

Data Science Campus

Coffee and Coding Session: Advanced Level

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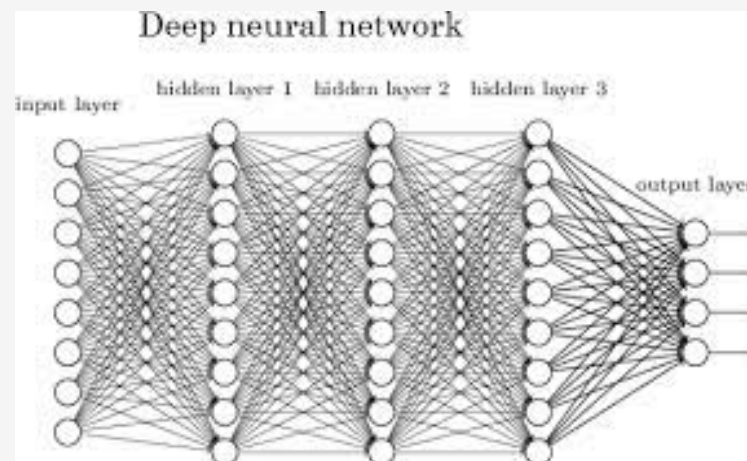
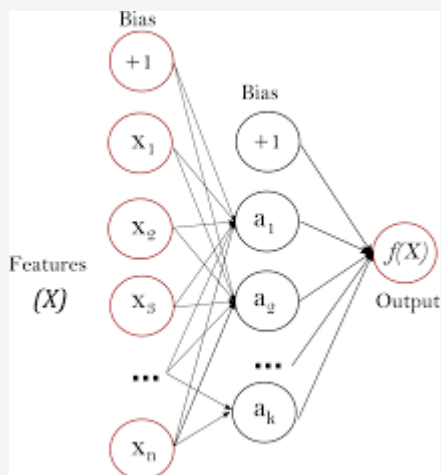
26 January 2022





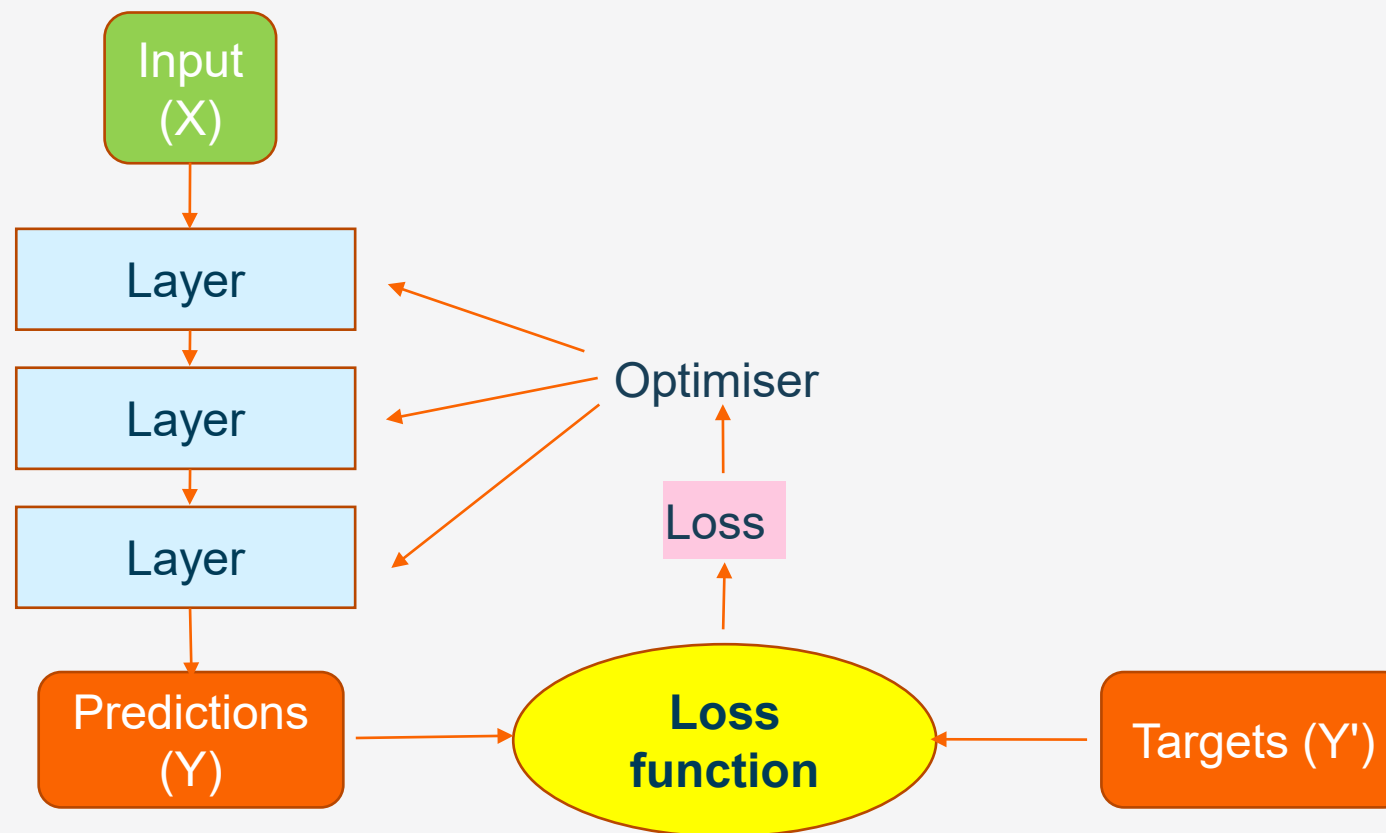
Deep learning & Neural networks (NN)

- Deep learning – successive layers of representations stacked on top of each other
- The model used for this is called a neural network





How a neural network (NN) works?





Loss and Loss Functions

- **Cross Entropy Loss/Negative Log Likelihood:**

$$\mathcal{L}(\theta) = - \sum_{i=0}^N \hat{y}_i \cdot \log(y_i)$$

y_i : entries in the prediction vector \vec{y}
 \hat{y}_i : entries in the ground truth label \hat{y}

- **Mean Squared Error Loss Function:**

$$\mathcal{L}(\theta) = \frac{1}{N} \sum_{i=0}^N (y_i - \hat{y}_i)^2$$

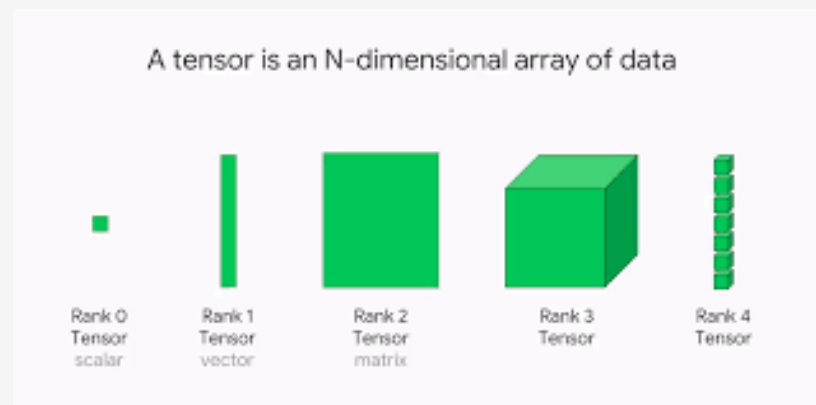
y_i : entries in the prediction vector \vec{y}
 \hat{y}_i : entries in the ground truth label \hat{y}

- **Mean Absolute Percentage Error:**

$$MAPE = \frac{100\%}{N} \sum_{i=0}^N \frac{|y_i - \hat{y}_i|}{\hat{y}_i}$$

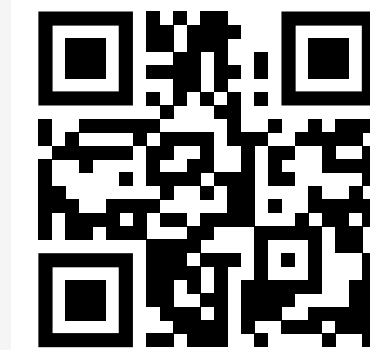


Introduction to Tensors



Operations with tensors – Addition, Dot product, broadcast etc.

For Tensor Algebra: <https://rb.gy/69fpjd>





Frameworks for deep learning

 Keras



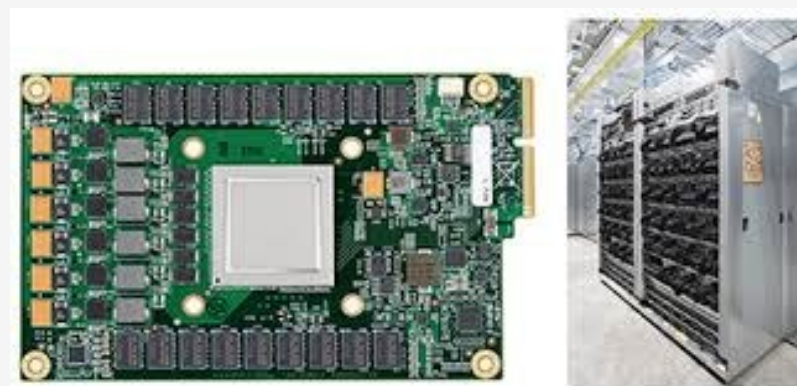
TensorFlow

 PyTorch





GPU Accelerators and Cloud Services

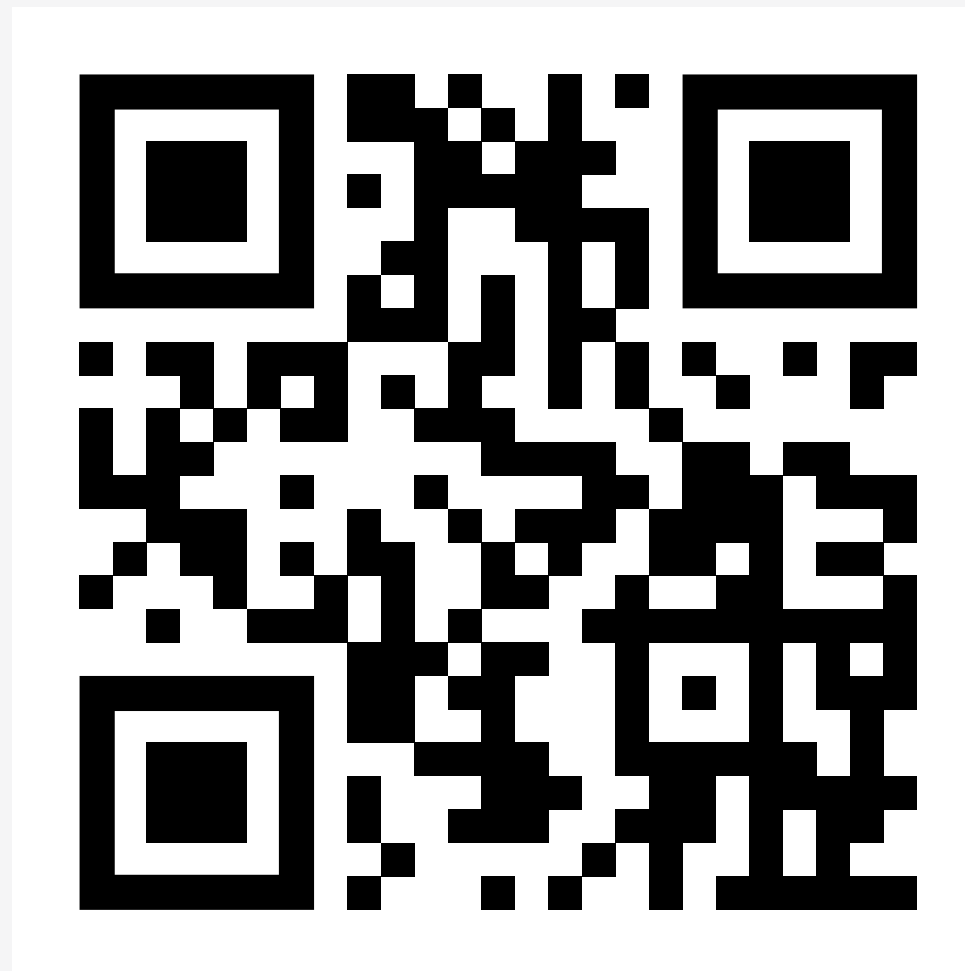


Libraries for accelerated data science – DL frameworks, Rapids, etc.



A NN classification example

An example of simple fully connected NN classifying human activities from a accelerometers (pyTorch version):
<https://rb.gy/6bnqnu>



The importance of ETL and feature engineering





- Are there gaps in the data?
- Is the dataset imbalanced?
- Are you feeding the right data types to the model?
- Are you using the right range for the input variables?
- Is it possible to extract features that will help the model?
- How are you planning to evaluate the performance of the model?

The importance of model performance metrics

- Accuracy – not entirely appropriate for unbalanced data and not handy if we are interested in a single class $(TP+TN)/(P+N)$
- Precision: $TP/(TP+FP)$
- Recall: $TP/(TP+FN)$



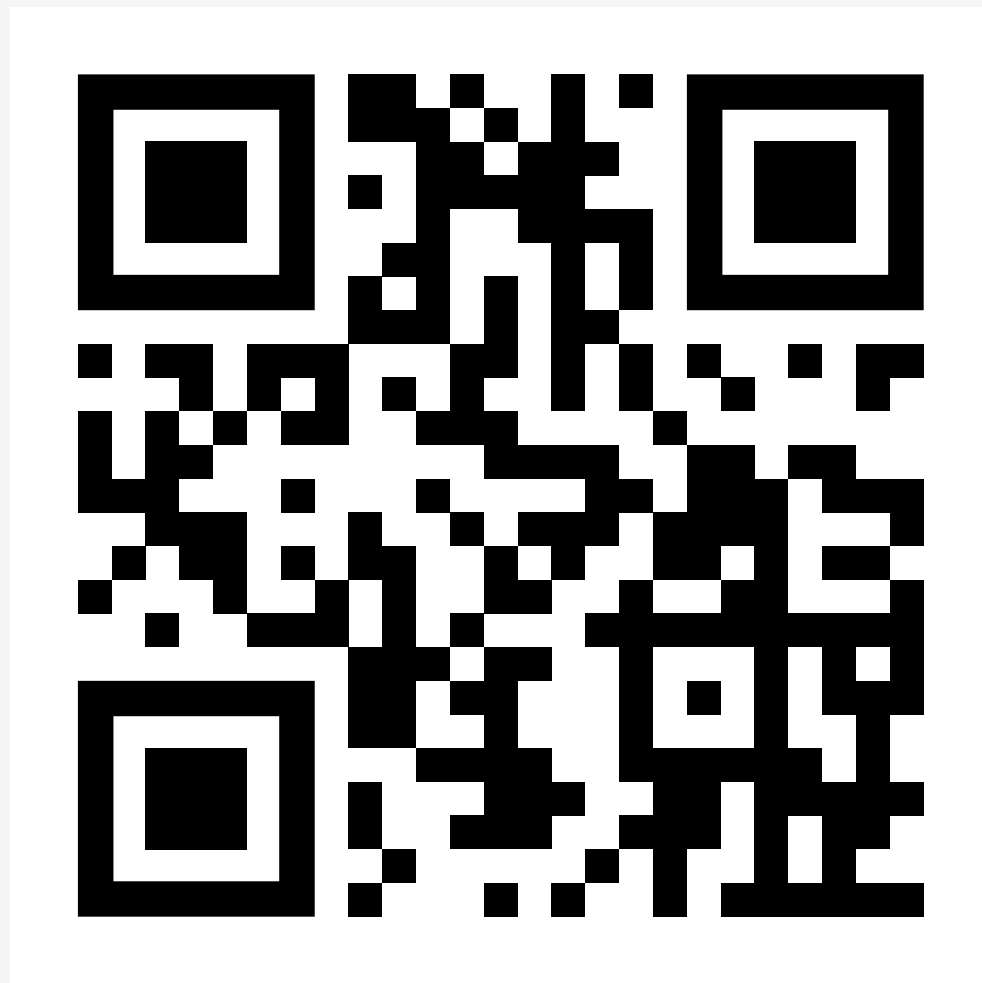
		Predicted	
		P	N
True	P	TP	FN
	N	FP	TN

		Predicted	
			
True		TP	FN
		FP	TN



Side by side comparison of several ML methods

Please follow:
rb.gy/6bnqnu





Deep learning methods need more training data

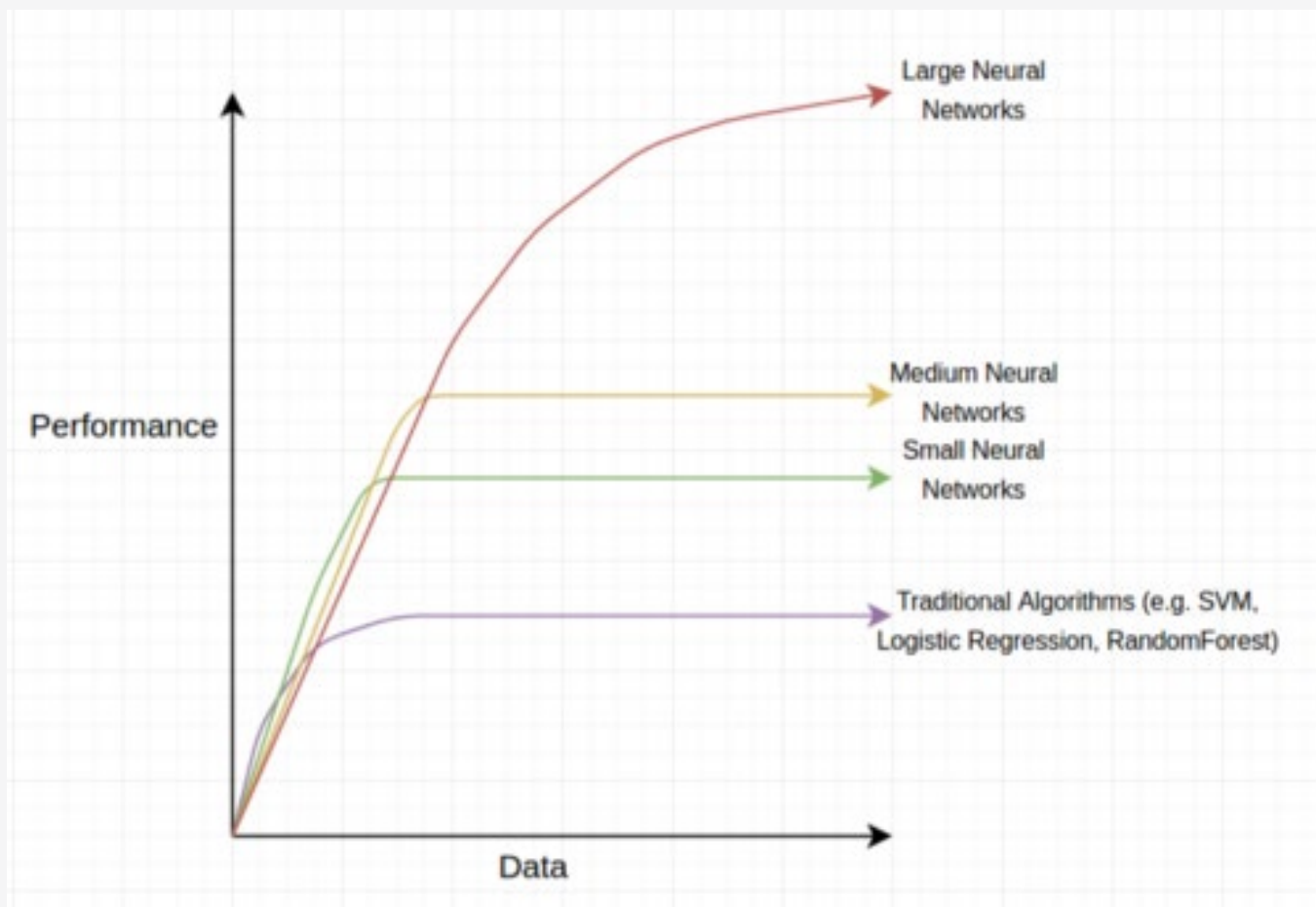


Image from Andrew Ng's talk at Bay Area Deep Learning School (25th - 26th September, 2016)



Is your NN overfitting or underfitting?

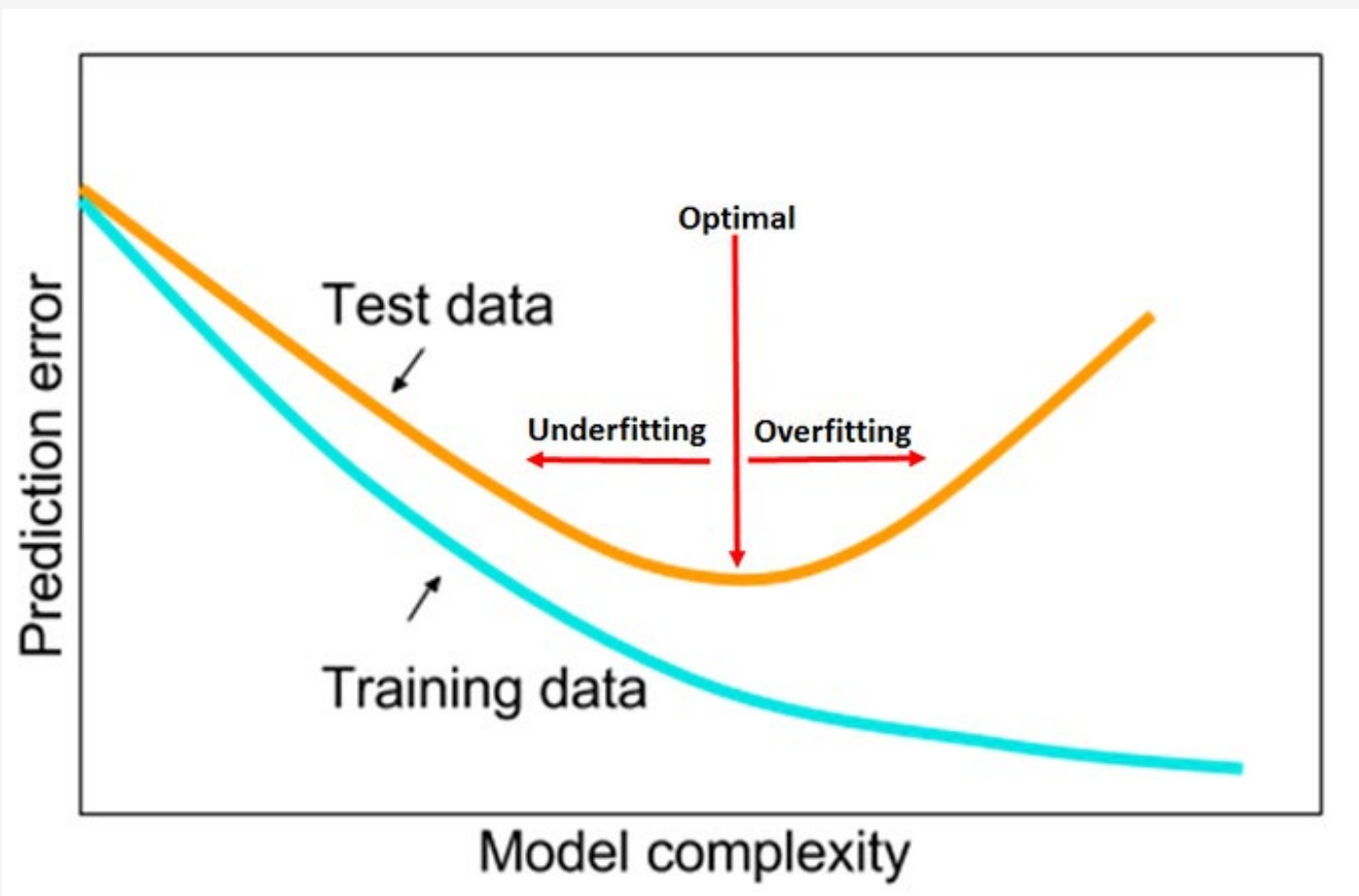


Image from Leslie N. Smith,
<https://arxiv.org/abs/1803.09820>

How to prevent overfitting in neural network?

- Provide more training data / use data augmentation
- Use regularization (L1, L2)
- Use dropout
- Simplify the model
- Early stopping

Teaser question

- How to know that we have a sufficiently complex model?

Many different type of neural networks

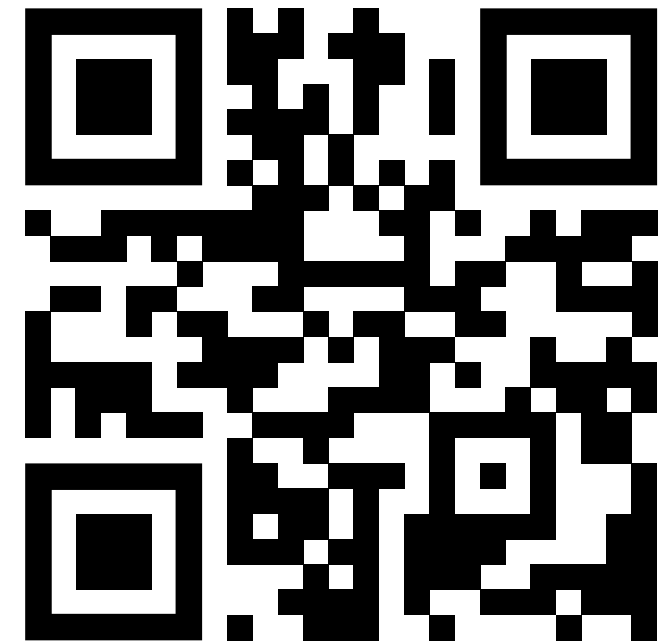
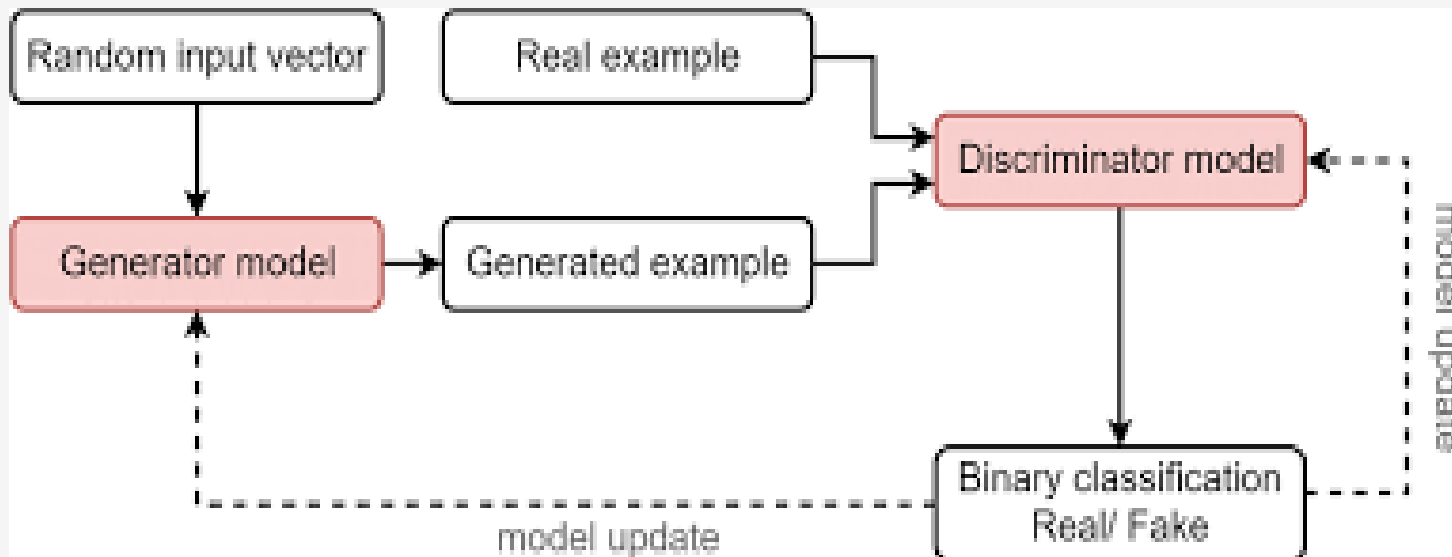
- CNN
- UNETs
- Resnet
- Autoencoders/ VAE
- RNN/LSTM/GRU
- GANs
- Transformers (self-attention)

Generating synthetic UK Census data with GAN

Please follow:

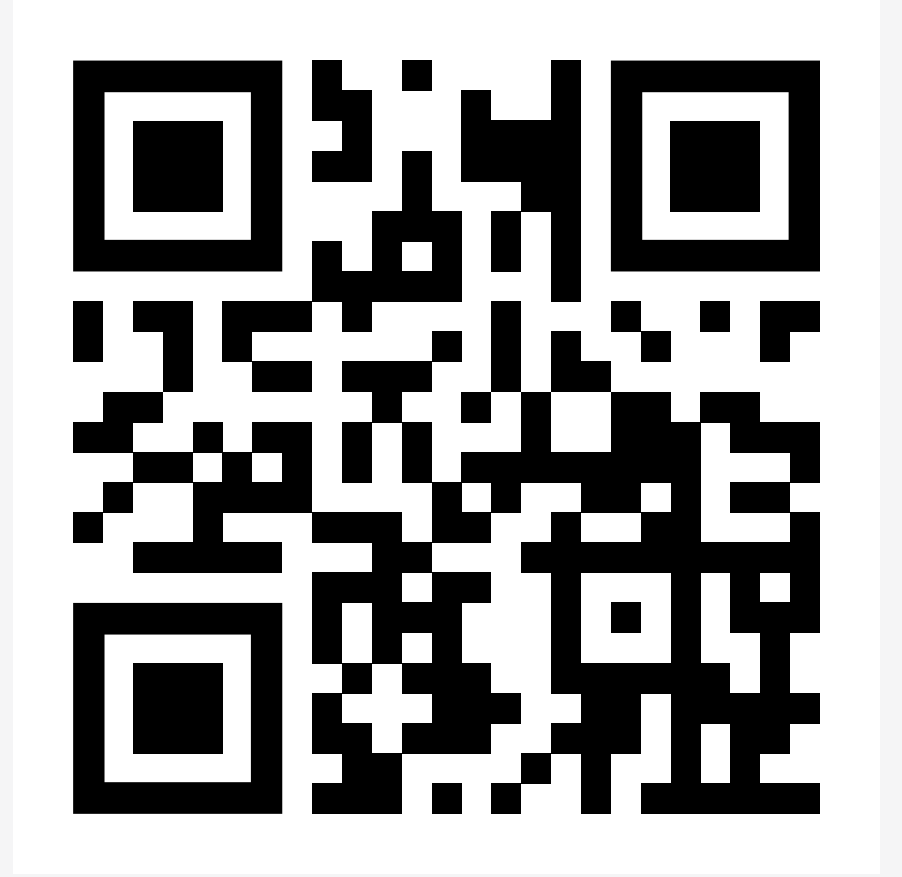
<https://rb.gy/zwbqyr>

What is a Generative Adversarial network?



Recommended further reading/watching: Recent advances in Deep Learning

Please follow:
rb.gy/gtsgwp



Questions?