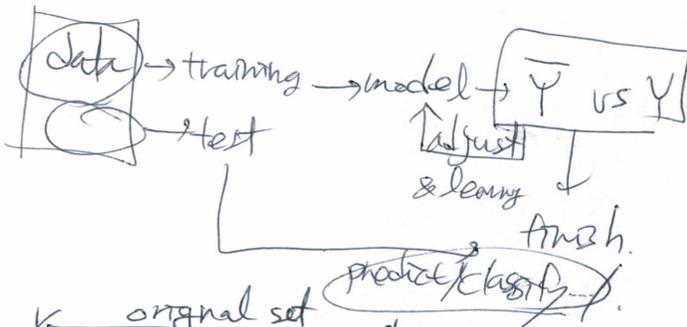
- solution
- ↳ Move training data
 - ↳ Reduce the # of parameters
 - ↳ Regularization

↳ Let's not have too big numbers in the weight

$$L = \frac{1}{N} \sum_i D(s(Wx_i + b), L_i) + \lambda \sum W^2$$

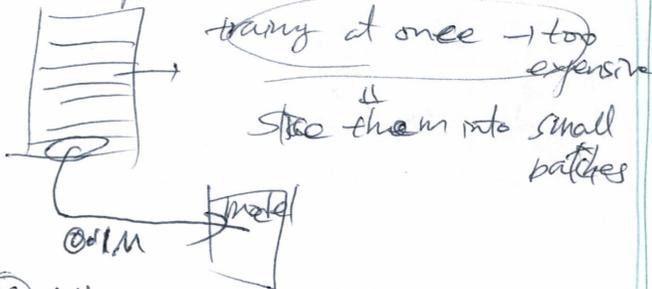
λ reg = 0.001 x
 tf.reduce_sum(tf.square(W)) regularization strength.

Performance Evaluation?



Online learning?

100M examples



ex MNIST → Accuracy?

Lab 7 Learning rate & Evaluation

↳ X-data = [[...], [...], [...]] ... [[...]]
 y-data = [[~], [~], [~]] ... [[~]] (one-hot)

↳ X-test = ~
 y-test = ~

↳ learning rate → in tf.train.GradientDescentOptimizer(learning_rate)

non-normalized input? m3

$$xy = \text{MinMaxScaler}(xy)$$

MNIST

[28x28x1] Image → X = tf.placeholder(tf.float32, [None, 784])

[None, 10]

Y = tf.placeholder(tf.float32, [None, nb_classes])

[None, nb_classes] = 10

from tensorflow.examples.tutorials.mnist import mnist
 Input data

mnist = mnist.read_data_sets('MNIST_data', one_hot=True)

batch_xs, batch_ys = mnist.train.next_batch(100)

print("Accuracy:", accuracy.eval(session=sess, feed_dict = {X: mnist.test.images, Y: mnist.test.labels}))

feed_dict = {X: mnist.test.images, Y: mnist.test.labels}

testing

is_correct = tf.equal(tf.argmax(hyp, 1), tf.argmax(Y, 1))

accuracy = tf.reduce_mean(tf.cast(is_correct, tf.float32))

(training epochs = 15)
 (batch size = 100)

Full data set execution
 Training unit for

with tf.Session() as sess:
 sess.run(tf.initialize_all_variables())
 for epoch in range(training_epochs):

avg_cost = 0
 total_batch = int(mnist.train.num_examples / batch_size)

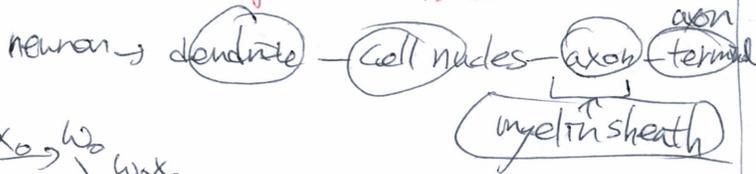
for i in range(total_batch):
 batch_xs, batch_ys = mnist.train.next_batch(batch_size)

c, _ = sess.run([cost, op], feed_dict={X: batch_xs, Y: batch_ys})
 avg_cost += c / total_batch

sess.run(node) = node.eval()

mnist visualization \Rightarrow plt.imshow C
 mnist.test.images [r:r+].
 reshape(28,28), cmap='Greys',
 interpolation='nearest')
 plt.show()

Lecture 8 Deep Neural Network

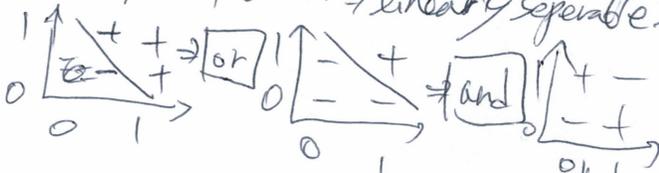


Frank Rosenblatt ~ 1957: Perceptron
 Widrow & Hoff ~ 1960: Adaline/Madaline

(False Promises) of Rosenblatt.

\rightarrow July 08, 1958...

Sample AND/OR problem \Rightarrow linearly separable?



Perceptrons (1969)

Marvin Minsky

XOR \rightarrow x

not linearly separable.

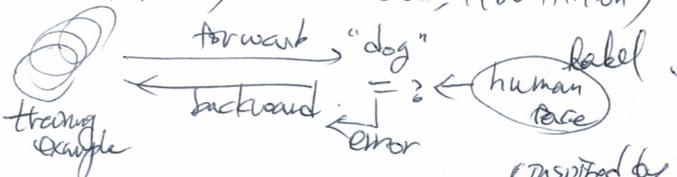
\rightarrow Need use MLP (multilayer perceptron)

\rightarrow Not possible to train it...

"No one on earth had found a viable way to train" 1969

Backpropagation

(1974, 1982 by Paul Werbos, 1986 Hinton)



Convolutional Neural Networks (inspired by Hubel & Wiesel 1959)
 \Rightarrow local connections (1980, LeCun)

Nav Lab 1994: 30% 2...

A Big Problem $\&$ Vanishing Gradient problem!
 \rightarrow Back Propagation \rightarrow (Not work for many layers)

Other interesting algorithm!

\Rightarrow SVM, Random Forest.

(1995) by LeCun \rightarrow New approach! agree

CIFAR \rightarrow Hinton!

2006 Hinton "A fast learning algorithm for deep belief nets"
 2007 Y. Bengio

"Greedy layer-wise training of deep network"

If the weights are initialized in a clever way rather than randomly, deep neural network can be trained well

ImageNet \rightarrow 1000 class, 1.4 M Images



Deep API learning (Dr. Sung Kim's Lab)
 AlphaGo, AlphaGo

G. Hinton's summary of finding up to today
 ① Our labeled datasets were thousands of times too small.

② Our computers were millions of times too slow

③ We initialized the weights in a stupid way

④ We used the wrong type of non-linearity.

(from "a brief history of neural-nets and deep learning part 4")

Why DNN?
 youtube (transcription), Facebook (user training),
 Google (web search), Netflix (recommender),
 amazon

Lab 8: Tensor manipulation

```
10 t = np.array([0, 1, 2, ..., 6])
    t.ndim
    t.shape
    t[0], t[1] ...
    t[:2], t[2:]
    t[0], t[1] ...
    slicing
```

```
20 t = np.array([[1, 2, 3],
                [4, 5, 6],
                [ : ],
                [ : ]])
    t.ndim = 2
    t.shape = (4, 3)
    rank
```

Tensor

```
4 t = tf.constant([1, 2, 3, 4])
    tf.shape(t).eval() -> array([4], dtype=int)
```

```
t = tf.constant([[1, 2], [3, 4]])
    tf.shape(t).eval()
    => [2, 2]
    number of [ ] = rank
```

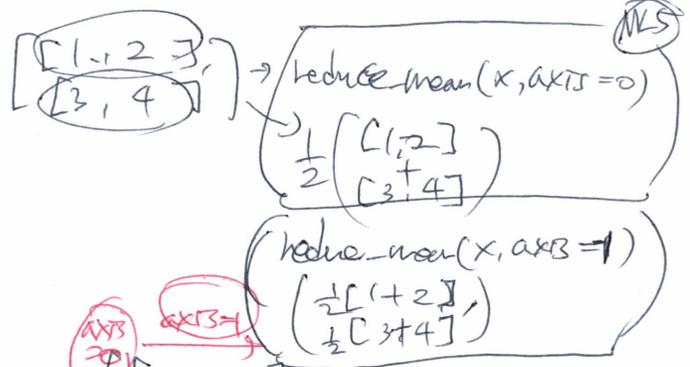
axes? rank = 4 => 4 axes !!

```
inner-most axis = 3
outer-most axis = 0
```

matmul vs multiply

```
A: shape (2, 2)
B: shape (2, 1)
tf.matmul(A, B).eval()
(2, 2) x (2, 1) -> shape (2, 1)
A * B -> element-wise multiplication
But... if shape B not same
-> Broadcasting -> Be careful!
```

```
Reduce_mean
-> tf.reduce_mean([1, 2], axis=0).eval()
stack
tf.ones_like(x), & tf.zeros_like(x)
```



```
Argmax
tf.argmax(x, axis=0).eval()
-> [1, 0, 0]
tf.argmax(x, axis=1).eval()
-> [2, 0]
```

Reshape

```
tf.reshape(t, shape[-1, 3]).eval()
tf.reshape(t, shape[-1, 1, 3]).eval()
```

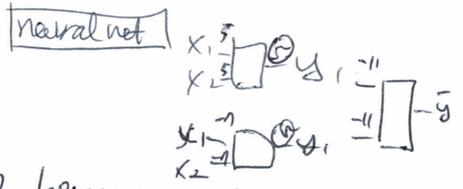
Squeeze, expand

```
tf.squeeze, expand
= flatten in
tf.expand_dims
zip(pytho) numpy
one hot
```

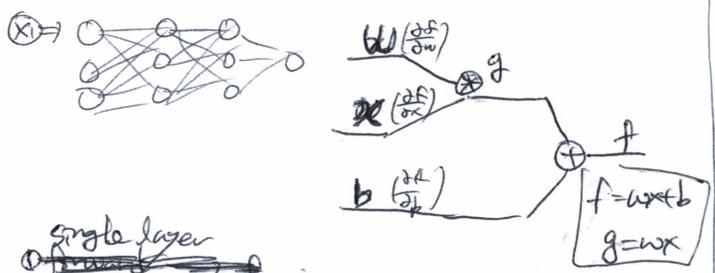
```
tf.one_hot([0, 1, 2, 3], depth=3).eval()
[[1 0 0]
 [0 1 0]
 [0 0 1]
 [1 0 0]] dtype=float
```

```
& tf.reshape(t, shape=[-1, 3]).eval()
cast
tf.cast(x, int or float)
tf.one_hot
```

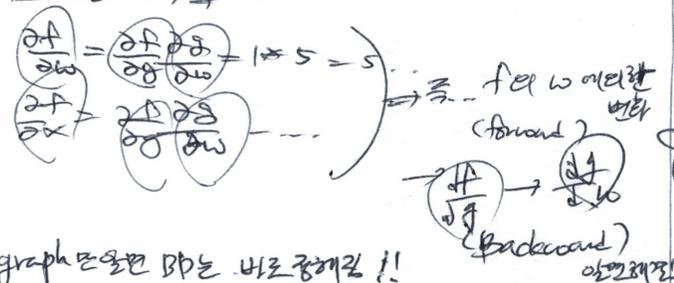
Lecture 9. Deep learning 2/21



Backpropagation (Chain rule)



single layer



graph은 모든 BP는 비로 연결 !!

→ tensor board 사용

LAB9

```

w1 = tf.Variable(...)
b1 = tf.Variable(...)
layer1 = tf.nn.sigmoid(tf.matmul(x, w1) + b1)
w2 = tf.Variable(...)
b2 = tf.Variable(...)
layer2 = tf.nn.sigmoid(tf.matmul(layer1, w2) + b2)

```

hypothesis

TensorBoard : TF logging / debugging tool

- From TF graph, decide which tensors you want to log.
 - `w2_hist = tf.summary.histogram("weights2", w2)`
 - `cost_summ = tf.summary.scalar("cost", cost)`
- Merge all summaries
 - `summary = tf.summary.merge_all()`
- Create writer and add graph
 - `writer = tf.summary.FileWriter('./logs')`
 - `writer.add_graph(sess.graph)`

④ Run summary merge and add_summary (ML6)

- `s, _ = sess.run([summary, optimizer], feed_dict=feed_dict)`
- `writer.add_summary(s, global_step=global_step)`

⑤ Launch TensorBoard

- `tensorboard --logdir=./logs`

• What tensor ?

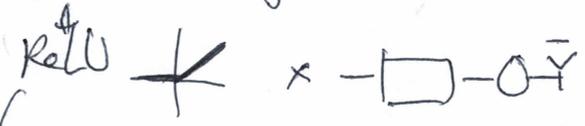
- Scalar tensor ⇒ `tf.summary.scalar()`
- Histogram for multiple-valued tensor

• Add scope for better graph hierarchy

with `tf.name_scope("layer1")` as scope:
 {
 with `tf.name_scope("layer2")` as scope.

Lecture 10. ReLU

Sigmoid ; Vanishing Gradient. problem!



```

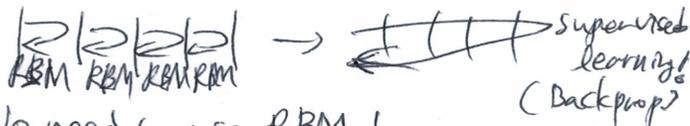
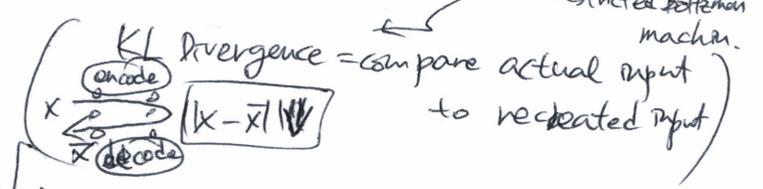
L1 = tf.nn.relu(tf.matmul(x, w1) + b1)

```

Leaky ReLU & Maxout & TLU

Initialization (smart way)

- Not all 0's
- challenging issue
- Hinton et. al. (2006) DBN with **RBM** (restricted Boltzmann machine)



- No need to use RBM!
- simple method **Xavier initialization (2010)** (Glorot)
- **He's initialization (2015)**

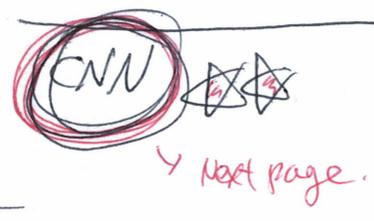
```

 Xavier: W = np.random.random((fan_in, fan_out))
         // np.sqrt(fan_in)
 He: W = np.random.random((fan_in, fan_out))
      // np.sqrt((fan_in + fan_out) / 2)

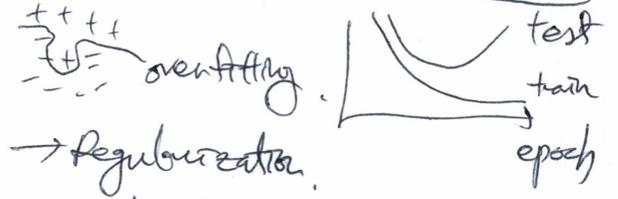
```

- Optimizers
 - ↳ Gradient Descent, Adadelta Opt, Stoch. Adagrad Opt, Momentum Opt, Adam Opt, Ftrl Opt, ...

- pretty tensor implementation.
- ~~Batch normalization~~
 - Layer sequential uniform variance.



Dropout & Model Ensemble



- ↳ ① L2 Regularization
- ↳ ② Dropout (2014)

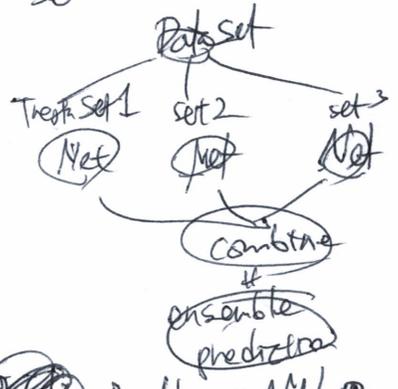
```

 dropout_rate = tf.placeholder("float")
 L1 = tf.nn.relu(tf.add(tf.matmul(X, W1), B1))
 L1 = tf.nn.dropout(-L1, dropout_rate)

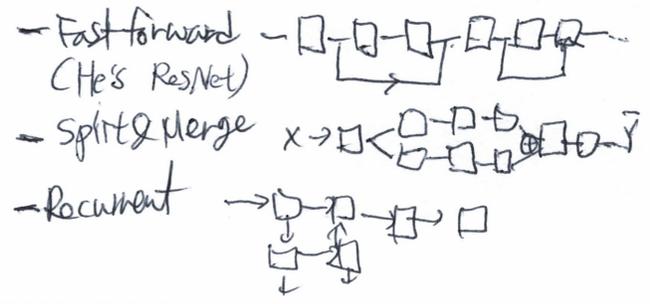
```

ⓐ evaluation of even dropout rate = 1.0

Ensemble ?

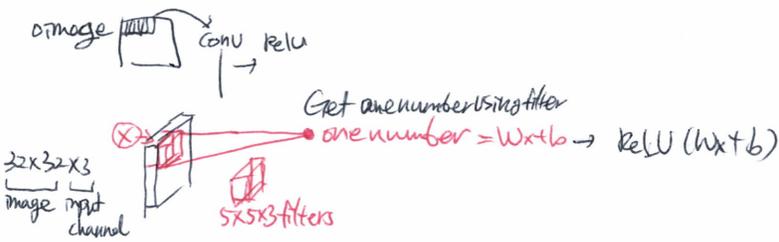


~~Build~~ Build DNN !

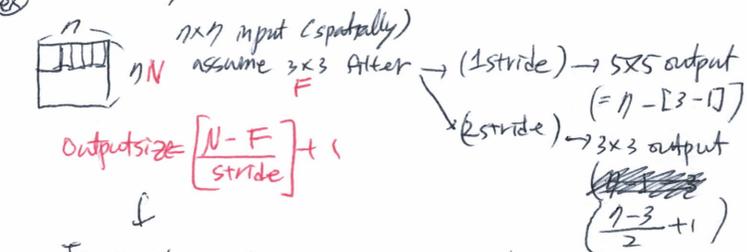


CNN

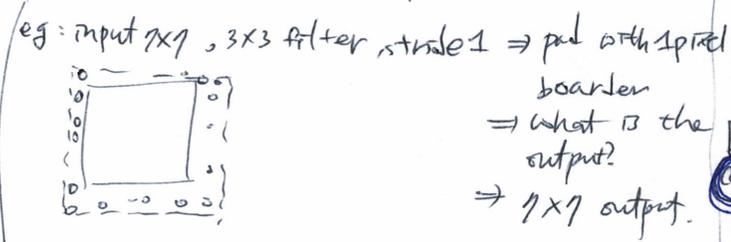
Habbel & Wiesel 1959 Receptive fields of single neurons in the cat's striate cortex.



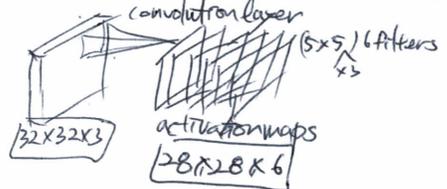
How many numbers we get?



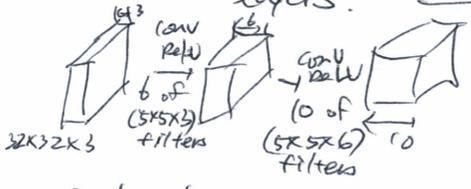
In practice: common to zero pad the board.



common - stride 1, filter $F \times F$, zero padding $\frac{F-1}{2}$

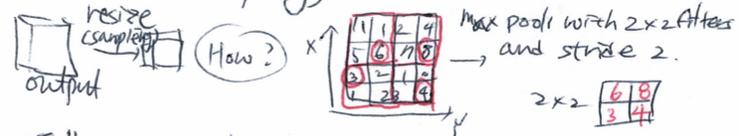


Convolution layers.



Q: How many weight variables?
 $(5 \times 5 \times 3) \times 6 + 6 \times 5 \times 6 \times 10$
 $(F_1 \times F_2 \times I) \times N_3 + (F_1 \times F_2 \times I) \times N_3$

Pooling (= sampling)



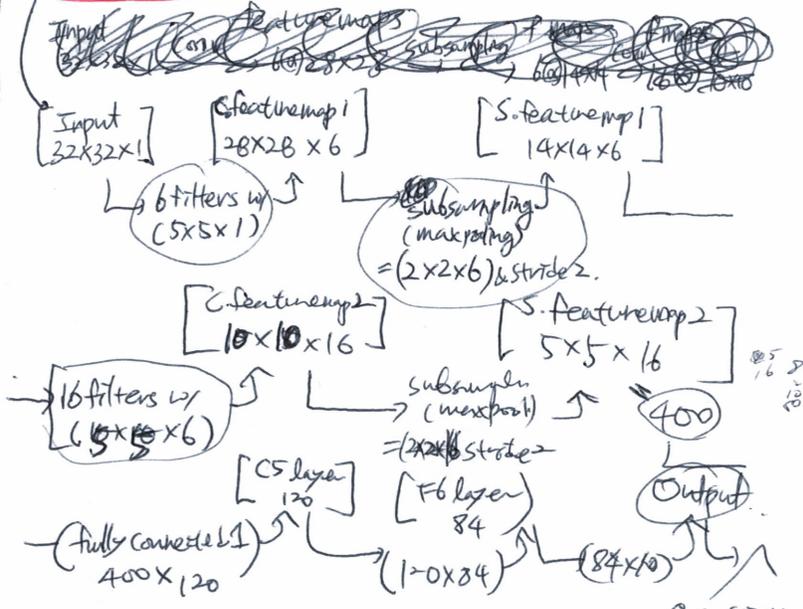
Fully connected layer (FC layer)

ConvNet JS demo: training on CIFAR-10

(cs.stanford.edu/people/karpathy/convnetjs/demo/cifar10.html)

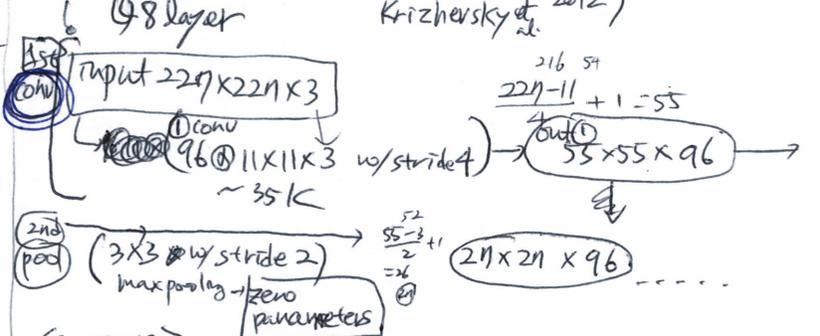
Case Study

LeNet-5 (LeCun, 1998)



AlexNet

(ImageNet competition 1st place, Krizhevsky et al. 2012)



Summary

- $[224 \times 224 \times 3]$ Input
- $[55 \times 55 \times 96]$ Conv1: $11 \times 11 \times 3$ filter w/s=4, zero pad=0.
- $[21 \times 21 \times 96]$ Maxpool: 3×3 filter w/s=2
- $[21 \times 21 \times 96]$ Norm1: Normalization layer
- $[21 \times 21 \times 256]$ Conv2: $5 \times 5 \times 96$ filter $s=1$, pad=2
- $[13 \times 13 \times 256]$ Maxpool: 3×3 filter $s=2$.
- $[13 \times 13 \times 256]$ Norm2
- $[13 \times 13 \times 384]$ Conv3: $3 \times 3 \times 256$ $s=1$, pad=1.
- $[13 \times 13 \times 384]$ Conv4: $3 \times 3 \times 384$ $s=1$, pad=1.
- $[13 \times 13 \times 256]$ Conv5: $5 \times 5 \times 384$ $s=1$, pad=1.
- $[6 \times 6 \times 256]$ Maxpool3: 3×3 filter, $s=2$.
- $[4096]$ FC6
- $[4096]$ FC7
- $[1000]$ FC8 (class scores)

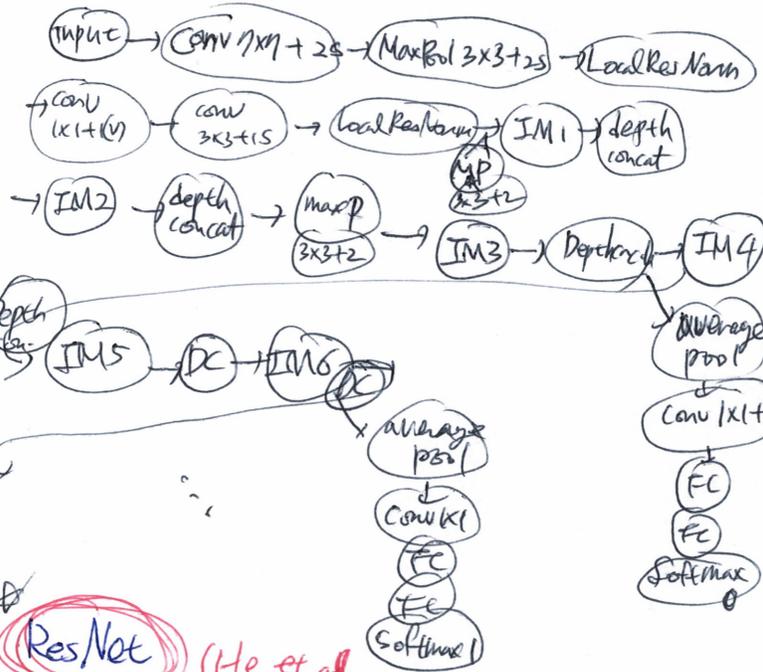
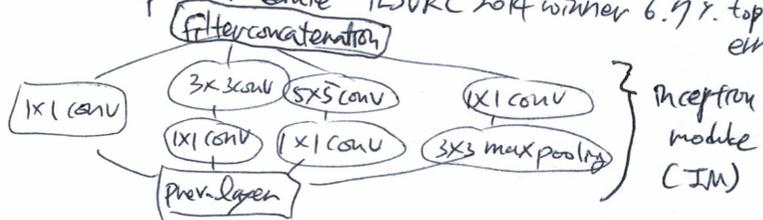
AlexNet continued...

⇒ 1st use of **ReLU**.

- Norm layers (not common anymore)
- heavy data augmentation.
- dropout = 0.5
- batchsize = 128
- SGD Momentum = 0.9
- learning rate = $1e^{-2}$. reduced by 10 manually when val accuracy plateaus.
- L2 weight decay = $5e^{-4}$
- 7 CNN ensemble: 18.2% → 15.4%

GoogLeNet Szegedy et al. 2014

Inception module ILSVRC 2014 winner 6.7% top 5 error



ResNet

(He et al., 2015) ILSVRC 2015 winner (3.6% top 5 error)

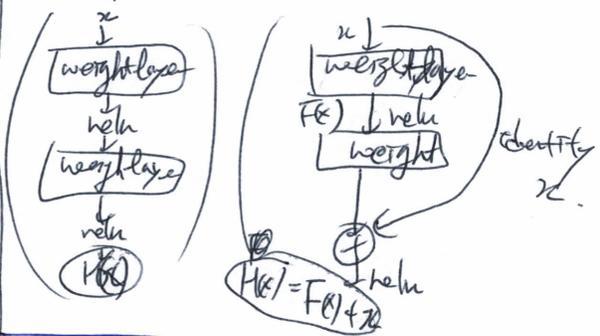
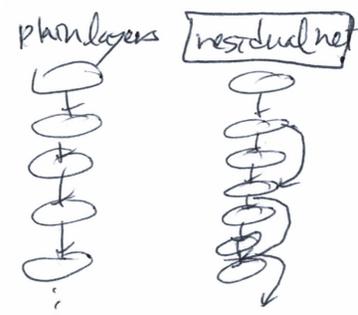
1st place in 5 main tracks. (152 layers)
 → (imagenet classification, detection, localization, coco detection, coco segmentation)
 2017 = 2.3%

MLA

• Revolution of depth.

AlexNet 8 layers → VGG 19 layer → ResNet 152 layer
 2012 → 2014 → 2015

(2-3 week training GPU) runtime = faster than VGG Net



- CNN for sentence classification (Yoon Kim) 2014
- AlphaGo

TensorFlow CNN

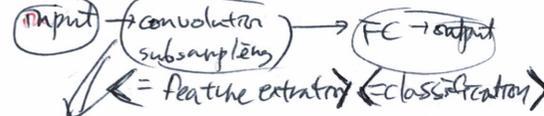


image vector → filter w/stride → subsampling (pooling)

• simple convolution layer.
 3x3x1 image → 2x2x1 output.
 3x2x1 filter(w)

Tensor shape

- Image: $(\begin{matrix} \text{height} \\ \text{width} \end{matrix}, \text{color})$ "1" is good.
- filter: $(\begin{matrix} x_f, y_f, \text{color} \\ \text{\# filters} \end{matrix})$
- stride → (S_x, S_y)
- padding → "VALID"

→ tf.nn.conv2d (image, weight, strides=[1,1,1,1], padding='VALID')
 = padding = SAME → output map size = input map size
 • pooling
 → tf.nn.max_pool (image ksize=[1,2,2,1], stride=[1,1,1,1], padding='SAME')

MNIST Conv Layer

```

sess = tf.InteractiveSession()
img = img.reshape(-1, 28, 28, 1) #filters
W1 = tf.Variable(tf.random_normal([3, 3, 1, 5], #
                                     std dev = 0.01))
conv2d = tf.nn.conv2d(img, W1, strides=[1, 2, 2, 1],
           padding='SAME')
sess.run(tf.global_variables_initializer())
conv2d_img = conv2d.eval()
conv2d_img = np.swapaxes(conv2d_img, 0, 3)
for i, one_img in enumerate(conv2d_img):
    plt.subplot(1, 5, i+1), plt.imshow(one_img,
                                       reshape=(4, 4),
                                       cmap='gray')

```

MNIST Maxpooling

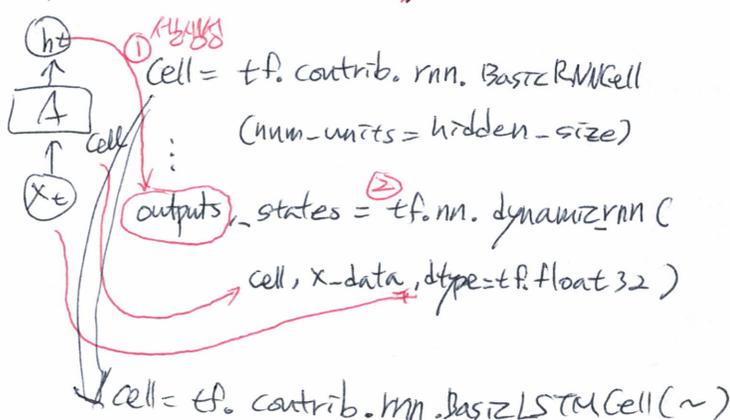
```

pool = tf.nn.max_pool(conv2d, [1, 2, 2, 1],
                      strides=[1, 2, 2, 1], padding
                      = 'same')
print(pool)
sess.run(tf.global_variables_initializer())
pool_img = pool.eval()
pool_img = np.swapaxes(pool_img, 0, 3)
for ~

```

RNN ~ next page.

< RNN in TensorFlow >



ex) One node: 4 (input_dim) in 2 (hidden_size)

$h = \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}$
 $e = \begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix}$
 $i = \begin{bmatrix} 0 & 0 & 1 & 0 \end{bmatrix}$
 $o = \begin{bmatrix} 0 & 0 & 0 & 1 \end{bmatrix}$

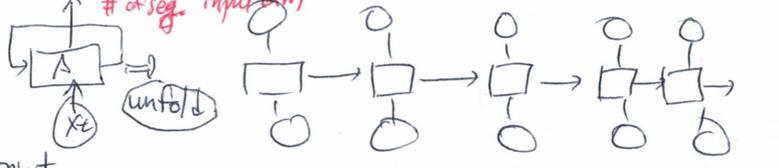
$\otimes \rightarrow \begin{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix} \end{bmatrix}$
 shape = (1, 1, 4)
 hidden_size = 2
 shape(output) = (1, 1, 2)
 $\begin{bmatrix} \begin{bmatrix} x, x \end{bmatrix} \end{bmatrix}$

Code

```

hidden_size = 2
cell = tf.contrib.rnn.BasicLSTMCell(
    num_units = hidden_size)
x_data = np.array([[1, 0, 0, 0]]) # dtype = np.float32
outputs, states = tf.nn.dynamic_rnn(cell,
    x_data, dtype = tf.float32)
sess.run(tf.global_variables_initializer())
pprint(outputs.eval())
# array([[[-0.424..., 0.64...]])
    
```

output shape (1, 5, 2) $\begin{bmatrix} \begin{bmatrix} x, x \end{bmatrix} \end{bmatrix}, \begin{bmatrix} x, x \end{bmatrix}, \begin{bmatrix} x, x \end{bmatrix}, \begin{bmatrix} x, x \end{bmatrix}, \begin{bmatrix} x, x \end{bmatrix}$



input shape = (1, 5, 4) : $\begin{bmatrix} \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix} \end{bmatrix}, \begin{bmatrix} \begin{bmatrix} 0 & 1 & 0 & 0 \end{bmatrix} \end{bmatrix}, \begin{bmatrix} \begin{bmatrix} 0 & 0 & 1 & 0 \end{bmatrix} \end{bmatrix}, \begin{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 1 \end{bmatrix} \end{bmatrix}, \begin{bmatrix} \begin{bmatrix} 0 & 0 & 0 & 1 \end{bmatrix} \end{bmatrix}$

of sequence input dim

coding?

one cell ^{RNN} input_dim(4) → output_dim(2). seq = 5 ML1

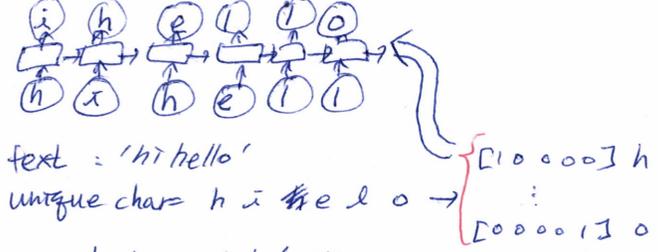
```

hidden_size = 2    h = [1, 0, 0, 0]
cell = ~
x_data = np.array([h, e, i, o]), dtype = float32
outputs, states = tf.nn.dynamic_rnn(cell, x_data,
    dtype = float32)
sess.run(tf.global_variables_initializer())
pprint(outputs.eval())
    
```

• Batching Input.

batch_size = 3
 shape = (3, 5, 2)
 ↑ batch_size ↑ sequence (or hidden_size) (input dim)

* Teach RNN "hihello"



∴ input shape = (1, 6, 5)
 output shape = (1, 6, 5)
 single sentence.

• Creating rnn cell

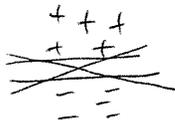
```

rnn_cell = rnn_cell.BasicRNNCell(hidden_size)
# BasicLSTMCell
# GRUCell
outputs, states = tf.nn.dynamic_rnn(rnn_cell, X,
    initial_state = initial_state,
    dtype = tf.float32)
    
```

• Loss!
 sequence_loss =

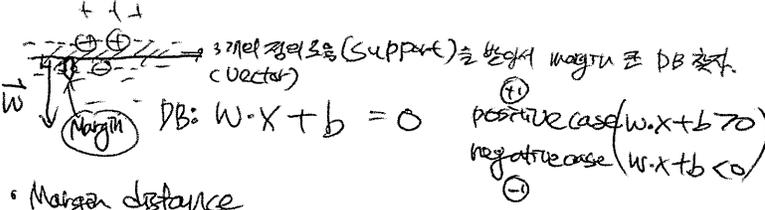
<SUPPORT VECTOR MACHINE> omlab kast channel

Decision Boundary w/o Prob..



이러한 DB가 있을 때 DB가 data point에 너무 가까워지면 data에 noise가 있을 때 이러한 문제가 발생!!

Decision Boundary with Margin



Margin distance

$f(x) = w \cdot x + b = 0 \rightarrow$ on decision boundary
 $f(x) > 0 \rightarrow$ A positive point x



$x = x_p + r \frac{w}{\|w\|}$, $f(x_p) = 0 \Rightarrow f(x) = w \cdot x + b$

$= w \cdot (x_p + r \frac{w}{\|w\|}) + b$

$= w \cdot x_p + b + r \frac{w \cdot w}{\|w\|}$

\therefore distance $r = \frac{f(x)}{\|w\|}$

Maximizing the margin.

good DB = maximum margin = $\max(r)$!

Optimization problem

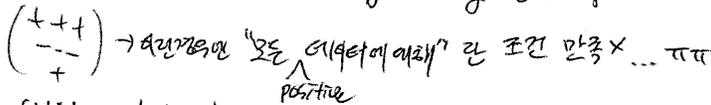
$$\begin{cases} \max_{w,b} r = \frac{a}{\|w\|} \\ \text{s.t. } (w \cdot x_j + b) y_j \geq a, \forall j \end{cases}$$

a = arbitrary number and can be normalized

$\min_{w,b} \|w\| \text{ s.t. } (w \cdot x_j + b) y_j \geq 1, \forall j$

\Rightarrow quadratic optimization problem.

\hookrightarrow quadratic programming algorithm optimization.

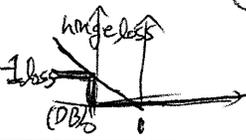


SVM with hard margin

- Hard margin: No error case are allowed.
- Soft margin: 이럴 수 있음.
- Kernel trick: $(+++)$ non linear boundary 사용!!

"Error" cases in SVM

Error handling! \Rightarrow (Option 1) $\min_{w,b} \|w\| + C \sum \text{error}$
s.t. $(w \cdot x_j + b) y_j \geq 1 - \xi_j, \forall j$



(Option 2) Slack variable $\xi_j > 1$ when misclassified error.

$\min_{w,b} \|w\| + C \sum \xi_j$
s.t. $(w \cdot x_j + b) y_j \geq 1 - \xi_j, \forall j, (\xi_j \geq 0, \forall j)$

Soft Margin SVM

$\min_{w,b} \|w\| + C \sum \xi_j \text{ s.t. } (w \cdot x_j + b) y_j \geq 1 - \xi_j, \forall j$
 $\xi_j \geq 0, \forall j$

Comparison to Logistic Regression

- Loss function $\xi_j = \text{loss}(f(x_j), y_j)$

- SVM loss function: Hinge loss
 $\xi_j = \max(0, 1 - (w \cdot x_j + b) y_j)$



- Logistic Regression loss function: log loss.

$\hat{\theta} = \arg \max_{\theta} \sum_{i=1}^N \log(P(y_i | x_i; \theta)) \dots$

- Which loss fn is preferable?

- Around the decision boundary?
- Overall place?

$\xi_j = -\log(P(y_j | x_j, w, b))$

Strength of the Loss Function = $\log(1 + e^{(w \cdot x_j + b) y_j})$

non-linear decision boundary.



Feature Mapping to Expand Dim.

$\min_{w,b} \|w\| + C \sum \xi_j \text{ s.t. } (w \cdot \phi(x_j) + b) y_j \geq 1 - \xi_j, \forall j$
 $\xi_j \geq 0, \forall j$

$\phi(x_1, x_2) =$

$\langle x_1, x_2 \rangle, x_1^2, x_2^2, x_1 x_2, x_1^3, \dots \rangle$