# Artificial Neurons and Gradient Descent

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University of Texas at Austin
Spring 2021



#### Review

- Last week:
  - Regression applications
  - Evaluating regression models
  - Background: notation
  - Linear regression
  - Polynomial regression
  - Regularization (Ridge regression and Lasso regression)
- Assignments (Canvas):
  - Problem set 2 due tonight
  - Lab assignment 1 due next week
- Questions?

## Today's Topics

- Binary classification applications
- Evaluating classification models
- Biological neurons: inspiration
- Artificial neurons: Perceptron & Adaline
- Gradient descent

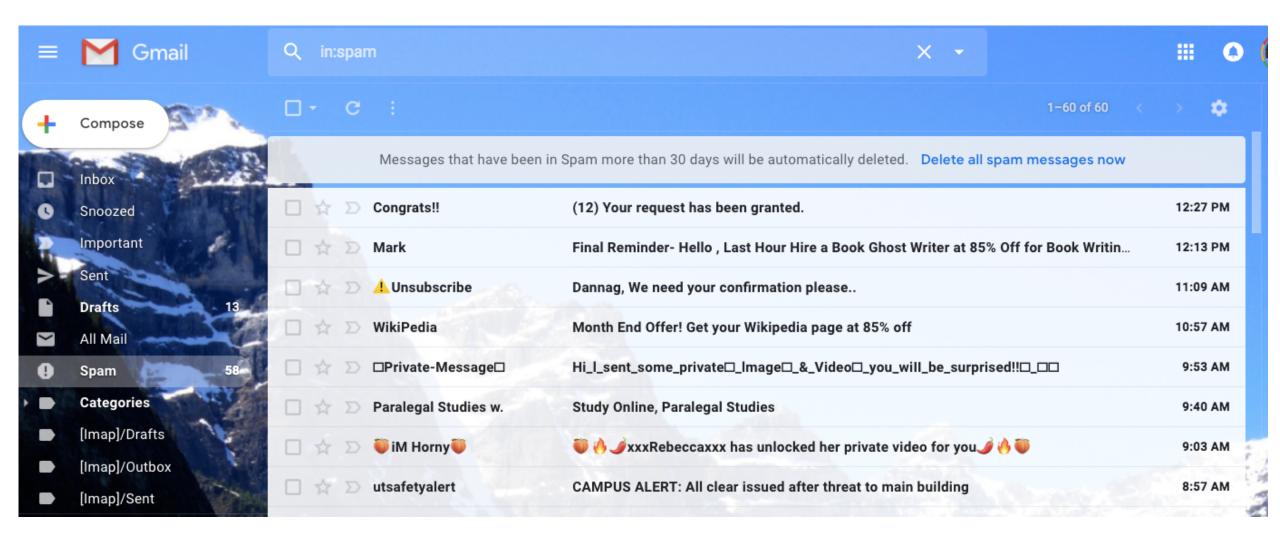
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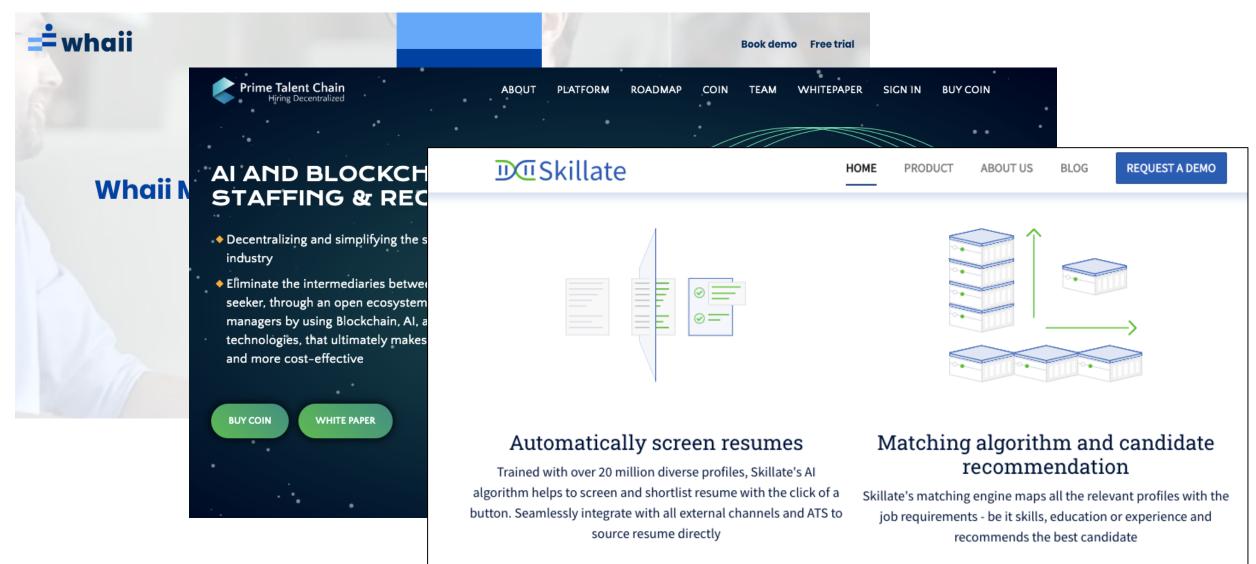
### Today's Focus: Binary Classification

Distinguish 2 classes

### Binary Classification: Spam Detection



# Binary Classification: Resume Pre-Screening



## Binary Classification: Cancer Diagnosis



# Binary Classification: Cognitive Impairment Recognition by Apple App Usage



Image Credit: https://www.techradar.com/news/the-10-best-phones-for-seniors https://www.technologyreview.com/f/615032/the-apps-you-use-on-your-phone-could-help-diagnose-your-cognitive-health/?utm\_medium=tr\_social&utm\_campaign=site\_visitor.unpaid.engagement&utm\_source=Twitter#Echobox=1579899156

### Binary Classification: Sentiment Analysis



Search movies, TV, actors, more...

Q

MOVIES

TV SHOWS

What's the Tomatometer®?

RT PODCAST

NEWS

SIGN UP

Critics

SHOWTIMES

LOG IN

#### CRITIC REVIEWS FOR *MULAN*

Its cast, its attitude, its overall eagerness to please – all benefits, one would think – don't add up to a good movie. They add up to a blueprint of the movie this ought to be.

October 23, 2020 | Rating: 2.5/5 | Full Review...

\*

While glorious to look at, the movie still feels slightly hollow. All the right pieces are there, but an emotional connection to the characters is lacking.

September 10, 2020 | Rating: 6.8/10 | Full Review...



#### K. Austin Collins

Rolling Stone





#### Amy Amatangelo

Paste Magazine

★ TOP CRITIC

### Binary Classification: Food Quality Control



Machine Learning: Using Algorithms to Sort Fruit

Demo: https://www.youtube.com/watch?v=Bl3XzBWpZbY

Binary Classification: What Else to Predict?

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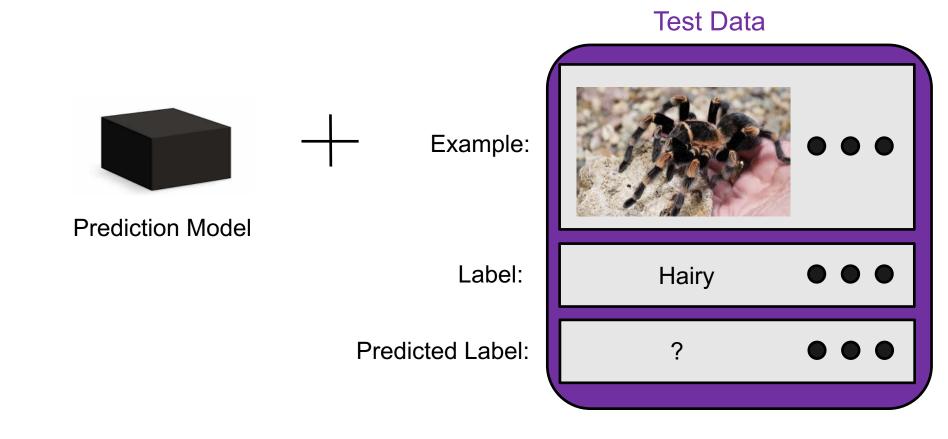
1. Split data into a "training set" and "test set"



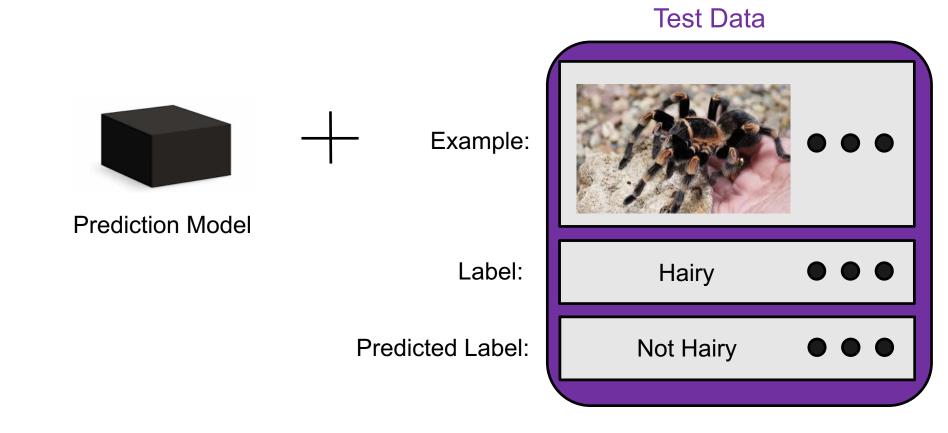
2. Train model on "training set" to try to minimize prediction error on it



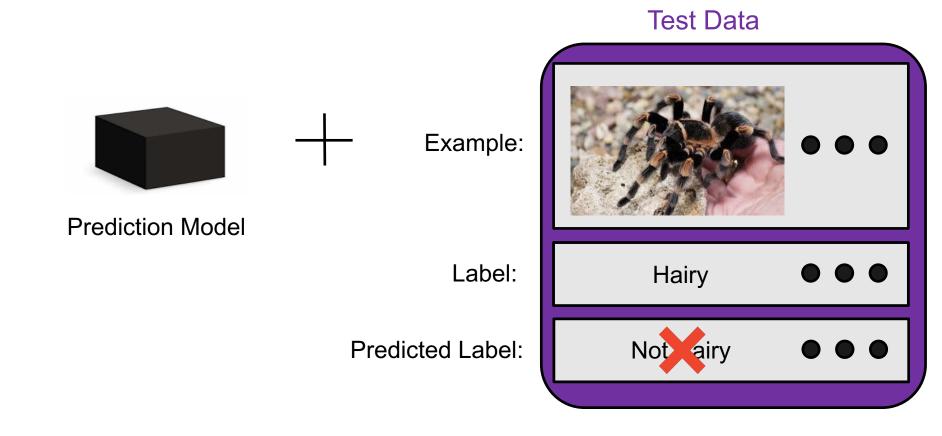
3. Apply trained model on "test set" to measure generalization error



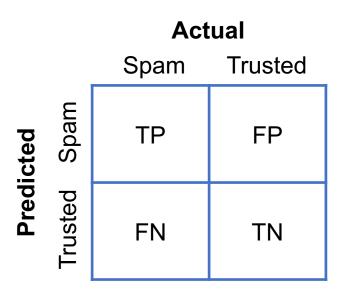
3. Apply trained model on "test set" to measure generalization error



3. Apply trained model on "test set" to measure generalization error



#### Evaluation Methods: Confusion Matrix



TP = true positive

TN = true negative

FP = false positive

FN = false negative

### Evaluation Methods: Descriptive Statistics

#### Commonly-used statistical descriptions:

Actual
Spam Trusted

50 10

15 100

- How many actual spam results are there? 65
- How many actual trusted results are there? 110
- How many *correctly classified instances*? 150/175 ~ 86%
- How many *incorrectly classified instances*?  $25/175 \sim 14\%$

• What is the *precision*? 
$$\frac{TP}{TP + FP}$$

• What is the *recall*?  $\frac{TP}{TP + FN}$ 

#### **Group Discussion**

- Which of these evaluation metrics would you use versus not use and why?
  - Accuracy (number of correctly classified examples)
  - Precision
  - Recall
- Scenario 1: Medical test for a rare disease affecting one in every million people.
- Scenario 2: Deciding which emails to flag as spam.

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### Inspiration: Animal's Computing Machinery

#### Neuron

 basic unit in the nervous system for receiving, processing, and transmitting information; e.g., messages such as...

#### "hot"



https://www.clipart.email/clipart/don t-touch-hot-stove-clipart-73647.html

"loud"



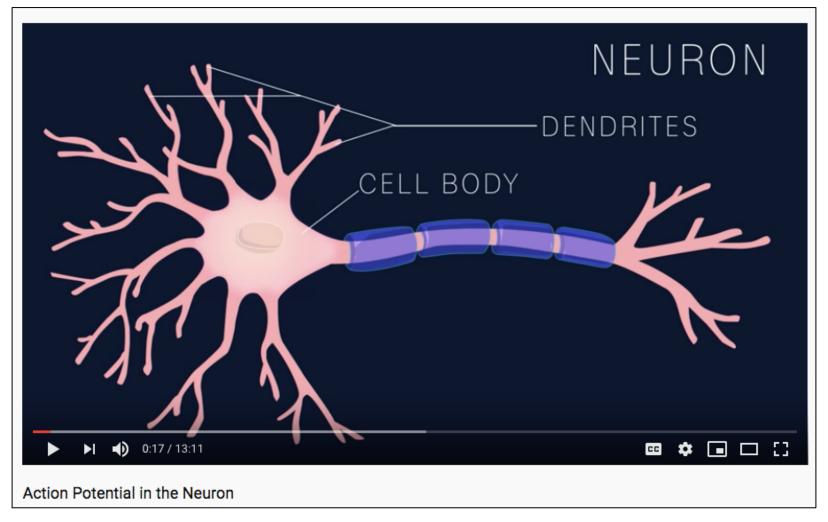
https://kisselpaso.com/if-the-sun-city-music-fest-gets-too-loud-there-is-a-phone-number-you-can-call-to-complain/

"spicy"



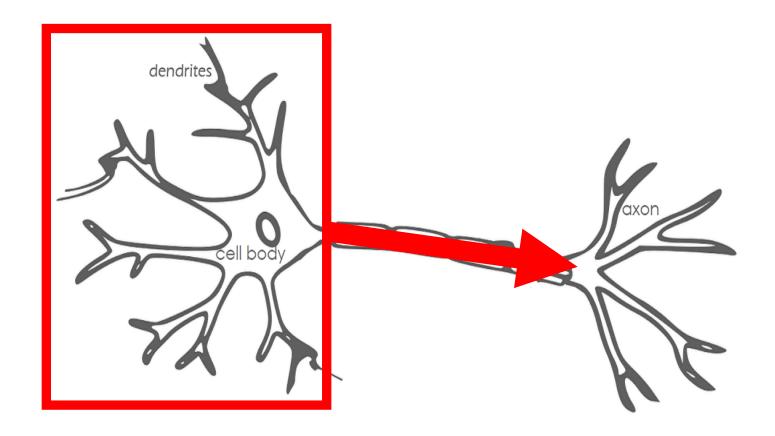
https://www.babycenter.com/404\_when-can-my-baby-eat-spicy-foods\_1368539.bc

### Inspiration: Animal's Computing Machinery



Demo (0-1:20): https://www.youtube.com/watch?v=oa6rvUJlg7o

### Inspiration: Neuron "Firing"



- When the input signals exceed a certain threshold within a short period of time, a neuron "fires"
- Neuron "firing" (outputs signal) is an "all-or-none" process

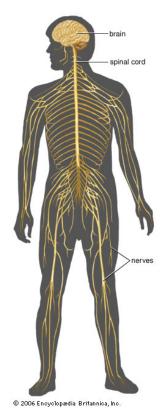
Image Source: https://becominghuman.ai/introduction-to-neural-networks-bd042ebf2653

## Inspiration: Animal's Computing Machinery



https://en.wikipedia.org/wiki/Nematode#/media/File:CelegansGoldsteinLabUNC.jpg

Nematode worm: 302 neurons



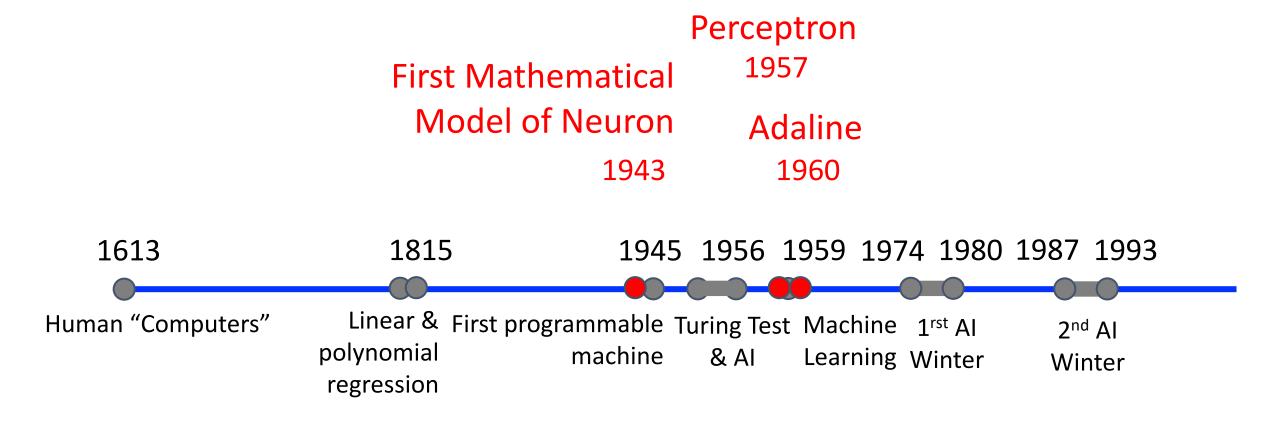
https://www.britannica.com/sci ence/human-nervous-system

Human: ~100,000,000,000 neurons

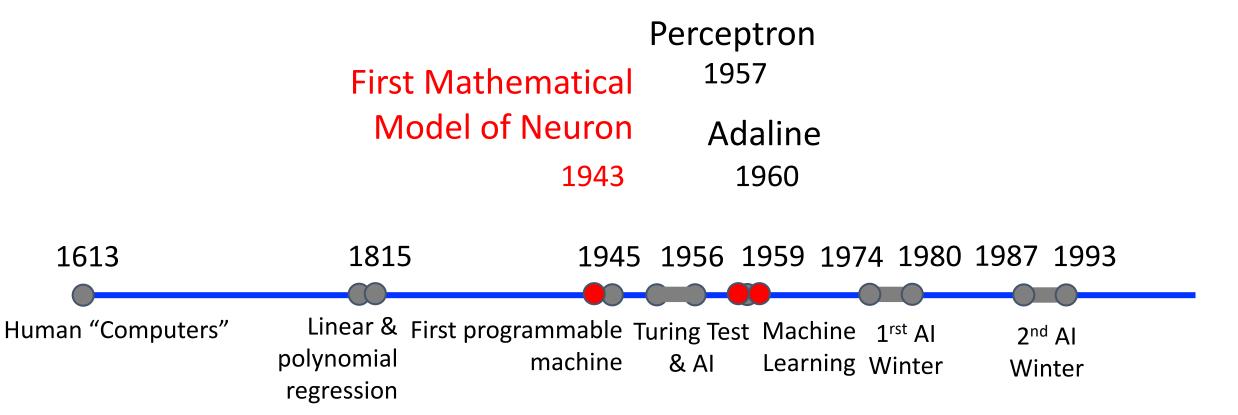
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#### Artificial Neurons: Historical Context



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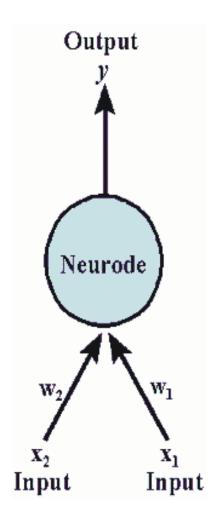
#### Artificial Neuron: McCulloch-Pitts Neuron



Warren McCulloch (Neurophysiologist)



Walter Pitts (Mathematician)



#### Note:

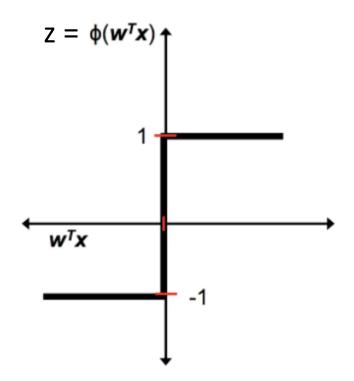
- weights (W) and threshold (T) values are fixed
- inputs and weights can be only 0 or 1
- fires when combined input exceeds threshold

https://en.wikipedia.org/wiki/Walter\_Pitts http://web.csulb.edu/~cwallis/artificialn/warren\_mcculloch.html Figure Source: https://web.csulb.edu/~cwallis/artificialn/History.htm

Warren McCulloch and Walter Pitts, A Logical Calculus of Ideas Immanent in Nervous Activity, 1943

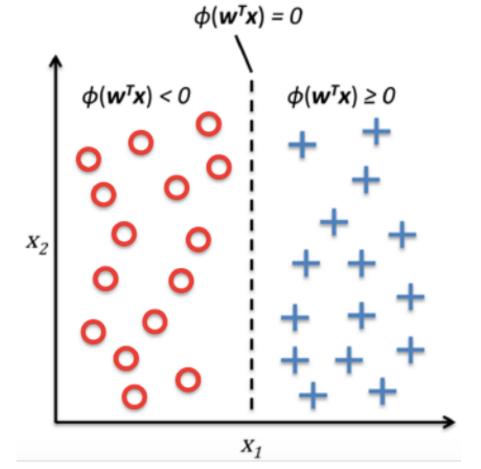
#### Artificial Neuron: McCulloch-Pitts Neuron

- Mathematical definition:  $z = \begin{cases} 1 \text{ if } z \ge \theta \\ -1 \text{ otherwise} \end{cases}$ 
  - mimics human brain

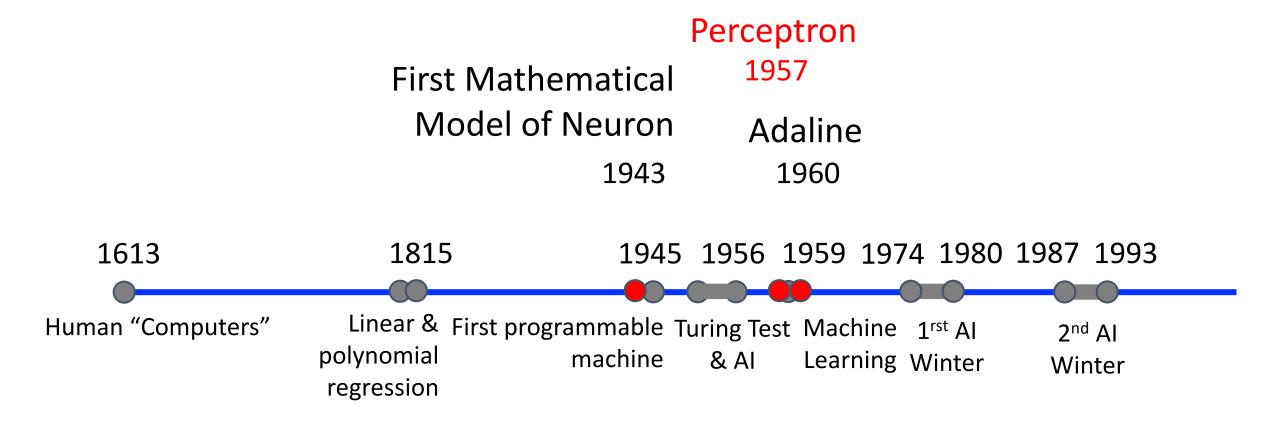


#### Artificial Neuron: McCulloch-Pitts Neuron

• Mathematical definition: z = -1 otherwise



#### Artificial Neurons: Historical Context



#### Perceptron: Innovator and Vision

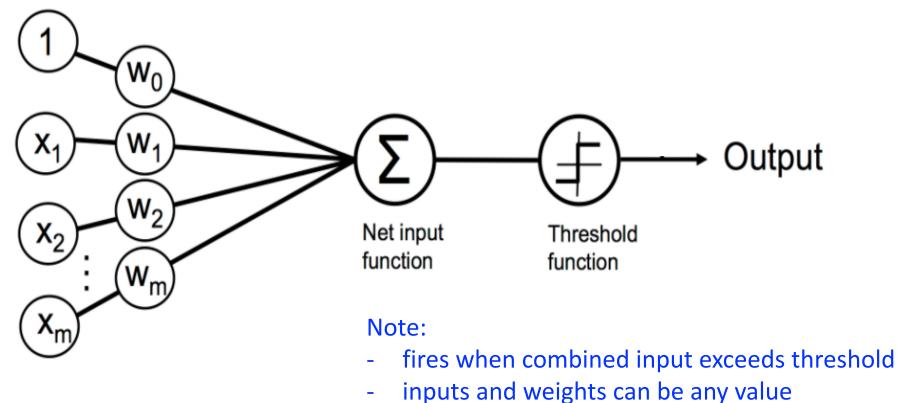


Frank Rosenblatt (Psychologist)

"[The perceptron is] the embryo of an electronic computer that [the Navy] expects will be able to walk, talk, see, write, reproduce itself and be conscious of its existence.... [It] is expected to be finished in about a year at a cost of \$100,000."

1958 New York Times article: https://www.nytimes.com/1958/07/08/archives/new-navy-device-learns-by-doing-psychologist-shows-embryo-of.html

# Perceptron: Model (Linear Threshold Unit)



- inputs and weights can be any value
- weights (W) are learned

#### Perceptron: Model (Linear Threshold Unit)

Fires when a function exceeds threshold:

$$\phi(z) = \begin{cases} 1 & \text{if } z \ge \theta \\ -1 & \text{otherwise} \end{cases}$$

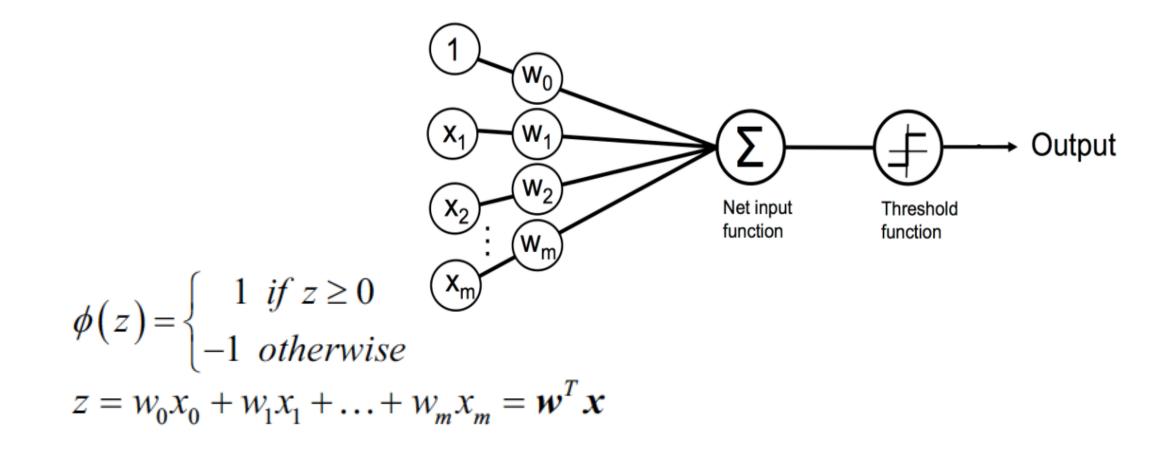
• Rewriting model:

$$\phi(z) = \begin{cases} 1 & \text{if } z \ge 0 \\ -1 & \text{otherwise} \end{cases}$$

• Where:

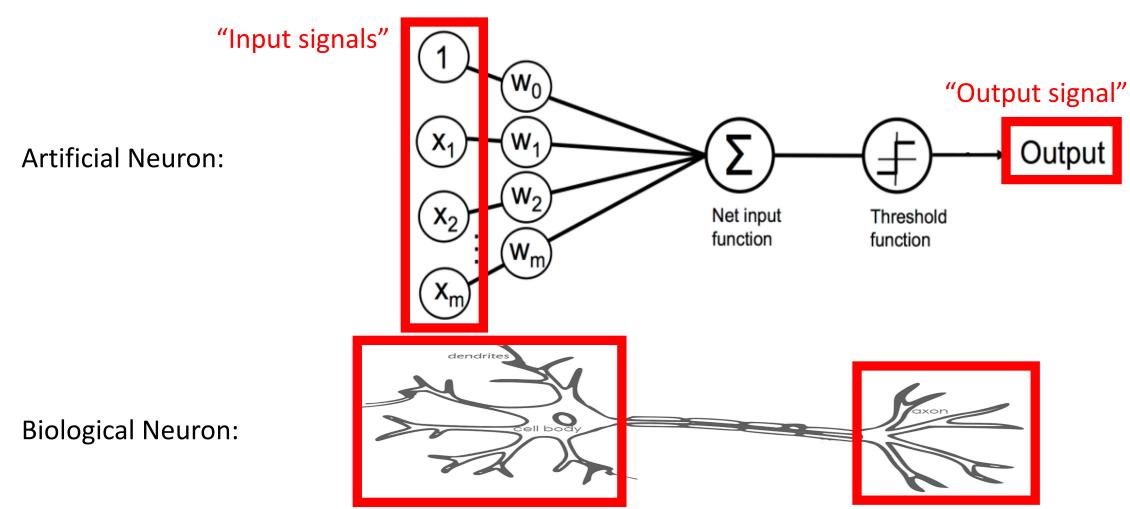
$$z = w_0 x_0 + w_1 x_1 + \dots + w_m x_m = \mathbf{w}^T \mathbf{x}$$
Bias  $-\theta$  1

#### Perceptron: Model (Linear Threshold Unit)



Python Machine Learning; Raschka & Mirjalili

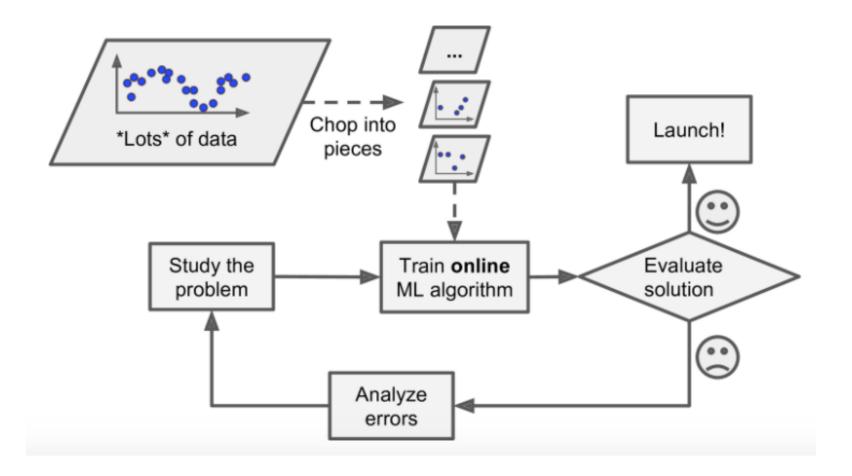
#### Perceptron: Model (Linear Threshold Unit)



Python Machine Learning; Raschka & Mirjalili

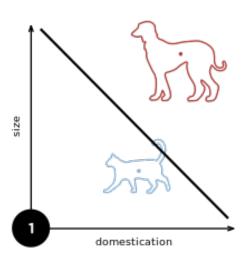
Image Source: https://becominghuman.ai/introduction-to-neural-networks-bd042ebf2653

#### Perceptron: Learning Algorithm Approach



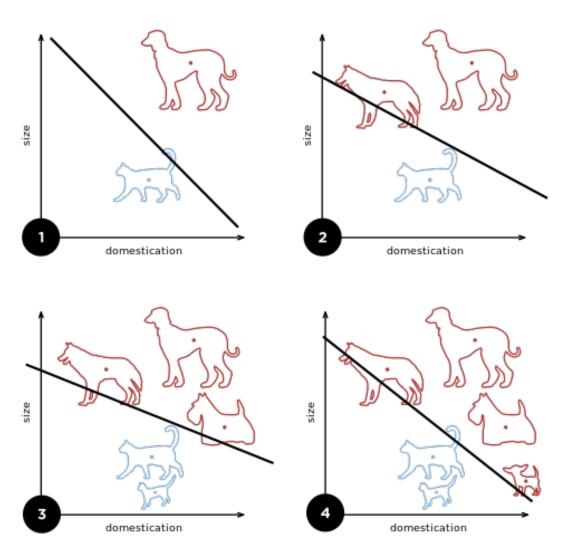
#### Perceptron: Learning Algorithm Approach

Iteratively update linear boundary with observation of each additional example:



#### Perceptron: Learning Algorithm Approach

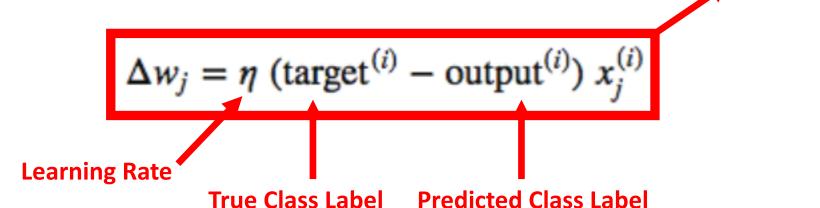
Iteratively update linear boundary with observation of each additional example:



https://en.wikipedia.org/wiki/Perceptron

#### Perceptron: Learning Algorithm

- 1. Initialize weights to 0 or small random numbers
- 2. For each training sample:
  - 1. Compute output value:  $\sum_{j=0}^{m} x_{j} w_{j} = w^{T} x$
  - 2. Update weights with the following definition:  $w_j := w_j + \Delta w_j$



- 1. Initialize weights to 0 or small random numbers
- 2. For each training sample:

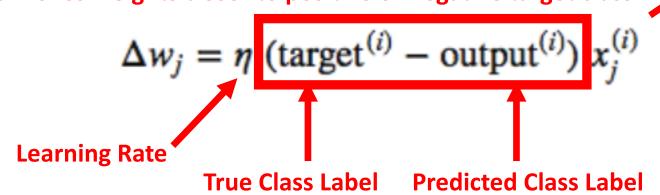
**Learning Rate** 

- 1. Compute output value:  $\sum_{j=0}^{m} x_{j} w_{j} = w^{T} x$
- 2. Update weights with the following definition:  $w_j := w_j + \Delta w_j$  equals 0, so no weight update  $\Delta w_j = \eta \frac{(\text{target}^{(i)} \text{output}^{(i)})}{1 + 2 \pi i} x_j^{(i)}$

**True Class Label** 

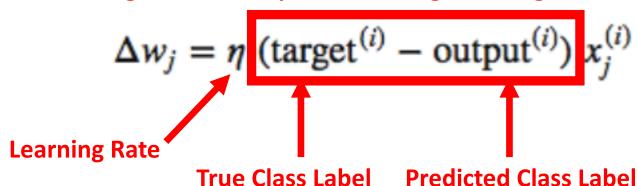
**Predicted Class Label** 

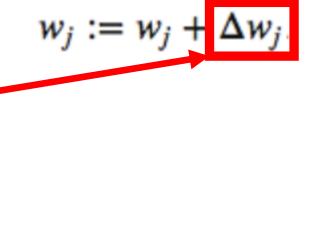
- 1. Initialize weights to 0 or small random numbers
- 2. For each training sample:
  - 1. Compute output value:  $\sum_{j=0}^{m} x_{j} w_{j} = w^{T} x$
- 2. Update weights with the following definition:  $w_j := w_j + \Delta w_j$  equals 2 or -2 so moves weights closer to positive or negative target class



e.g., 
$$y^{(i)} = +1$$
,  $\hat{y}_{j}^{(i)} = -1$ ,  $\eta = 1$ 

If: 
$$x_j^{(i)} = 0.5$$
 Then,  $\Delta w_j^{(i)} = ???$ 

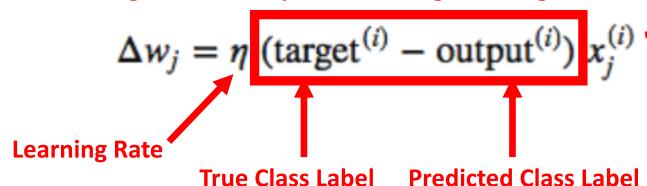




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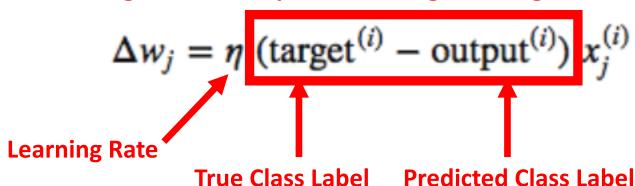
If: 
$$x_j^{(i)} = 0.5$$
 Then,  $\Delta w_j^{(i)} = (1 - 1)0.5 = (2)0.5 = 1$ 

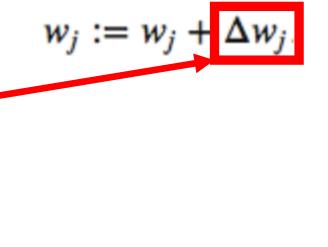
- Increases weight so activation will be more positive for the sample next time
- Thus more likely to classify the sample as +1 next time



e.g., 
$$y^{(i)} = +1$$
,  $\hat{y}_{i}^{(i)} = -1$ ,  $\eta = 1$ 

If: 
$$x_i^{(i)} = 2$$
 Then,  $\Delta w_i = ???$ 

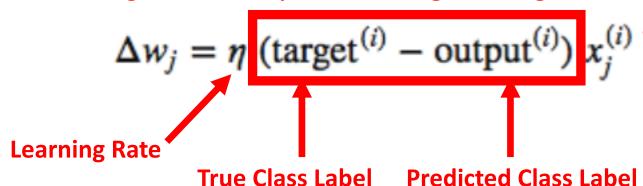




e.g., 
$$y^{(i)} = +1$$
,  $\hat{y}_{j}^{(i)} = -1$ ,  $\eta = 1$ 

If: 
$$x_j^{(i)} = 2$$
 Then,  $\Delta w_j = (1 - -1)2 = (2)2 = 4$ 

- Increases weight to a larger extent to be more positive for the sample next time
- Thus more likely to classify the sample as +1 next time



### Perceptron: Learning Algorithm (e.g., 2D dataset)

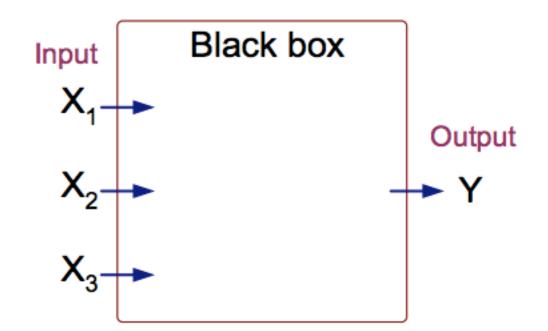
- 1. Initialize weights to 0 or small random numbers
- 2. For each training sample:
  - 1. Compute output value:  $\sum_{j=0}^{m} x_{j} w_{j} = w^{T} x$
  - 2. Update weights with the following definition:  $w_j \coloneqq w_j + \Delta w_j$

$$\Delta w_0 = \eta \text{ (target}^{(i)} - \text{output}^{(i)})$$

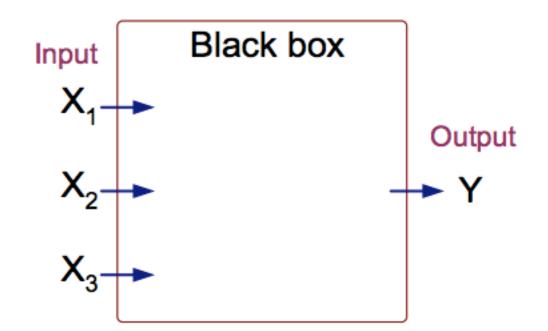
$$\Delta w_1 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_1^{(i)}$$

$$\Delta w_2 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_2^{(i)}$$
All weights updated simultaneously

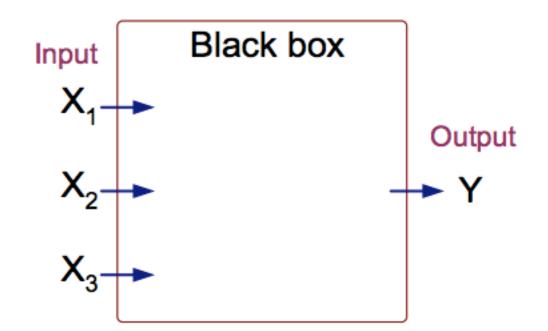
$X_1$	X <sub>2</sub>	<b>X</b> <sub>3</sub>	Υ
1	0	0	
1	0	1	
1	1	0	
1	1	1	
0	0	1	
0	1	0	
0	1	1	
0	0	0	



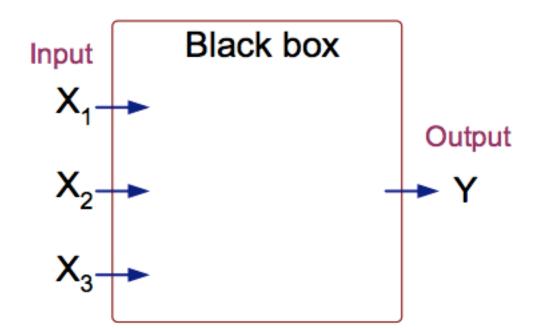
$X_1$	X <sub>2</sub>	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	
1	1	0	
1	1	1	<b>1</b>
0	0	1	
0	1	0	
0	1	1	
0	0	0	



<b>X</b> <sub>1</sub>	$X_2$	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1
1	1	0	-
1	1	1	
0	0	1	?
0	1	0	
0 0	1	1	
0	0	0	



$X_1$	X <sub>2</sub>	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1
1	1	0	1
1	1	1	1
0	0	1	-1
0	1	0	-1
0	1	1	1
0	0	0	-1



- First Sample

• Compute output value:  $\sum_{j=0}^{m} x_j w_j = w^T x$ ;  $\phi(w^T x) = \begin{cases} 1 \text{ if } \phi(w^T x) \ge 0 \\ -1 \text{ otherwise} \end{cases}$ 

X <sub>1</sub>	$X_2$	$X_3$	Υ
1	0	0	-1

F	Predicted
Г	

$\mathbf{w}_0$	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
0	0	0	0

- First Sample

• Compute output value:  $\sum_{j=0}^{m} x_j w_j = w^T x$ ;  $\phi(w^T x) = \begin{cases} 1 \text{ if } \phi(w^T x) \ge 0 \\ -1 \text{ otherwise} \end{cases}$ 

X <sub>1</sub>	$X_2$	$X_3$	Υ
1	0	0	-1

Predicted	
1	

$\mathbf{w}_0$	<b>W</b> <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
0	0	0	0

- First Sample

• Update weights:  $w_j = w_j + \eta$  (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_j^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	$X_2$	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1

Predicted	
1	Ī

<b>w</b> <sub>0</sub>	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> 3
0	0	0	0
?	?	?	?

$$\Delta w_0 = \eta \text{ (target}^{(i)} - \text{output}^{(i)})$$

$$\Delta w_1 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_1^{(i)}$$

$$\Delta w_2 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_2^{(i)}$$

$$\Delta w_3 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_3^{(i)}$$

- First Sample
- Update weights:  $w_j = w_j + \eta$  (target<sup>(i)</sup> output<sup>(i)</sup>)  $x_j^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	$X_2$	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1

Predicted	
1	

	<b>W</b> <sub>0</sub>	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
	0	0	0	0
ı	?	?	?	?

$$\Delta w_0 = 0.1(-1-1)*1 = -0.2$$

$$\Delta w_1 = 0.1(-1-1)*1 = -0.2$$

$$\Delta w_2 = 0.1(-1-1)*0 = 0$$

$$\Delta w_3 = 0.1(-1-1)*0 = 0$$

- First Sample

• Update weights:  $w_j = w_j + \eta$  (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_i^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	$X_2$	$X_3$	Υ
1	0	0	-1

Predicted	
1	

<b>W</b> 0	<b>W</b> <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
0	0	0	0
-0.2	-0.2	0	0

$$\Delta w_0 = 0.1(-1-1)*1 = -0.2$$

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$$\Delta w_2 = 0.1(-1-1)*0 = 0$$

$$\Delta w_3 = 0.1(-1-1)*0 = 0$$

- Second Sample

- Second Sample

• Compute output value:  $\sum_{j=0}^{m} x_j w_j = w^T x$ ;  $\phi(w^T x) = \begin{cases} 1 \text{ if } \phi(w^T x) \ge 0 \\ -1 \text{ otherwise} \end{cases}$ 

X <sub>1</sub>	$X_2$	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1

Predicted		<b>W</b> <sub>0</sub>	<b>W</b> <sub>1</sub>	W <sub>2</sub>	<b>W</b> 3
1	•	0	0	0	0
?		-0.2	-0.2	0	0
•					

- Second Sample

- SECOND Sample

• Compute output value:  $\sum_{j=0}^{m} x_j w_j = w^T x$ ;  $\phi(w^T x) = \begin{cases} 1 \text{ if } \phi(w^T x) \ge 0 \\ -1 \text{ otherwise} \end{cases}$ 

X <sub>1</sub>	$X_2$	<b>X</b> <sub>3</sub>	Y
1	0	0	-1
1	0	1	1

Predicted	<b>w</b> <sub>0</sub>	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
1	0	0	0	0
-1	-0.2	-0.2	0	0

- Second Sample

• Update weights:  $w_j = w_j + \eta$  (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_i^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	$X_2$	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1

Predicted		<b>W</b> <sub>0</sub>	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
1		0	0	0	0
-1 <u>-</u>		-0.2	-0.2	0	0
_	,	?	?	?	?

$$\Delta w_0 = \eta \text{ (target}^{(i)} - \text{output}^{(i)})$$

$$\Delta w_0 = \eta \text{ (target}^{(i)} - \text{output}^{(i)})$$

$$\Delta w_1 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_1^{(i)}$$

$$\Delta w_2 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_2^{(i)}$$

$$\Delta w_3 = \eta \text{ (target}^{(i)} - \text{output}^{(i)}) x_3^{(i)}$$

- Second Sample
- Update weights:  $w_j = w_j + \eta$  (target<sup>(i)</sup> output<sup>(i)</sup>)  $x_i^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	X <sub>2</sub>	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1

Predicted	<b>W</b> <sub>0</sub>	,
1	0	
-1 -1	-0.2	•
_	2	

<b>w</b> <sub>0</sub>	<b>W</b> <sub>1</sub>	W <sub>2</sub>	<b>W</b> 3	$\Delta w_0 = 0.1(11)*1 = 0.2$ $\Delta w_1 = 0.1(11)*1 = 0.2$
0	0	0	0	
-0.2	-0.2	0	0	<b>A</b> - 0 1/1 1\*1 - 0 2
?	?	?	?	$\Delta w_1 = 0.1(1-1) \cdot 1 = 0.2$

$$\Delta w_0 = 0.1(1--1)*1 = 0.2$$

$$\Delta w_1 = 0.1(1--1)*1 = 0.2$$

$$\Delta w_2 = 0.1(1--1)*0 = 0$$

$$\Delta w_3 = 0.1(1--1)*1 = 0.2$$

- Second Sample

• Update weights:  $w_j = w_j + \eta$  (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_i^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	$X_2$	$X_3$	Υ
1	0	0	-1
1	0	1	1

Predicted	W
1	0
_1	-0.2
<b>-</b>	0

<b>W</b> 0	<b>W</b> <sub>1</sub>	W <sub>2</sub>	<b>W</b> 3
0	0	0	0
-0.2	-0.2	0	0
0	0	0	0.2

$$\Delta w_0 = 0.1(1--1)*1 = 0.2$$

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$$\Delta w_2 = 0.1(1--1)*0 = 0$$

$$\Delta w_3 = 0.1(1--1)*1 = 0.2$$

- One Epoch (All Examples)

• 
$$w_j = w_j + \eta$$
 (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_j^{(i)}$ ; learning rate = 0.1

$X_1$	$X_2$	$X_3$	Υ
1	0	0	-1
1	0	1	1
1	1	0	1
1	1	1	1
0	0	1	-1
0	1	0	-1
0	1	1	1
0	0	0	-1

	<b>W</b> <sub>0</sub>	<b>W</b> <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
0	0	0	0	0
1	-0.2	-0.2	0	0
2	0	0	0	0.2
3	0	0	0	0.2
4	0	0	0	0.2
5	-0.2	0	0	0
6	-0.2	0	0	0
7	0	0	0.2	0.2
8	-0.2	0	0.2	0.2

- Six Epochs (All Examples)

• 
$$w_j = w_j + \eta$$
 (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_j^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	X <sub>2</sub>	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1
1	1	0	1
1	1	1	1
0	0	1	-1
0	1	0	-1
0	1	1	1
0	0	0	-1

	<b>W</b> <sub>0</sub>	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
0	0	0	0	0
1	-0.2	-0.2	0	0
2	0	0	0	0.2
3	0	0	0	0.2
4	0	0	0	0.2
5	-0.2	0	0	0
6	-0.2	0	0	0
7	0	0	0.2	0.2
8	-0.2	0	0.2	0.2

Epoch	$\mathbf{w}_0$	$\mathbf{w}_1$	$W_2$	$w_3$
0	0	0	0	0

- Six Epochs (All Examples)

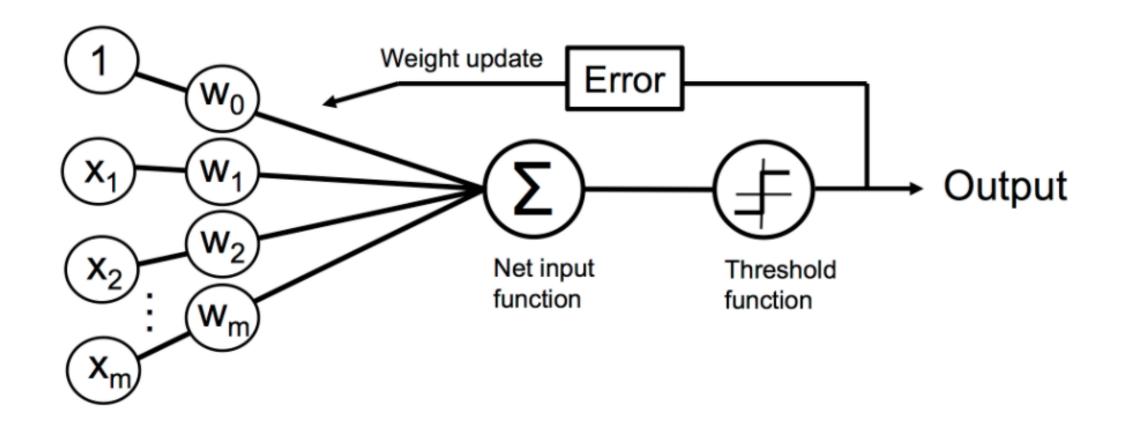
• 
$$w_j = w_j + \eta$$
 (target<sup>(i)</sup> – output<sup>(i)</sup>)  $x_j^{(i)}$ ; learning rate = 0.1

X <sub>1</sub>	X <sub>2</sub>	<b>X</b> <sub>3</sub>	Υ
1	0	0	-1
1	0	1	1
1	1	0	1
1	1	1	1
0	0	1	-1
0	1	0	-1
0	1	1	1
0	0	0	-1

	$\mathbf{w}_0$	W <sub>1</sub>	W <sub>2</sub>	<b>W</b> <sub>3</sub>
0	0	0	0	0
1	-0.2	-0.2	0	0
2	0	0	0	0.2
3	0	0	0	0.2
4	0	0	0	0.2
5	-0.2	0	0	0
6	-0.2	0	0	0
7	0	0	0.2	0.2
8	-0.2	0	0.2	0.2

Epoch	$\mathbf{w}_0$	$\mathbf{W}_1$	$W_2$	$W_3$
0	0	0	0	0
1	-0.2	0	0.2	0.2
2	-0.2	0	0.4	0.2
3	-0.4	0	0.4	0.2
4	-0.4	0.2	0.4	0.4
5	-0.6	0.2	0.4	0.2
6	-0.6	0.4	0.4	0.2

#### Perceptron: Learning Algorithm

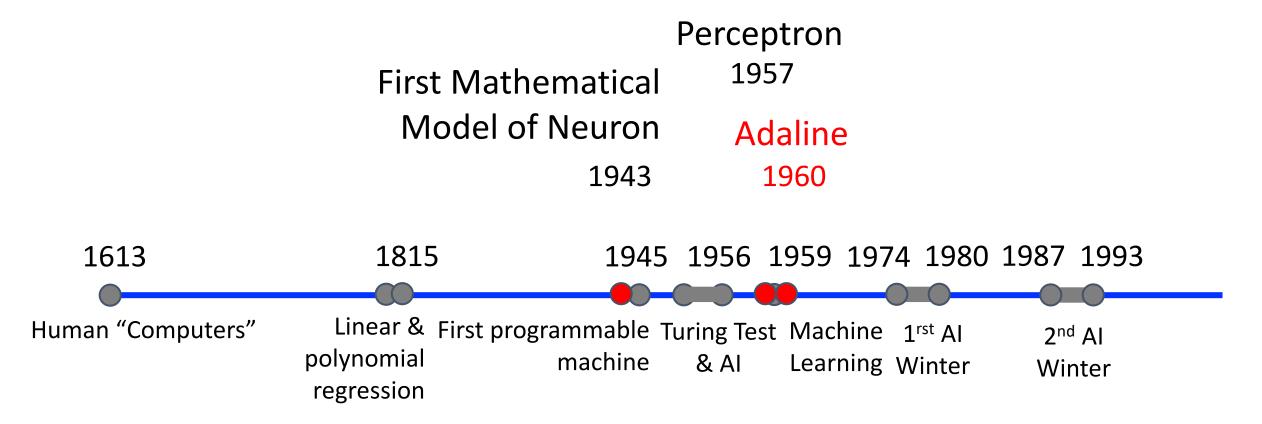


#### Perceptron: Learning Algorithm

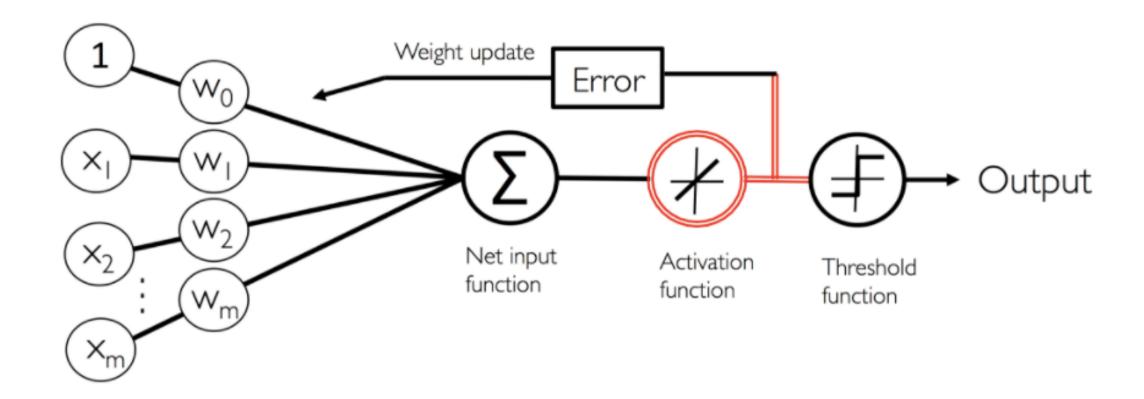
- What are the Hyperparameters?

- Learning rate
- Number of epochs (passes over the dataset)

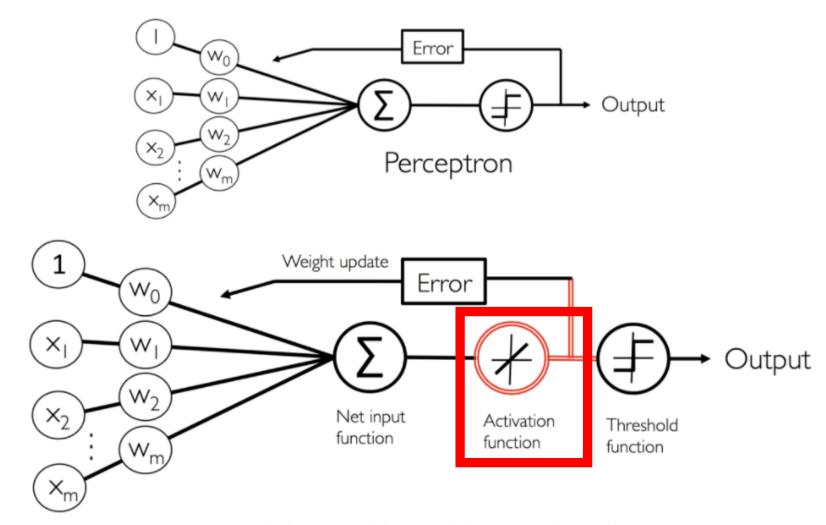
#### Artificial Neurons: Historical Context



#### Adaline (ADAptive Linear NEuron)



#### Adaline: Difference to Perceptron



- 1. Initialize the weights to 0 or small random numbers.
- 2. For k epochs (passes over the training set)
  - 1. For each training sample
    - 1. Compute the predicted output value y
    - 2. Compare predicted to actual output and compute "weight update" value
    - 3. Update the "weight update" value
  - 2. Update weights with accumulated "weight update" values

Unlike Perceptron, does not make updates per sample

- Initialize the weights to 0 or small random numbers.
- 2. For k epochs (passes over the training set)
  - For each training sample
    - Compute the predicted output value y
    - Compare predicted to actual output and compute "weight update" value
    - Update the "weight update" value
  - 2. Update weights with accumulated "weight update" values:  $w_i := w_i$

**Key Idea: this is differentiable!!!** 

$$J(\mathbf{w}) = \frac{1}{2} \sum_{i} \left( y^{(i)} - \phi(z)_A^{(i)} \right)^2$$

**Mathematical** Simplification **Sum of squared errors** 

**Learning Rate** Take step away from gradient

http://rasbt.github.io/mlxtend/user\_guide/general\_concepts/linear-gradient-derivative/

- Derivation of Equation to Update Weights

$$\frac{\partial J}{\partial w_{j}} = \frac{\partial}{\partial w_{j}} \frac{1}{2} \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right)^{2} \\
= \frac{1}{2} \frac{\partial}{\partial w_{j}} \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right)^{2} \\
= \frac{1}{2} \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) \frac{\partial}{\partial w_{j}} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) \\
= \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) \frac{\partial}{\partial w_{j}} \left( y^{(i)} - \sum_{i} \left( w_{j}^{(i)} x_{j}^{(i)} \right) \right) \\
= \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) (-x_{j}^{(i)}) \\
= -\sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) x_{j}^{(i)}$$

http://rasbt.github.io/mlxtend/user\_guide/general\_concepts/linear-gradient-derivative/

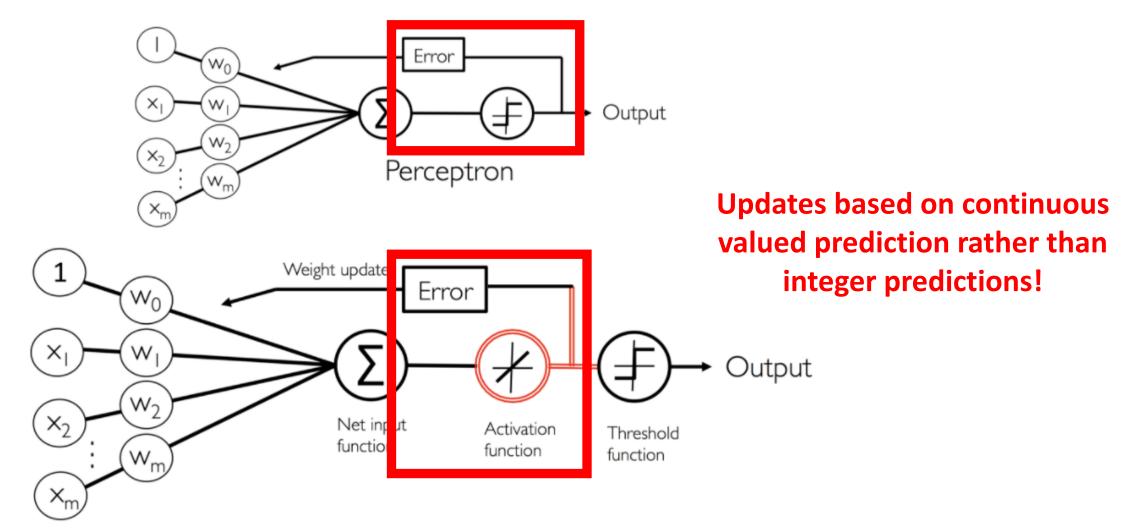
- Derivation of Equation to Update Weights

$$\frac{\partial J}{\partial w_{j}} = \frac{\partial}{\partial w_{j}} \frac{1}{2} \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right)^{2} 
= \frac{1}{2} \frac{\partial}{\partial w_{j}} \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right)^{2} 
= \frac{1}{2} \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) \frac{\partial}{\partial w_{j}} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) 
= \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) \frac{\partial}{\partial w_{j}} \left( y^{(i)} - \sum_{i} \left( w_{j}^{(i)} x_{j}^{(i)} \right) \right) 
= \sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) (-x_{j}^{(i)}) 
= -\sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) (x_{j}^{(i)}) 
= -\sum_{i} \left( y^{(i)} - \phi(z)_{A}^{(i)} \right) (x_{j}^{(i)}) (x_{j}^{(i)})$$

**Updates based on all samples** 

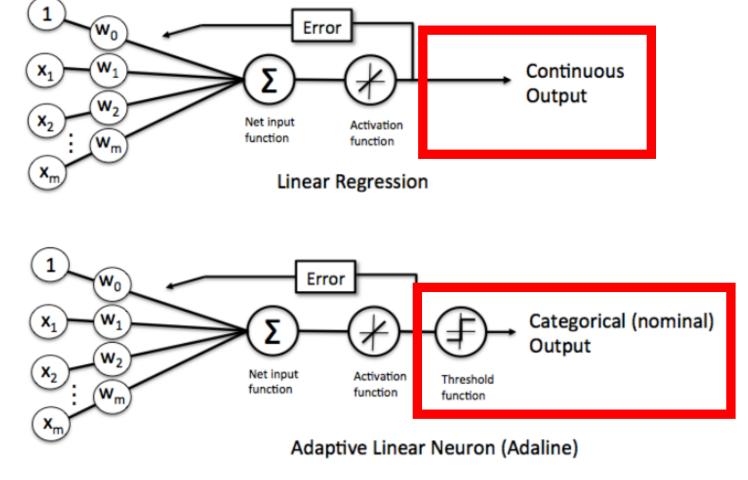
**Updates based on continuous valued prediction!** 

## Adaline: Difference to Perceptron



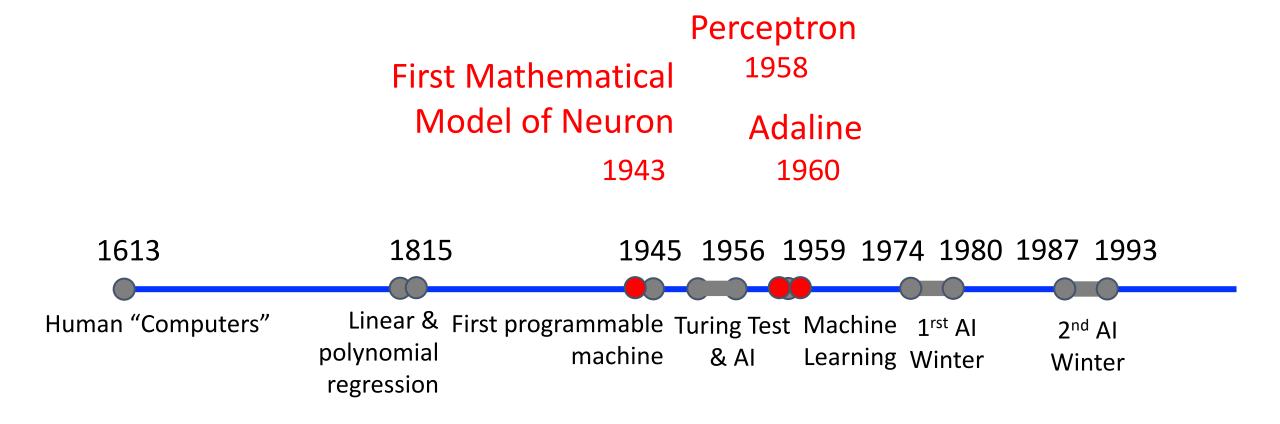
Adaptive Linear Neuron (Adaline)

## Adaline: Comparison to Linear Regression



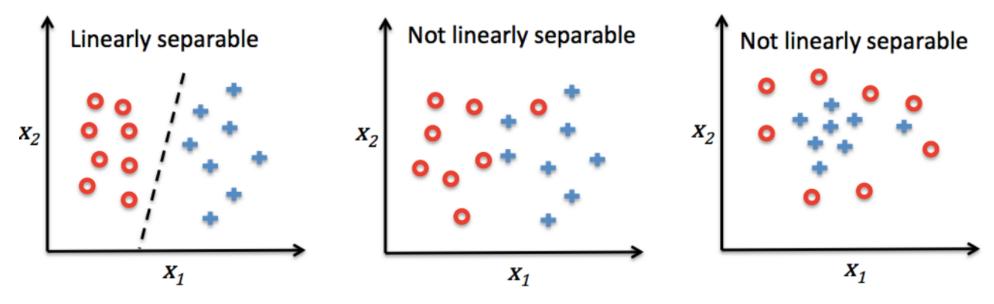
http://rasbt.github.io/mlxtend/user\_guide/general\_concepts/linear-gradient-derivative/

#### Artificial Neurons: Historical Context



### Artificial Neurons: Limitations

1. Assumes Data is Linearly Separable



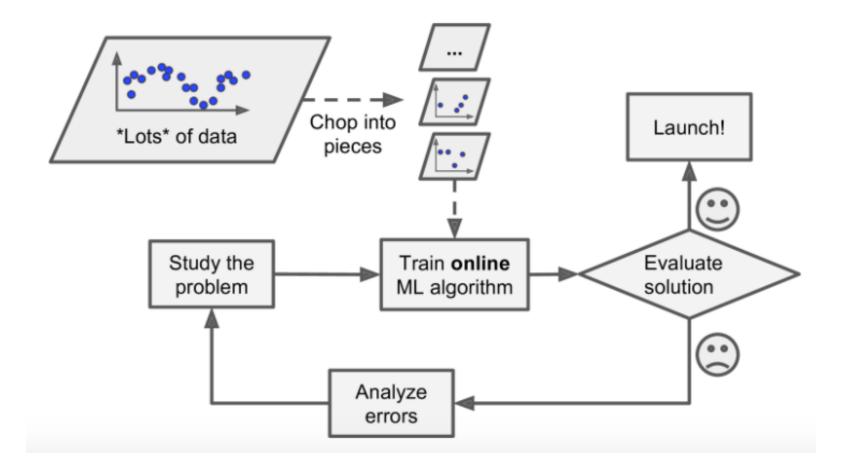
- 2. Results depend on initial values of weights
- Despite clear weaknesses, artificial neurons are the foundation of today's state-of-art machine learning algorithms

# Today's Topics

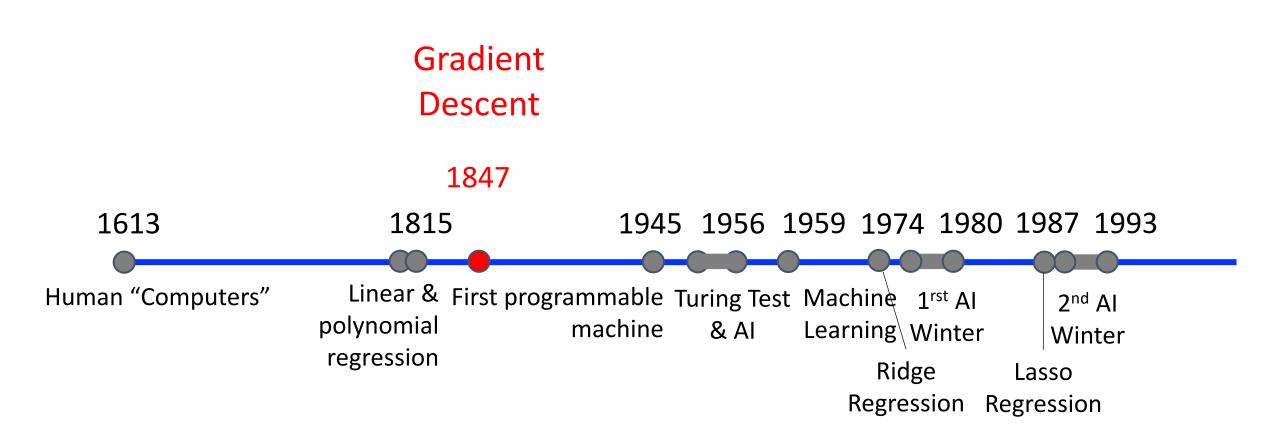
- Binary classification applications
- Evaluating classification models
- Biological neurons: inspiration
- Artificial neurons: Perceptron & Adaline
- Gradient descent

### Learning Algorithm for Adaline:

- Gradient Descent (Optimization)



# Gradient Descent (Optimization)



- Repeat:
  - 1. Guess
  - 2. Calculate error
- e.g., learn linear model for converting kilometers to miles when only observing the input "miles" and output "kilometers"



- Repeat:
  - 1. Guess
  - 2. Calculate error
- e.g., learn constant multiplier to convert US dollars to Israeli shekels

- Repeat:
  - 1. Guess
  - 2. Calculate error
- e.g., learn constant multiplier to convert US dollars to Israeli shekels

```
$10 --- Shekels = dollars x constant --- Error = Guess - Correct
```

- Repeat:
  - 1. Guess
  - 2. Calculate error
- e.g., learn constant multiplier to convert US dollars to Israeli shekels

- Repeat:
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```
$10 --- Shekels = dollars x constant --- Error = Guess - Correct
```

- Repeat:
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- e.g., learn constant multiplier to convert US dollars to Israeli shekels

- Repeat:
  - 1. Guess
  - 2. Calculate error
- e.g., learn constant multiplier to convert US dollars to Israeli shekels

 Idea: iteratively adjust constant (i.e., model parameter) to try to reduce the error

### Gradient Descent Algorithms

- Approach: solve mathematical problems by updating estimates of the solution via an iterative process to "optimize" a function
  - e.g., minimize or maximize an objective function f(x) by altering x



End Point (Minimum)

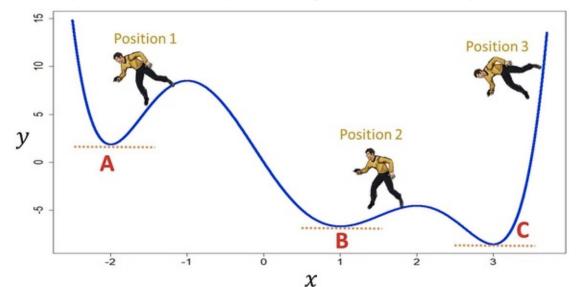
**Analogy** 

Hiking to the bottom of a mountain range... blindfolded (or for a person who is blind)!

 When minimizing the objective function, it also is often called interchangeably the cost function, loss function, or error function.

### Approach: Employ Calculus Concepts

- Idea: use derivatives!
  - Derivatives tells us how to change the input x to make a small change to the output f(x)
  - Functions with multiple inputs rely on a partial derivative for each input
- Gradient descent:
  - Iteratively update f(x) by moving x in small steps with the opposite sign of the derivative



Which letter is the global minimum?

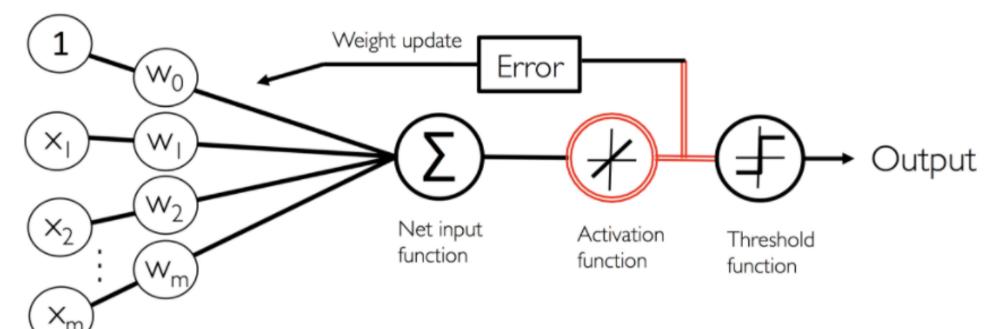
Which letter(s) are local minima?

Louis Augustin Cauchy: Compte Rendu `a l'Acad'emie des Sciences of October 18, 1847

## Gradient Descent – Relationship to Adaline

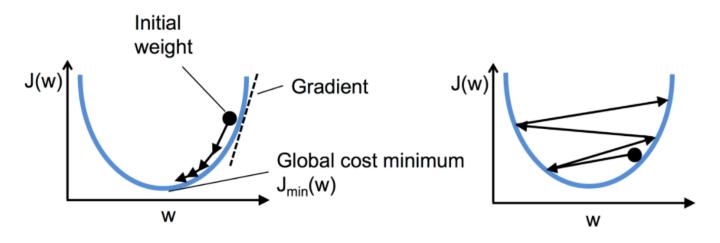
Recall: What was trying to be minimized for Adaline?

$$J(\mathbf{w}) = \frac{1}{2} \sum_{i} (y^{(i)} - \phi(z)_A^{(i)})^2$$



Python Machine Learning; Raschka & Mirjalili

## Gradient Descent: Influence of Learning Rate



- Learning Rate: amount new evidence is prioritized when updating weights
- What happens when learning rate is too small?
  - Convergence to good solution will be slow!
- What happens when learning rate is too large?
  - May not be able to converge to a good solution
- How to address the cons of different learning rates?
  - Gradually reduce learning rate over time

## Batch Gradient Descent (BGD)

- For each step (update), use calculations over all training examples
- What are strengths of this approach?
  - Does not bounce too much
- What are weaknesses of this approach?
  - Very slow or infeasible when dataset is large
- Which algorithm uses this?
  - Adaline

## Stochastic Gradient Descent (SGD)

- For each step (update), use calculations from one training example
- What are strengths of this approach?
  - Each iteration is fast to compute
  - Can train using huge datasets (stores one instance in memory at each iteration)
- What are weaknesses of this approach?
  - Updates will bounce a lot

#### Mini-batch Gradient Descent

- For each step (update), use calculations over subset of training examples
- What are strengths of this approach?
  - Bounces less erratically when finding model parameters than SGD
  - Can train using huge datasets (store some instances in memory at each iteration)
- What are weaknesses of this approach?
  - Very slow or infeasible when dataset is large
- Which algorithm uses this?
  - To be explored in future classes

# Today's Topics

- Binary classification applications
- Evaluating classification models
- Biological neurons: inspiration
- Artificial neurons: Perceptron & Adaline
- Gradient descent

#### Credits

- Image of Boulder: <a href="http://boulderrunning.com/where2run/five-trails-for-hill-running-and-mountain-training/">http://boulderrunning.com/where2run/five-trails-for-hill-running-and-mountain-training/</a>
- Stick person figure: <u>https://drawception.com/game/AsPNcppPND/draw-yourself-blindfolded-pio/</u>
- Figure: <a href="https://www.quora.com/What-is-meant-by-gradient-descent-in-laymen-terms">https://www.quora.com/What-is-meant-by-gradient-descent-in-laymen-terms</a>
- Figure and great reference:
   https://beamandrew.github.io/deeplearning/2017/02/23/deep\_learning\_101\_part1.html