General Guidance

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Framework of ML

Training data: $\{(\boldsymbol{x^1}, \hat{y}^1), (\boldsymbol{x^2}, \hat{y}^2), \ldots, (\boldsymbol{x^N}, \hat{y}^N)\}$

Testing data: $\{\boldsymbol{x^{N+1}}, \boldsymbol{x^{N+2}}, \ldots, \boldsymbol{x^{N+M}}\}$

Speech Recognition

$\boldsymbol{x}$:  $\hat{y}$: phoneme

Speaker Recognition

$\boldsymbol{x}$:  $\hat{y}$: John (speaker)

Image Recognition

$\boldsymbol{x}$:  $\hat{y}$: soup

Machine Translation

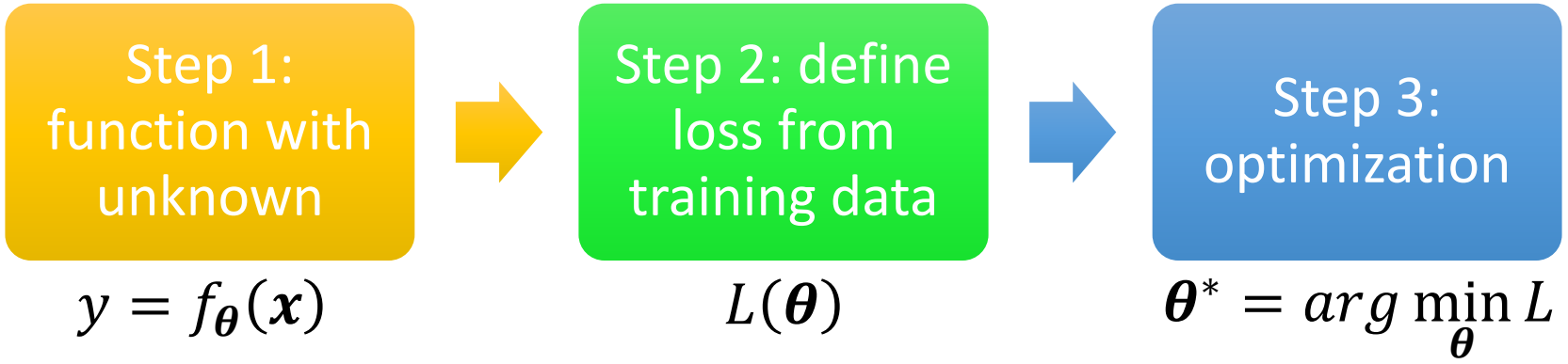
$\boldsymbol{x}$: 痛みを知れ

$\hat{y}$: 了解痛苦吧

Framework of ML

Training data: $\{(\boldsymbol{x^1}, \hat{y}^1), (\boldsymbol{x^2}, \hat{y}^2), \ldots, (\boldsymbol{x^N}, \hat{y}^N)\}$

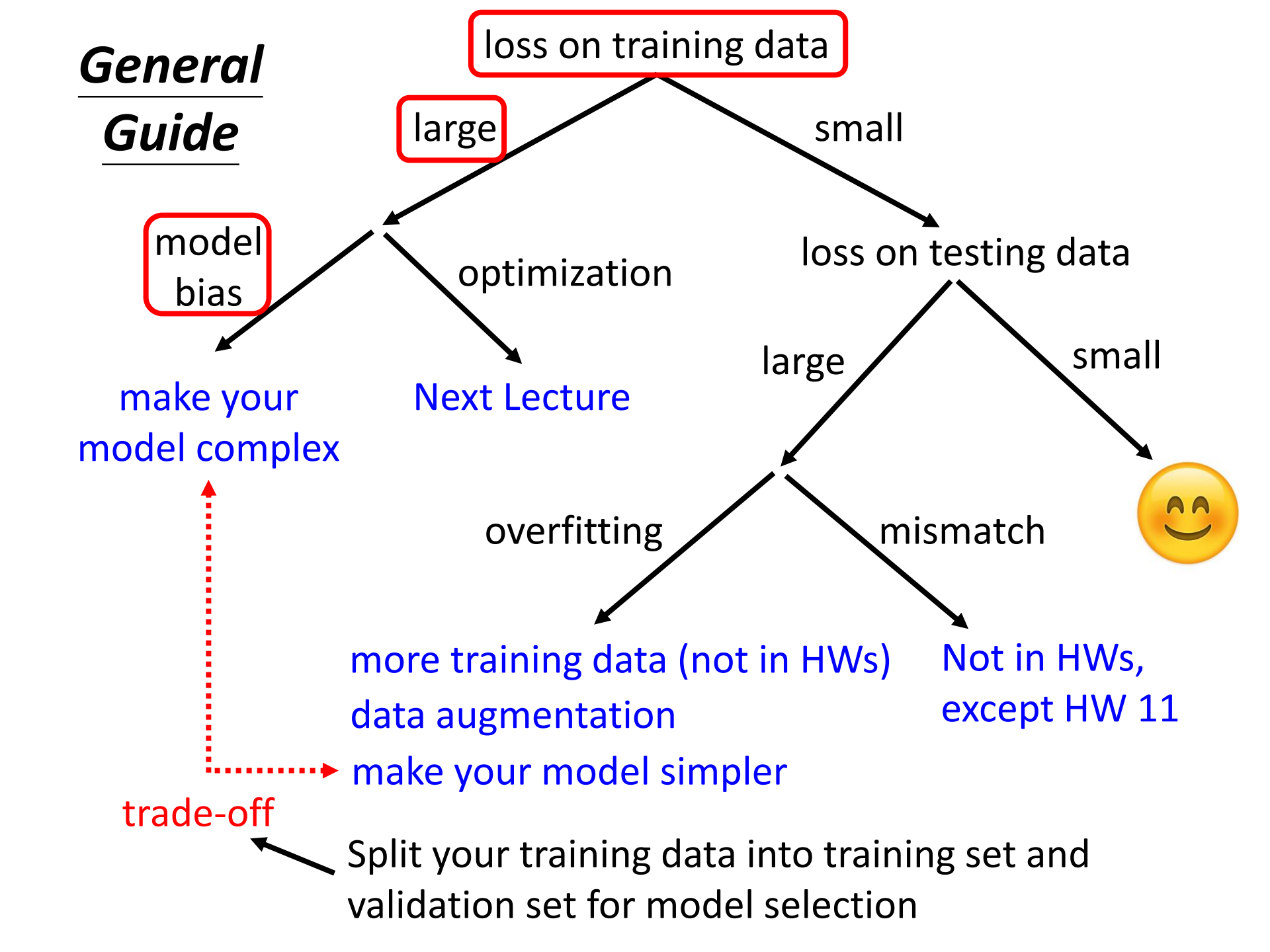
Training:



Testing data: $\{\boldsymbol{x^{N+1}}, \boldsymbol{x^{N+2}}, \ldots, \boldsymbol{x^{N+M}}\}$

Use $y = f_{\boldsymbol{\theta}^*}(\boldsymbol{x})$ to label the testing data

$\{y^{N+1}, y^{N+2}, \ldots, y^{N+M}\}$ → Upload to Kaggle

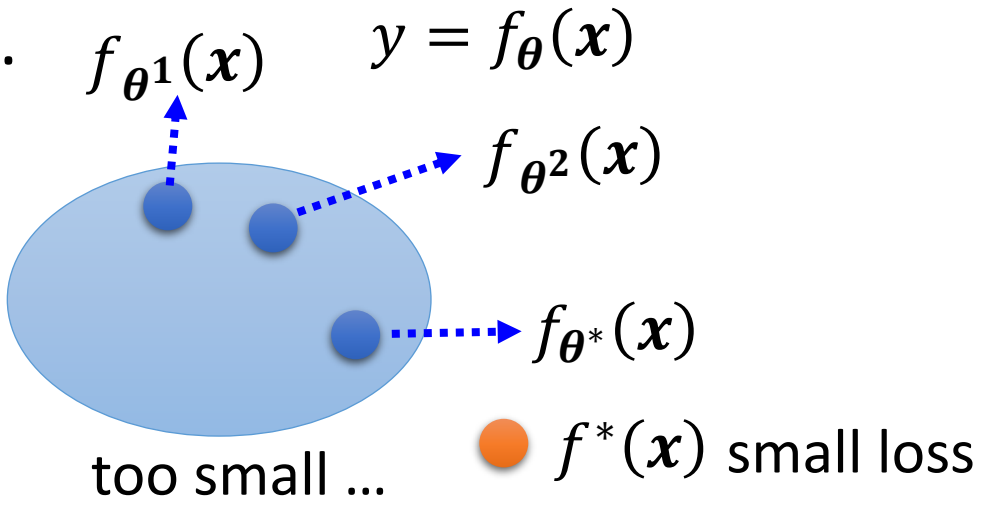

General Guide
loss on training data
large
small
model bias
optimization
loss on testing data
make your model complex
Next Lecture
large
small
overfitting
mismatch
more training data (not in HWs)
data augmentation
Not in HWs, except HW 11
make your model simpler
trade-off
Split your training data into training set and validation set for model selection

Model Bias

- The model is too simple.

find a needle in a haystack …

… but there is no needle



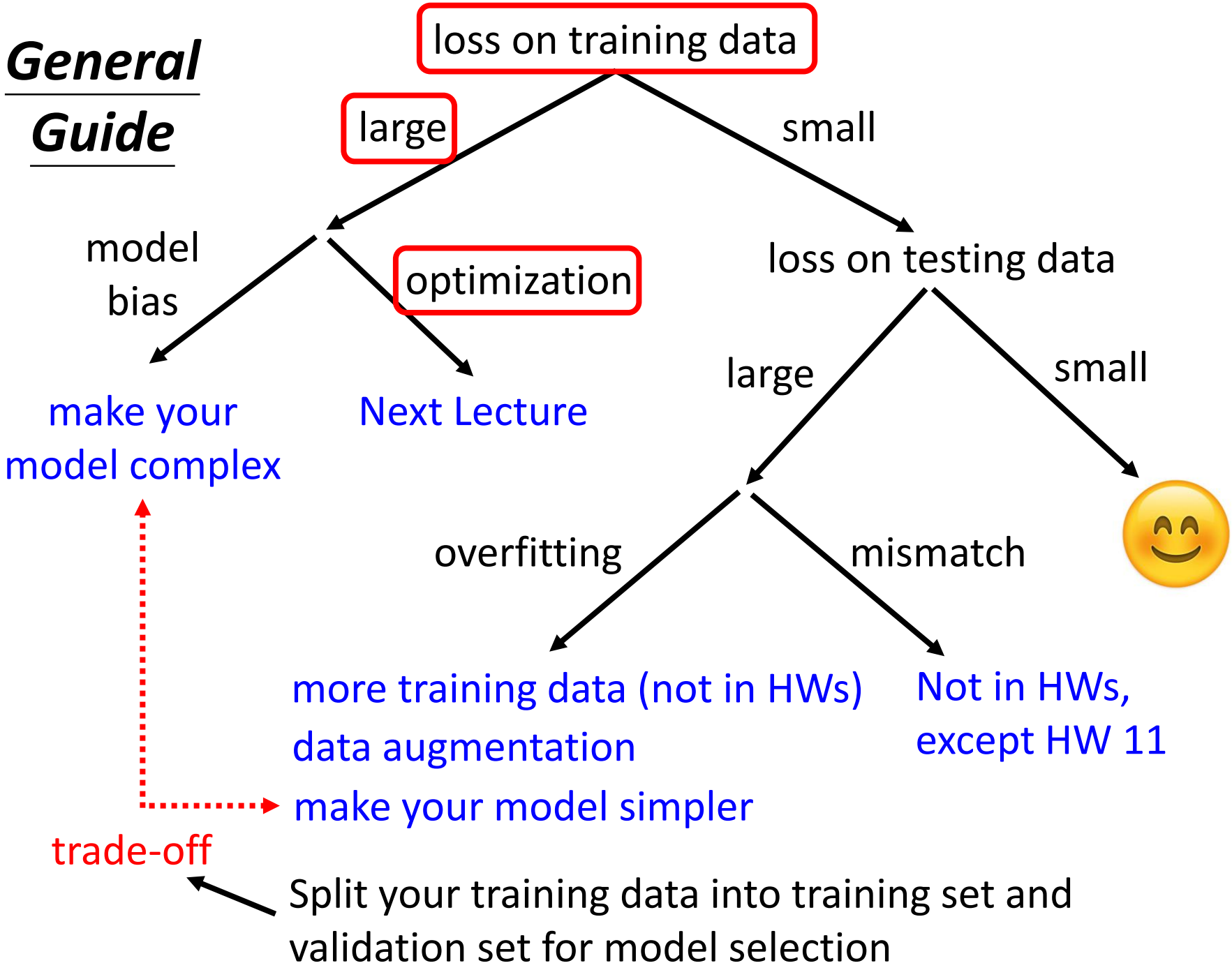
- Solution: redesign your model to make it more flexible

$$y = b + wx_1 \xrightarrow{\text{More features}} y = b + \sum_{j=1}^{56} w_j x_j$$

Deep Learning
(more neurons, layers)

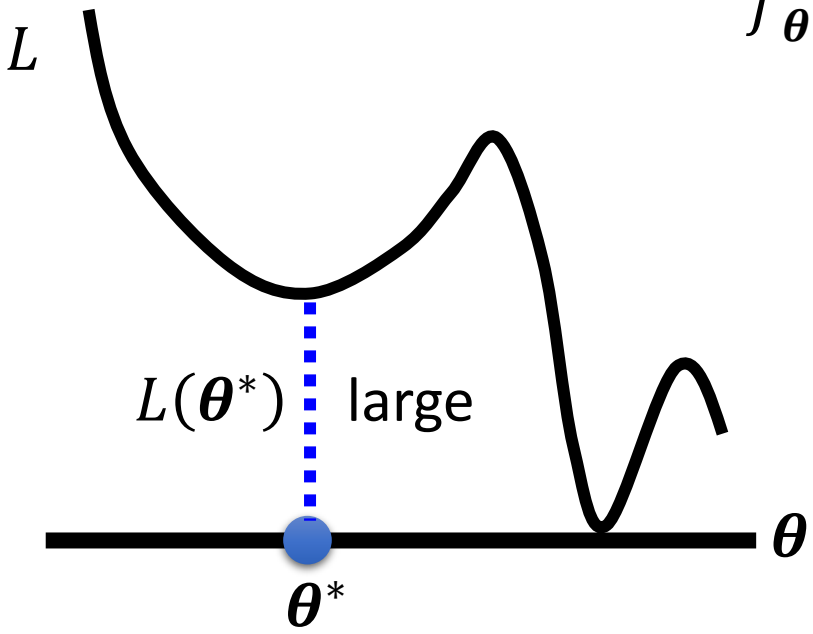
$$y = b + \sum_i c_i \, sigmoid\left(b_i + \sum_j w_{ij} x_j\right)$$

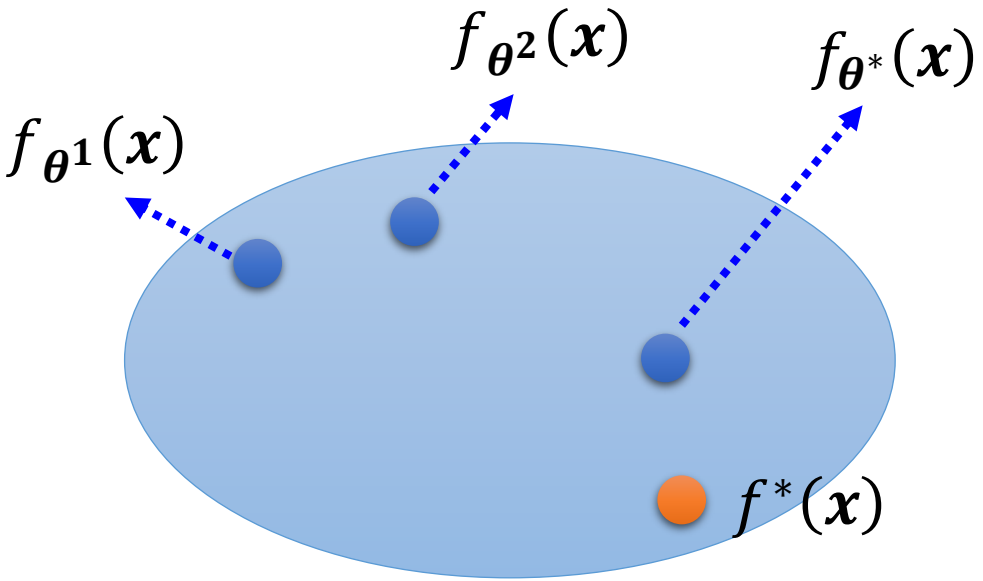
General Guide



Optimization Issue

- Large loss not always imply model bias. There is another possibility …





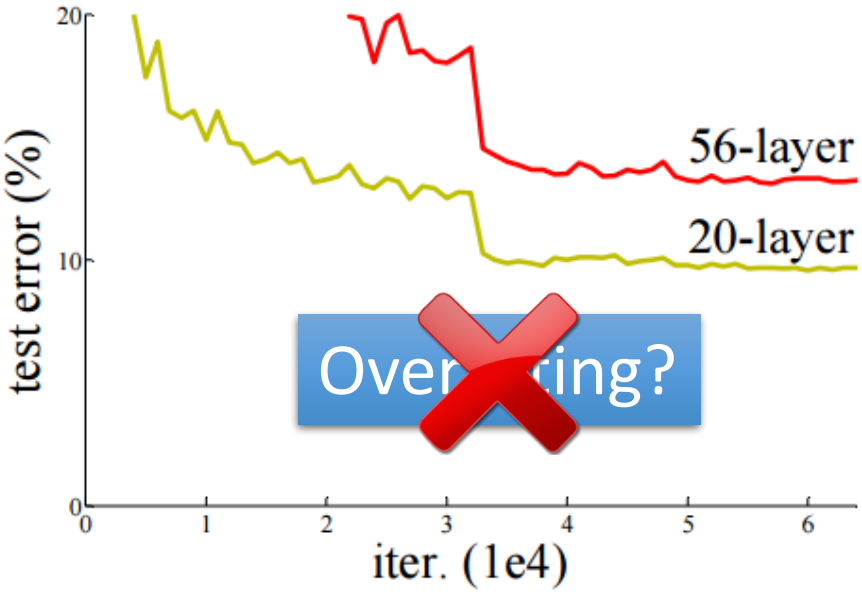
A needle is in a haystack …

… Just cannot find it.

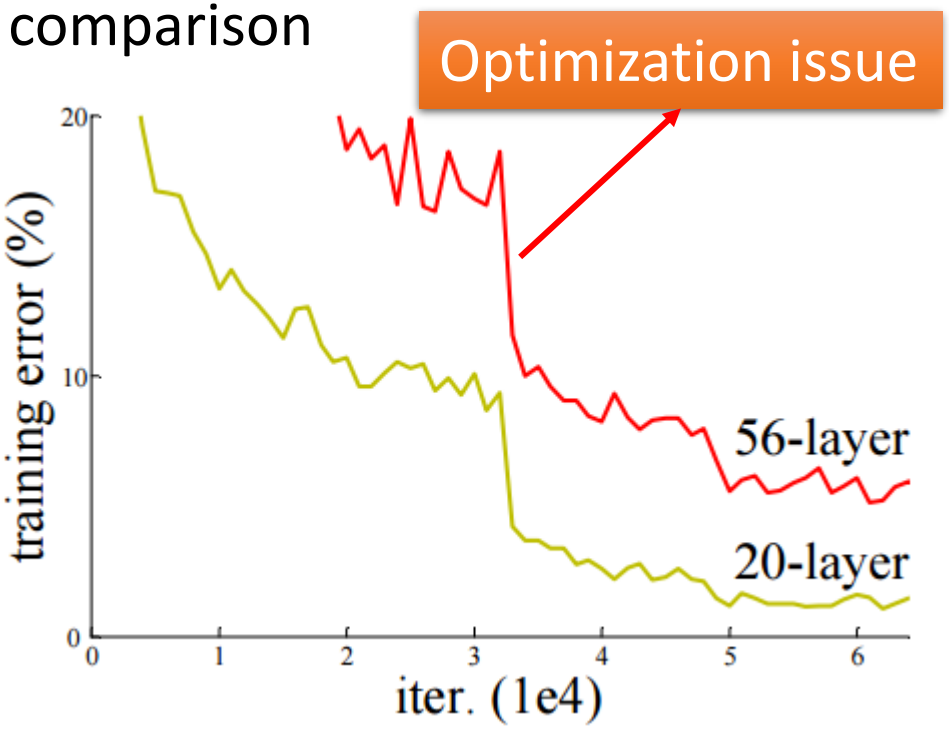
Ref: http://arxiv.org/abs/1512.03385

Optimization Issue

- Diagnosis: large loss on training data, and you believe your model has sufficient flexibility (?)
  - Gaining the insights from comparison



Testing Data



Training Data

Ref: http://arxiv.org/abs/1512.03385

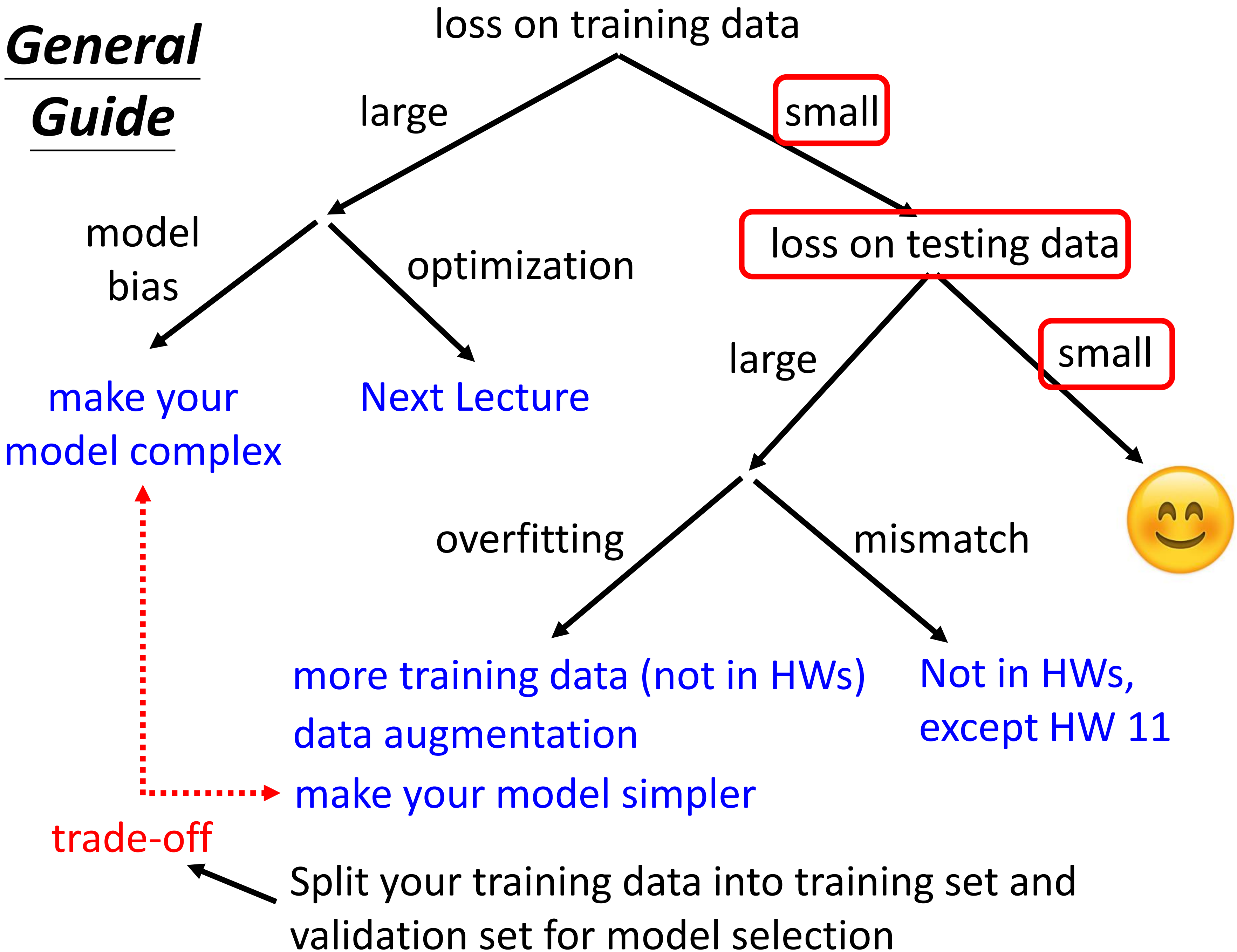
Optimization Issue

- Diagnosis: large loss on training data, and you believe your model has sufficient flexibility (?)
  - Gaining the insights from comparison
  - Start from shallower networks (or other models), which are easier to train.
  - If deeper networks do not obtain smaller loss on **training data**, then there is optimization issue.

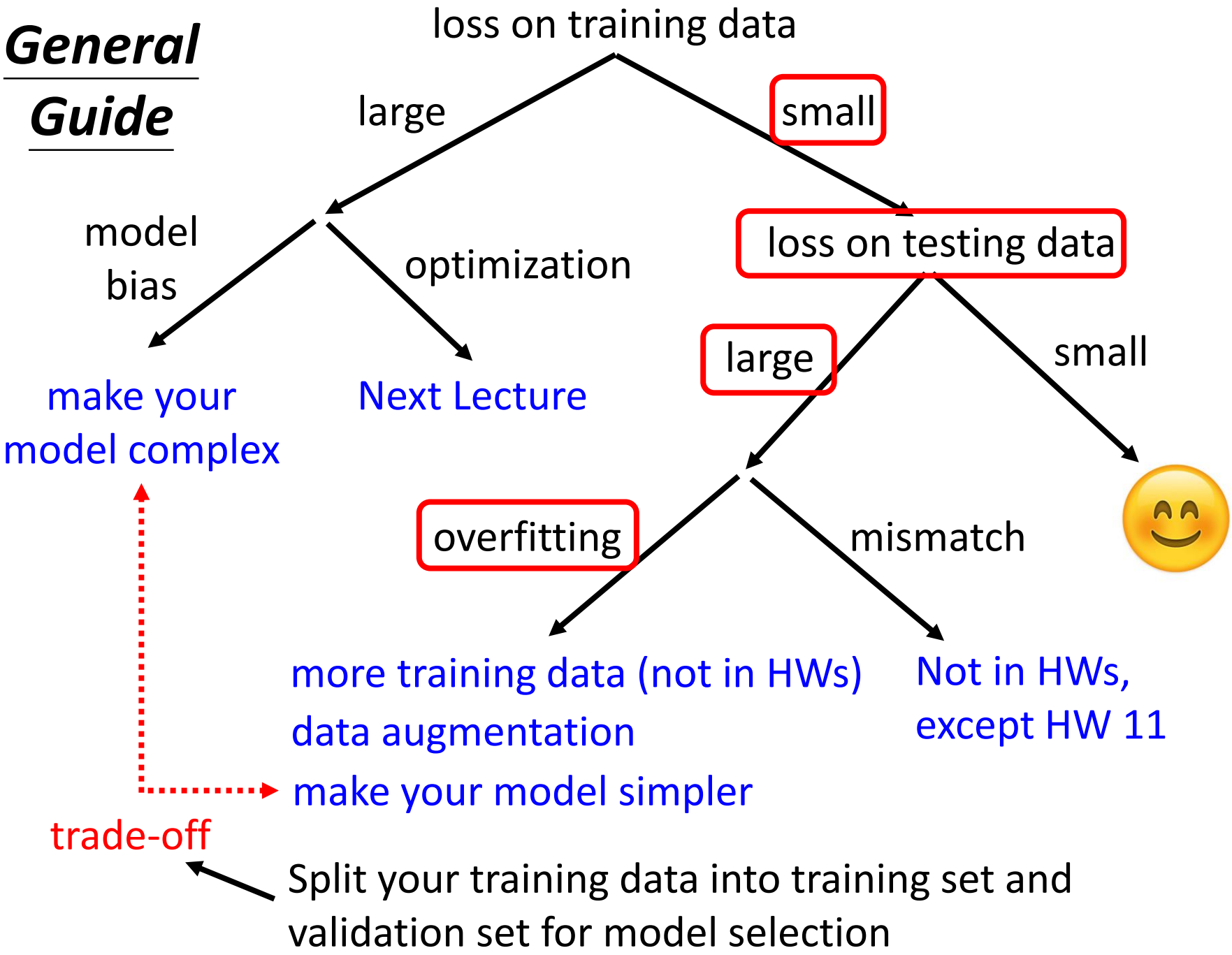
	1 layer	2 layer	3 layer	4 layer	5 layer
2017 – 2020	0.28k	0.18k	0.14k	0.10k	0.34k

- Solution: More powerful optimization technology (next lecture)

General Guide



General Guide



Overfitting

- Small loss on training data, large loss on testing data. Why?

An extreme example

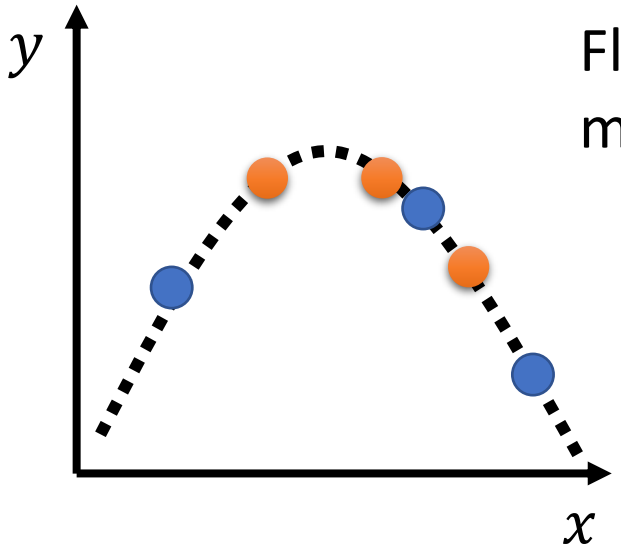
Training data: $\{(\boldsymbol{x^1}, \hat{y}^1), (\boldsymbol{x^2}, \hat{y}^2), \ldots, (\boldsymbol{x^N}, \hat{y}^N)\}$

$$f(\boldsymbol{x}) = \begin{cases} \hat{y}^i & \exists \boldsymbol{x^i} = \boldsymbol{x} \\ random & otherwise \end{cases}$$

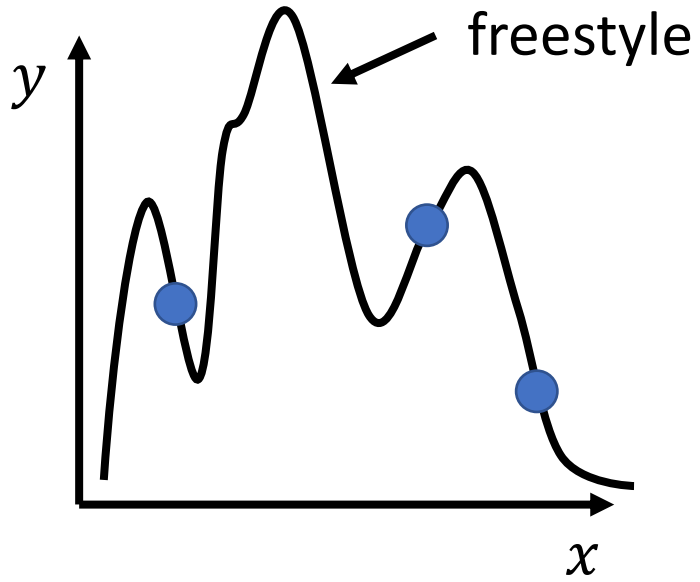
Learns nothing … !

This function obtains **zero training loss**, but **large testing loss**.

Overfitting



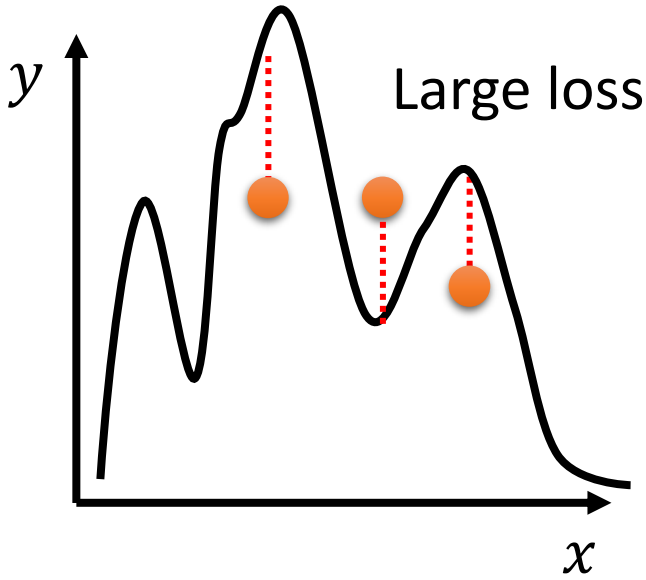
Flexible model



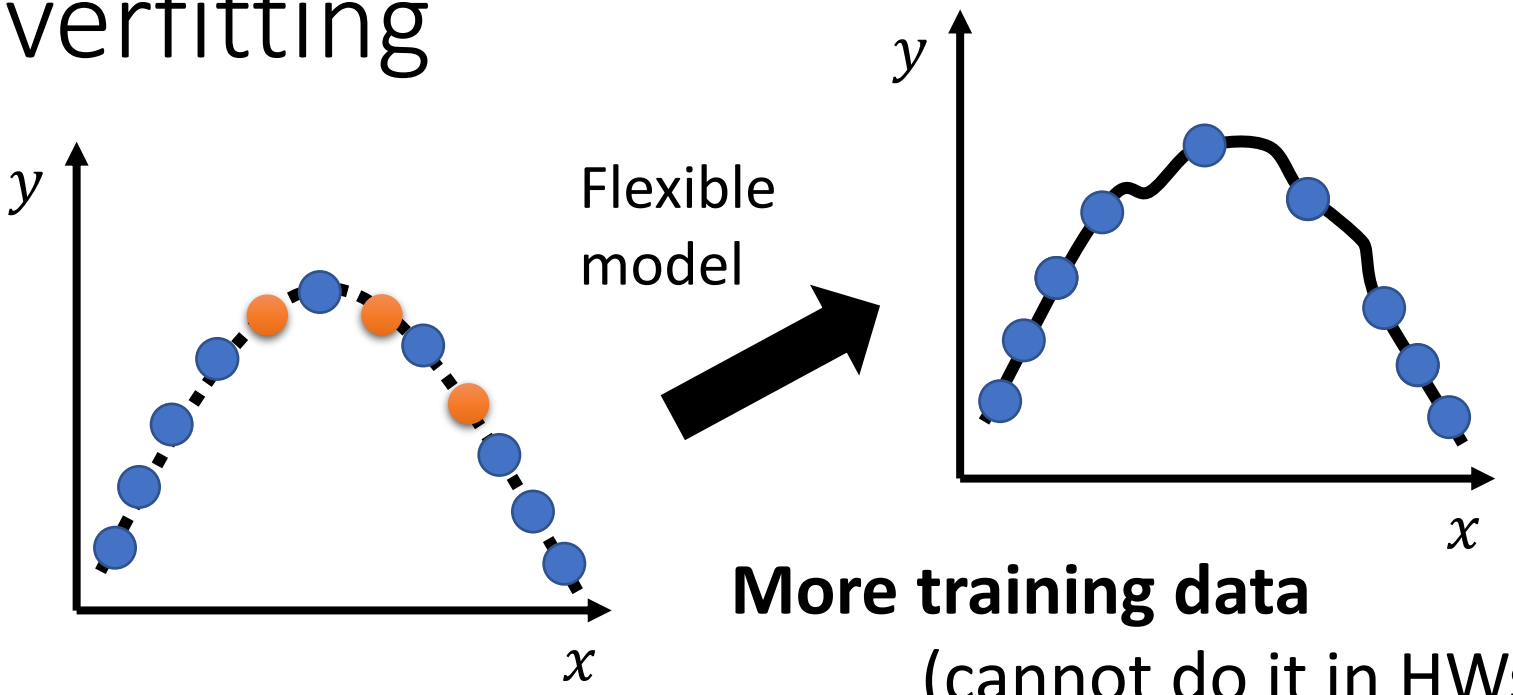
Real data distribution (not observable)

Training data

Testing data



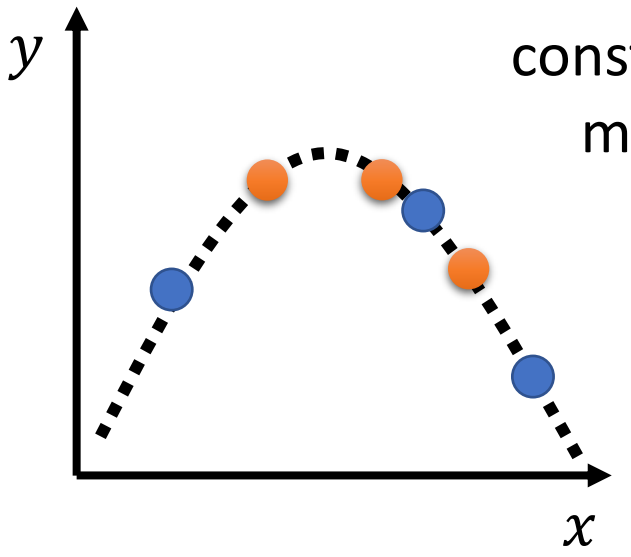
Overfitting



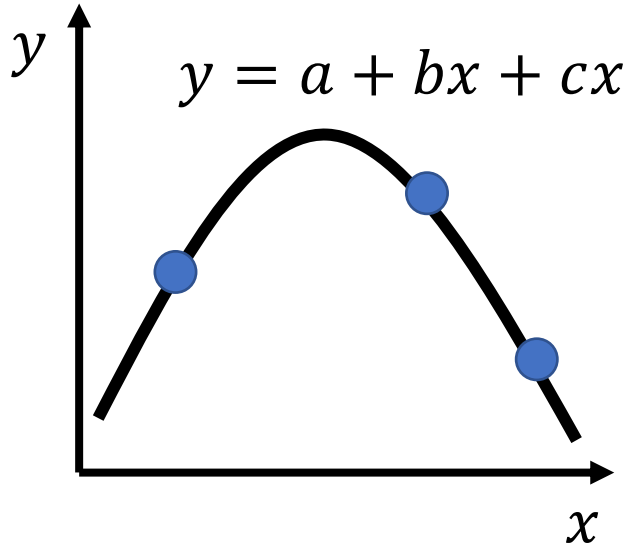
More training data
(cannot do it in HWs)

Data augmentation (you can do that in HWs)

Overfitting



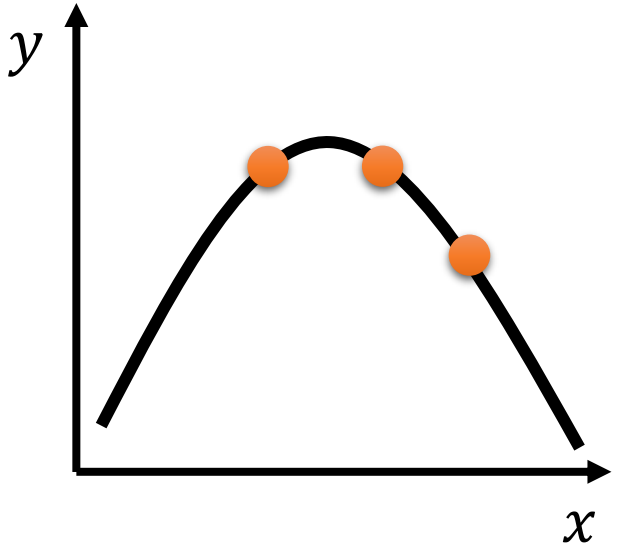
constrained model



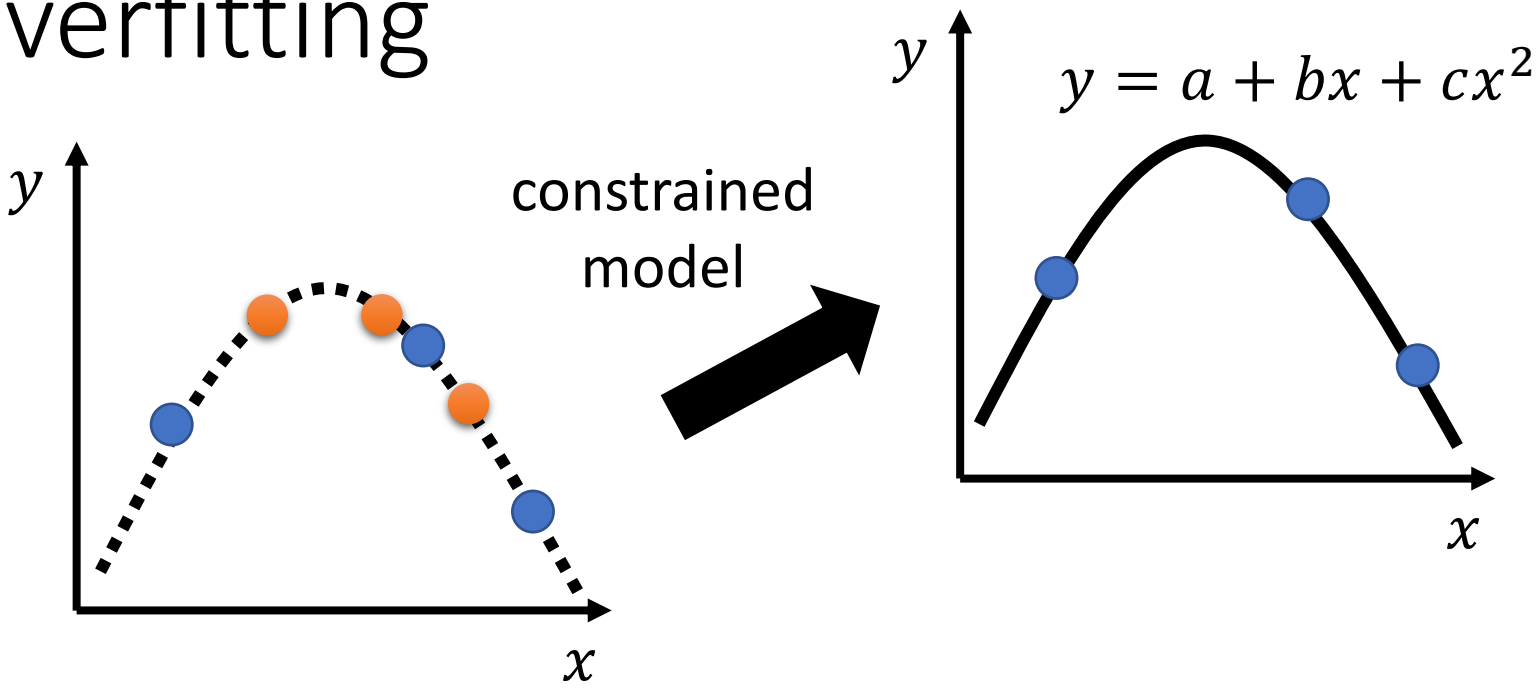
Real data distribution (not observable)

Training data

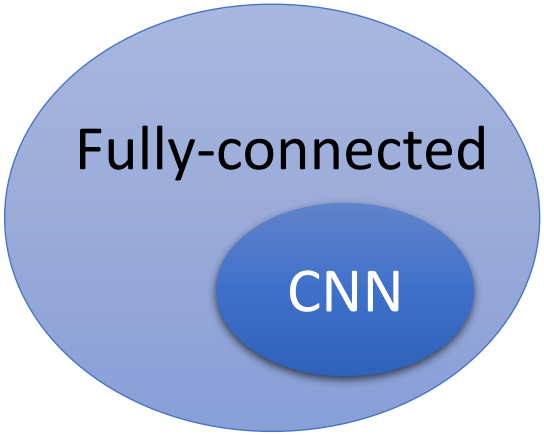
Testing data



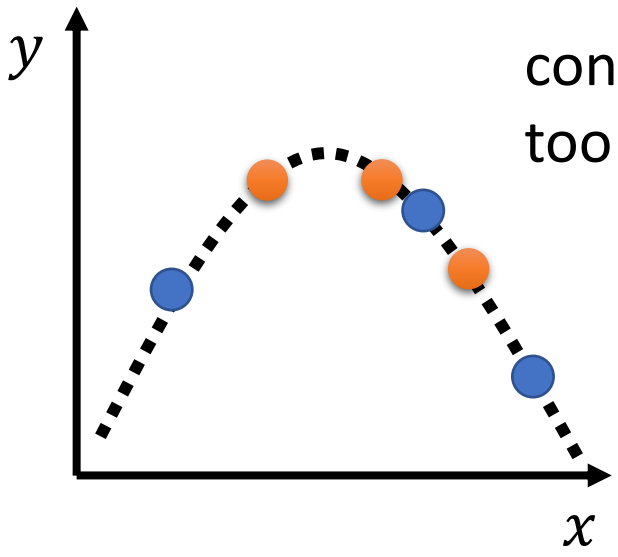
Overfitting



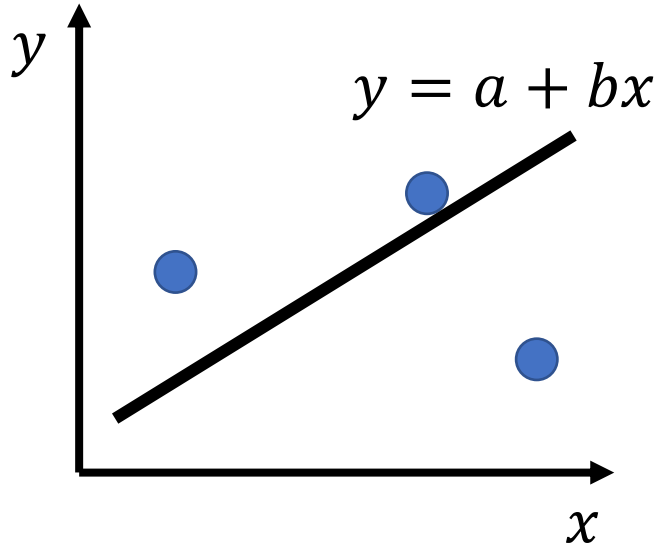
- Less parameters, sharing parameters
- Early spotting
- Regularization
- Dropout



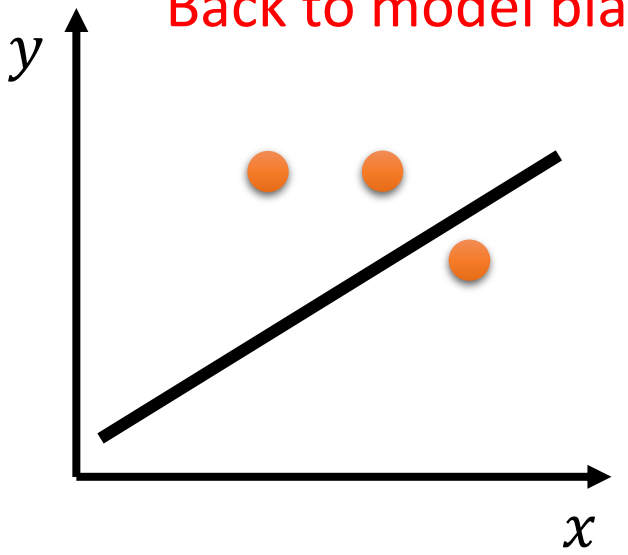
Overfitting



constrain too much



Back to model bias …

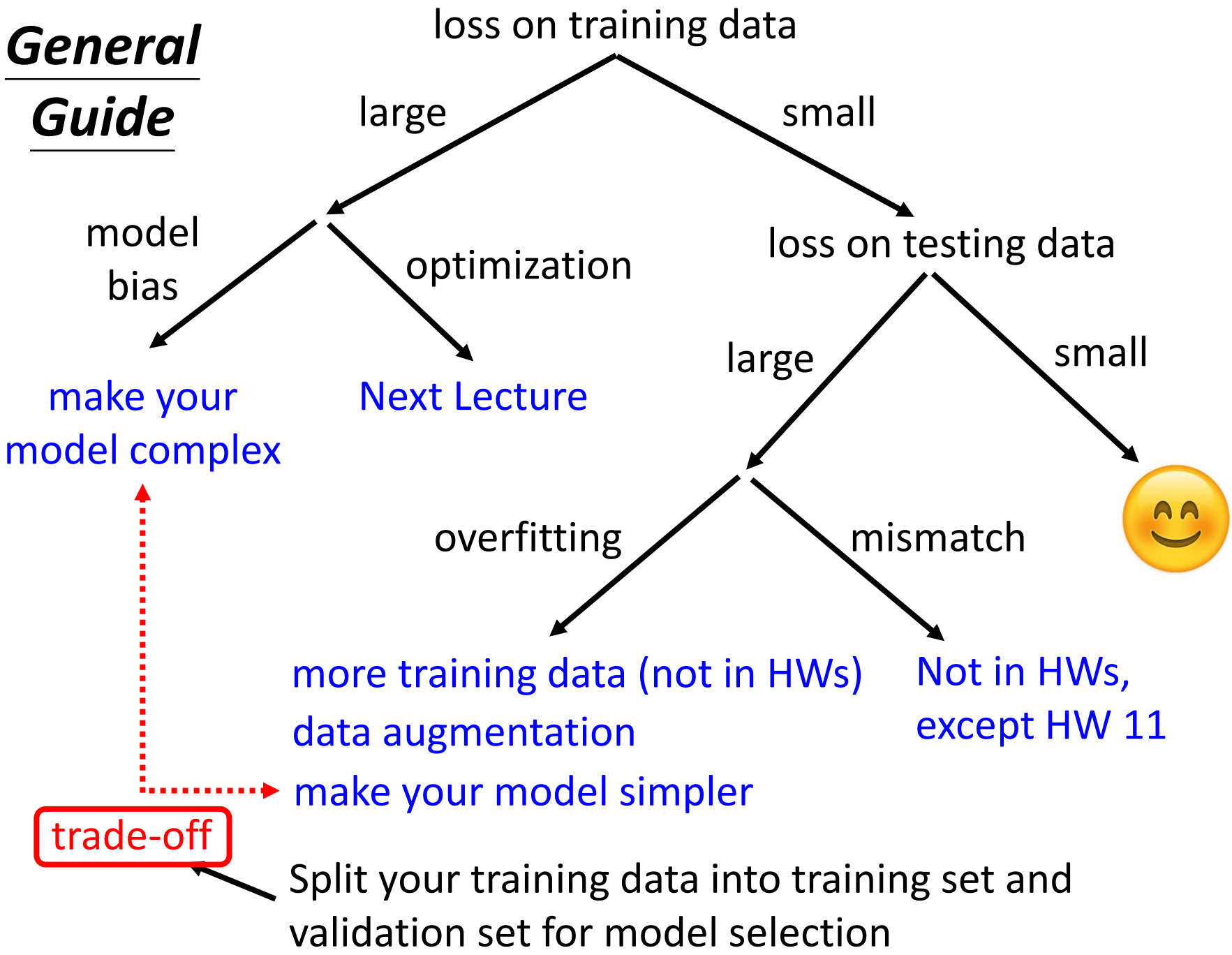


Real data distribution (not observable)

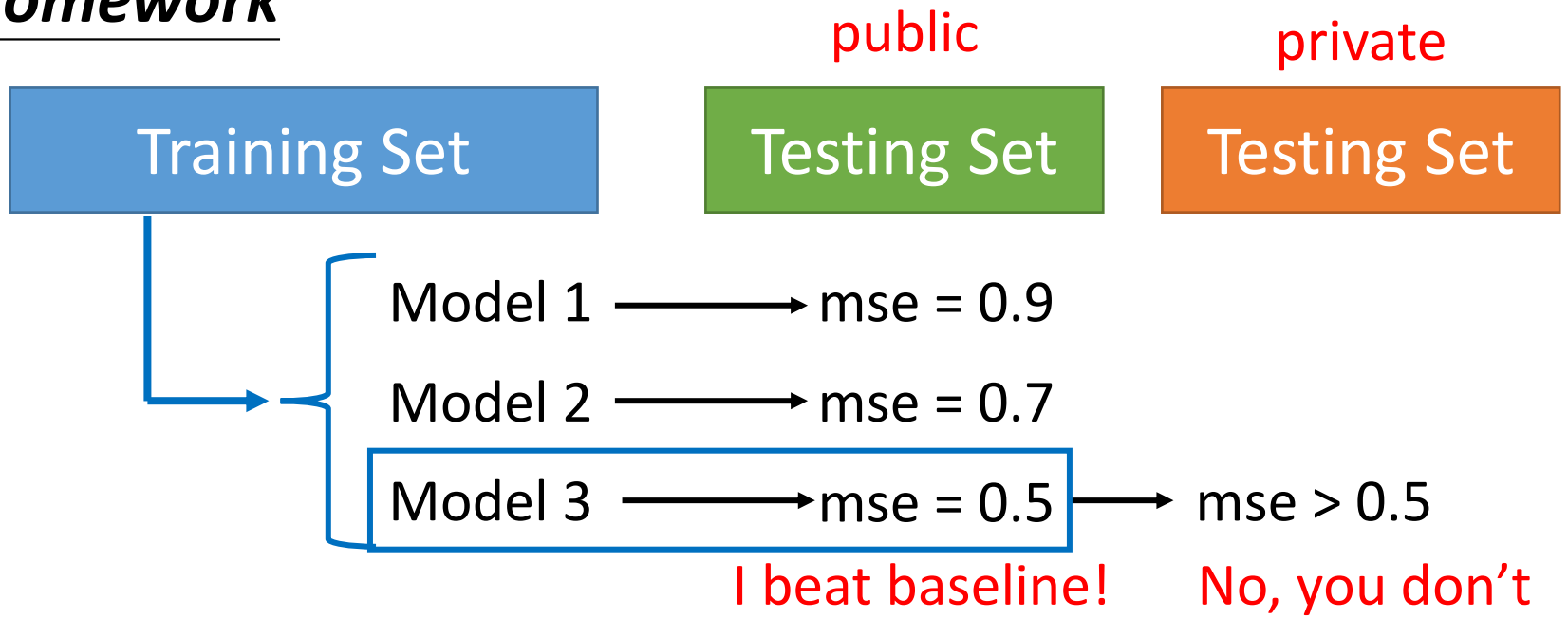
Training data

Testing data

General Guide



Homework



The extreme example again

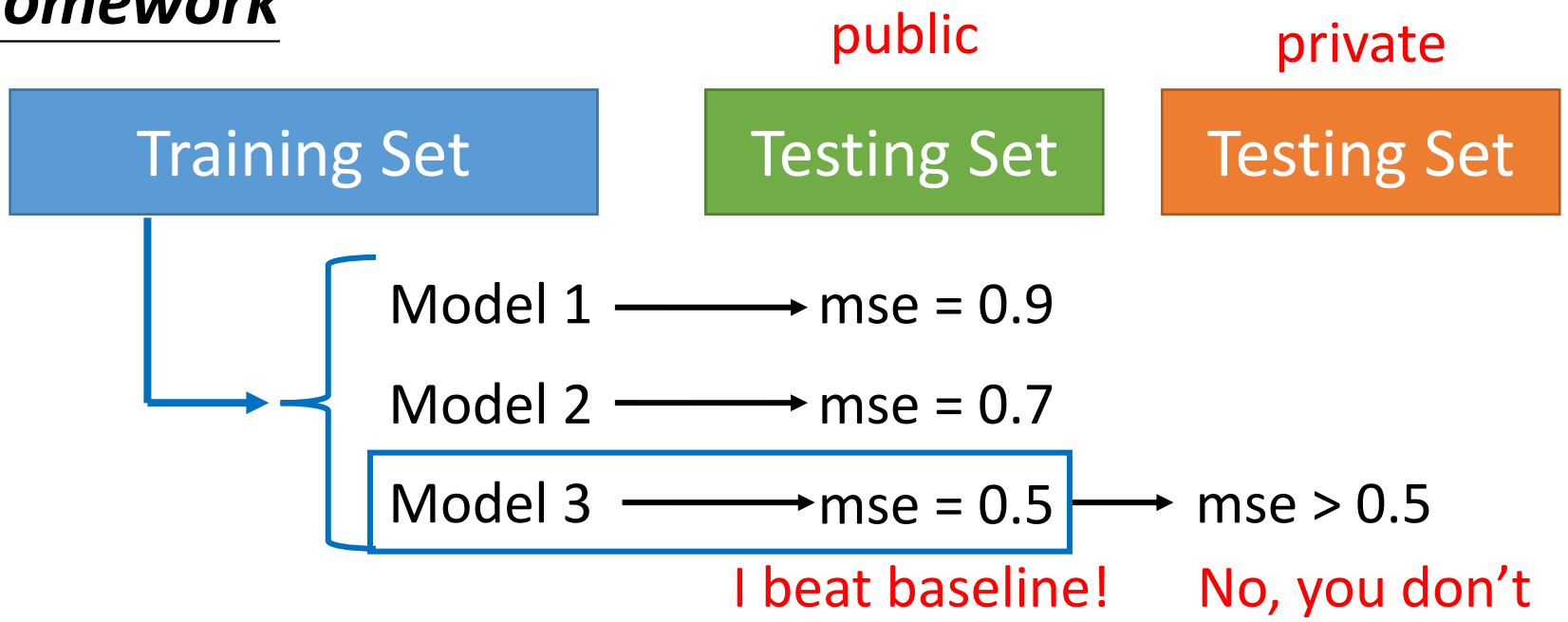
$$f_k(\boldsymbol{x}) = \begin{cases} \hat{y}^i & \exists \boldsymbol{x^i} = \boldsymbol{x} \\ random & otherwise \end{cases}$$

k: 1 - 10000000000000000000

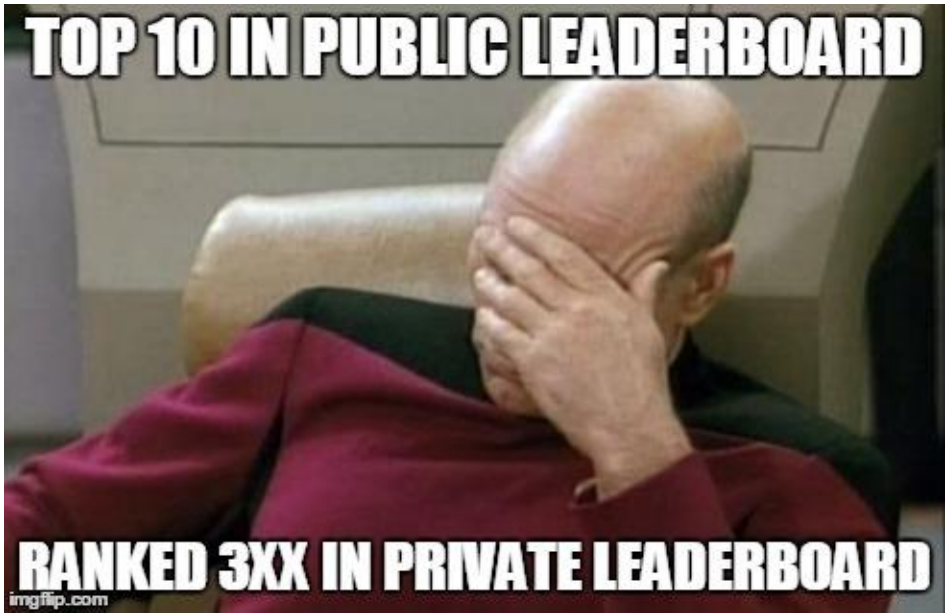
It is possible that $f_{56789}(\boldsymbol{x})$ **happens** to get good performance on public testing set.

So you select $f_{56789}(\boldsymbol{x})$ …… Random on private testing set

Homework

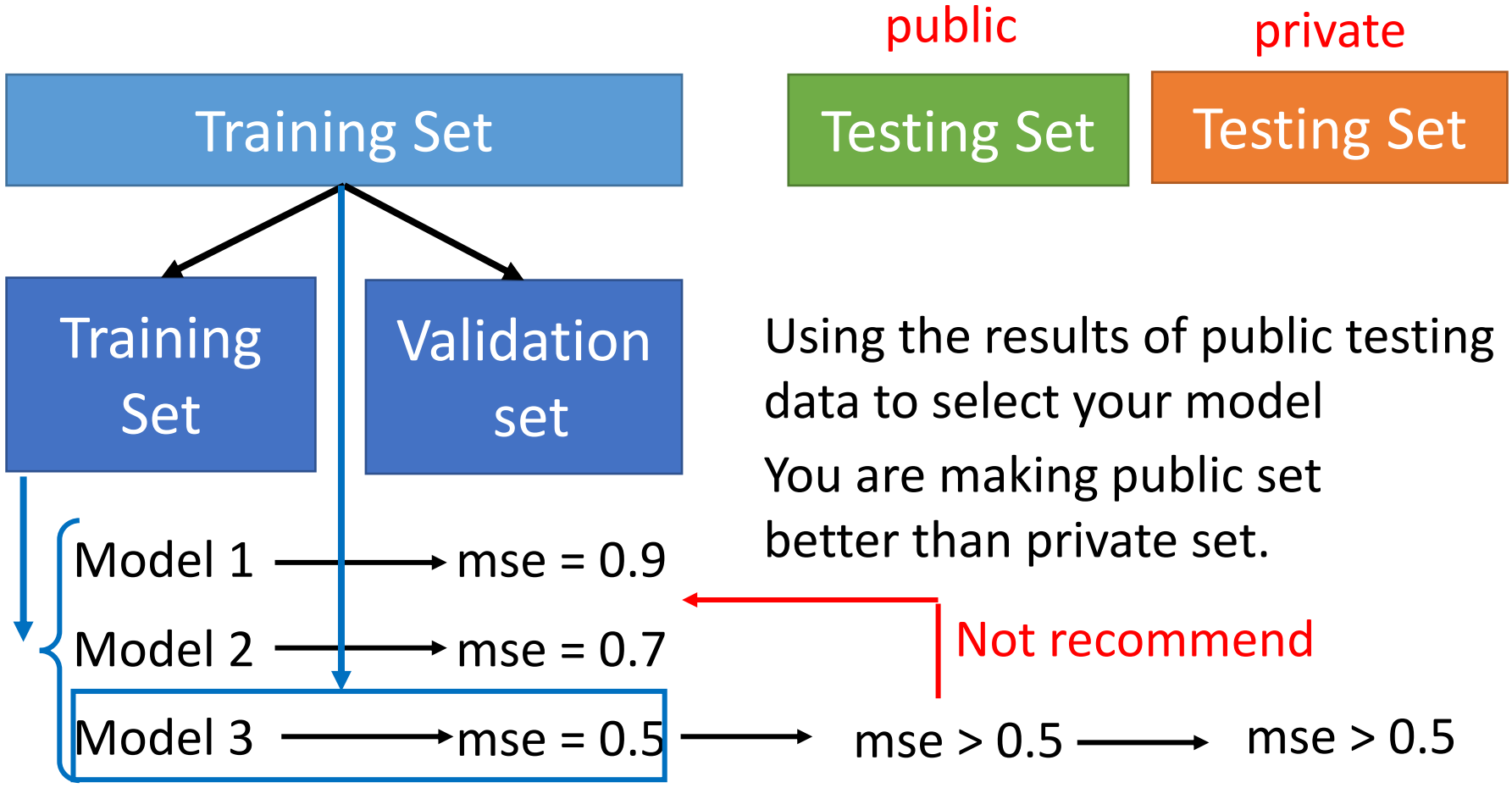


What will happen?

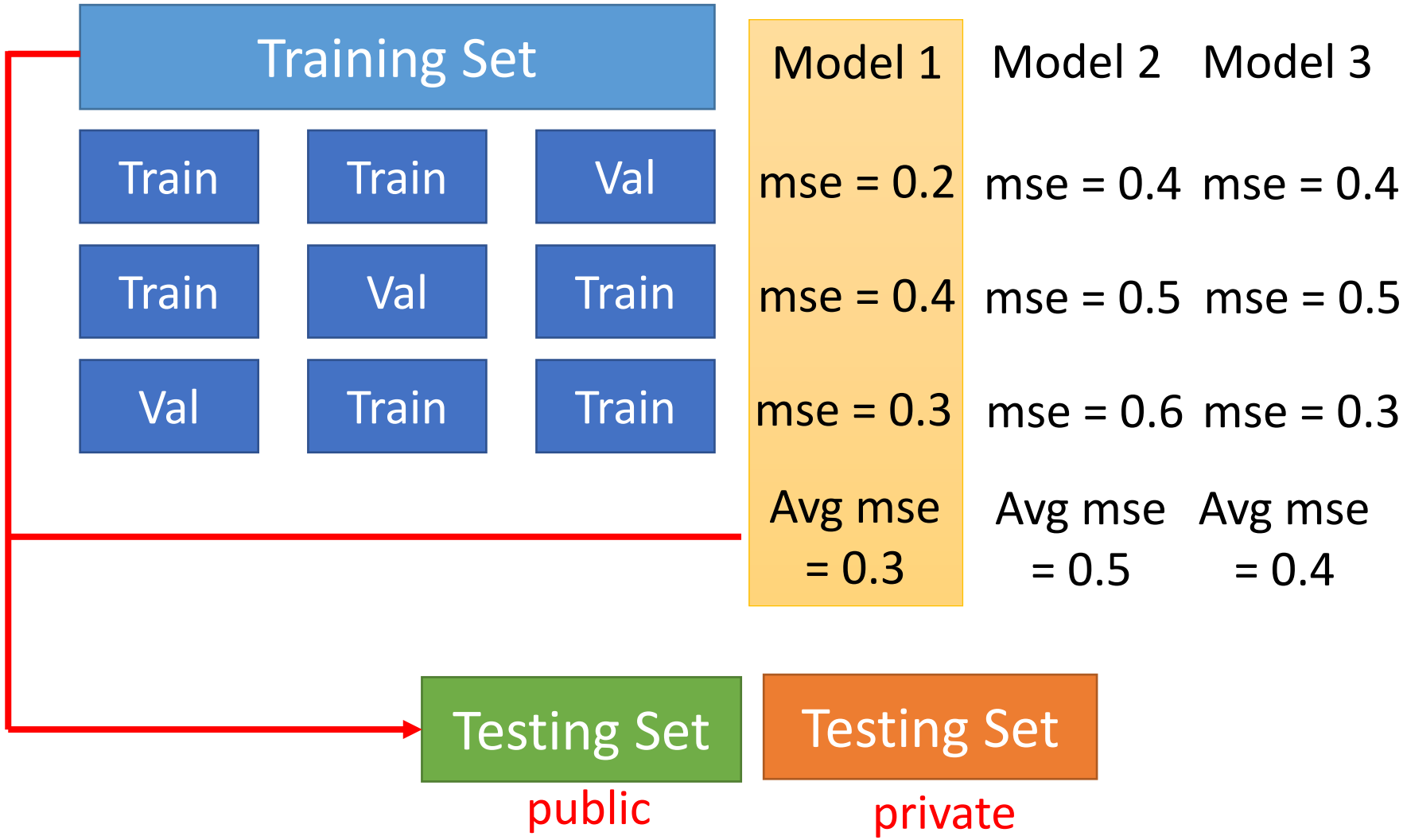


http://www.chioka.in/how-to-select-your-final-models-in-a-kaggle-competitio/

Cross Validation

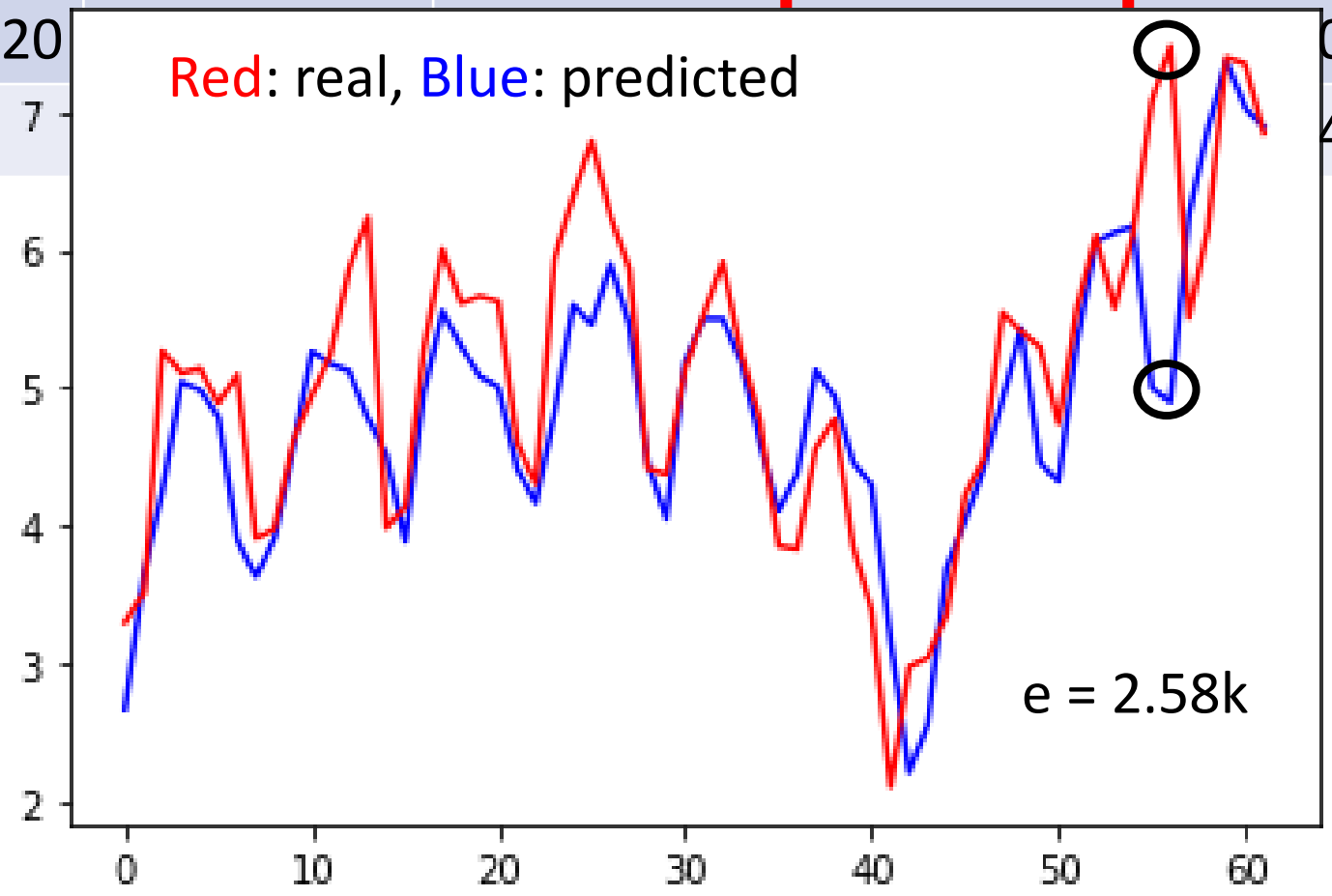


N-fold Cross Validation

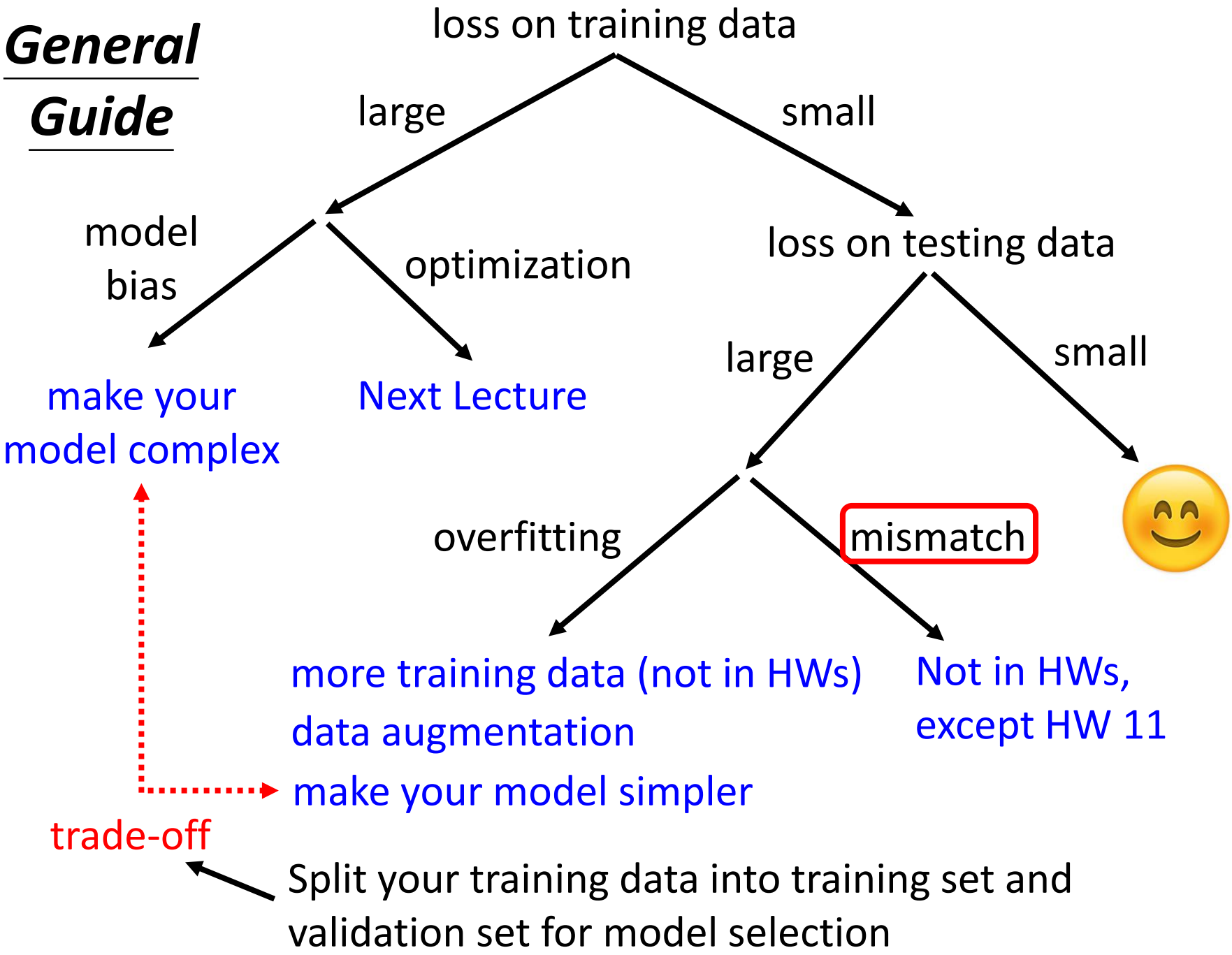


Let’s predict no. of views of 2/26!

	1 layer	2 layer	3 layer	4 layer
2017 – 2020				0k
2021				4k



General Guide



Mismatch

- Your training and testing data have different distributions. Be aware of how data is generated.

HW11

Training Data

Simply increasing the training data will not help.

Testing Data

General Guide