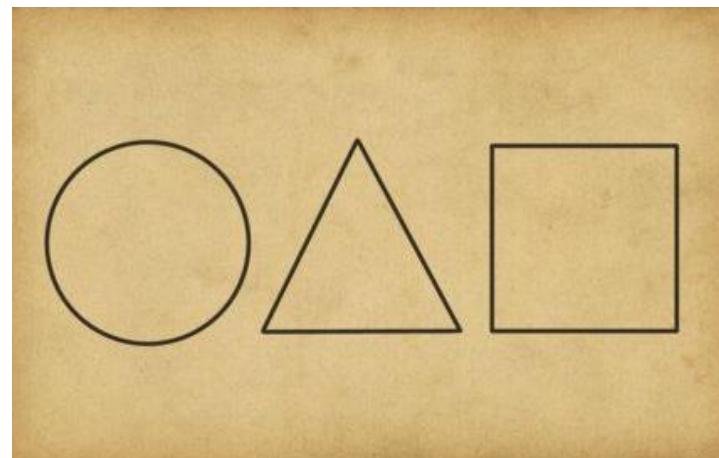


General

- Everything is on dl4cv.github.io (and Moodle)
- In-person (except me)
- 4 credit points (except chemistry ☹)
- 2 hrs. lecture, 1 hr. tutorial (Tutorial covers new material)
- All communication through Moodle, or dl4cv.wis@gmail.com
- 4 homework assignments + Final Project

Homework is demanding, but worth it



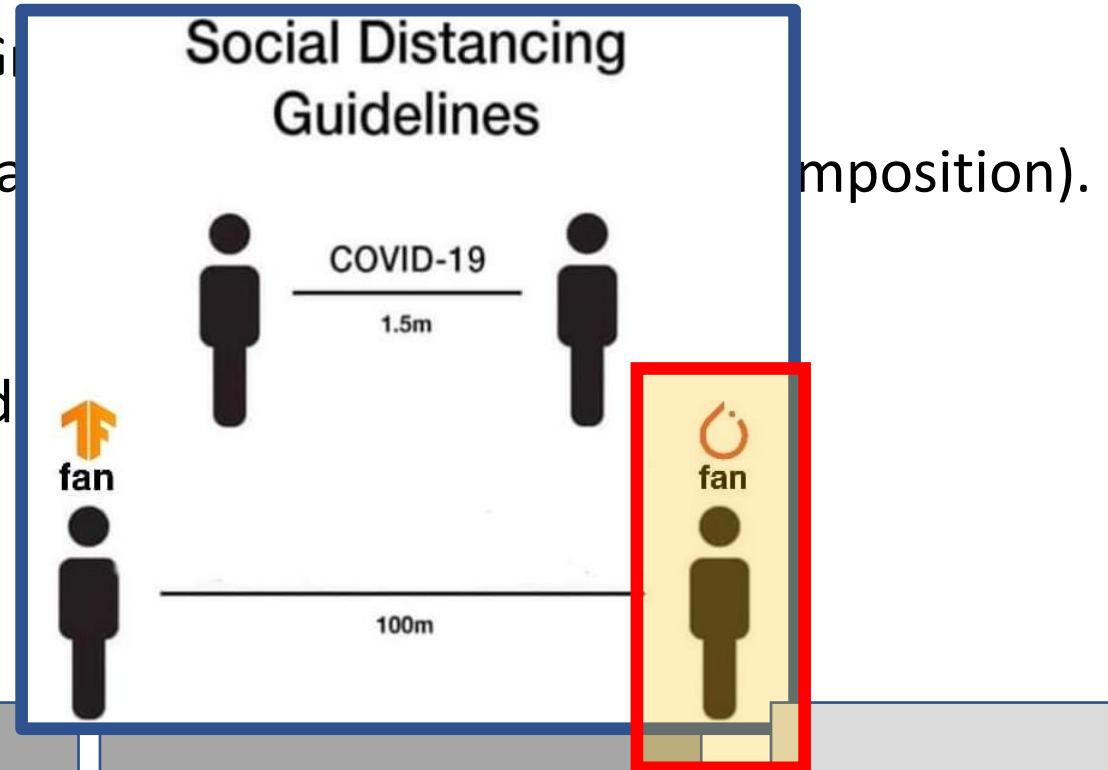
"If we have seen further, it is by standing on the shoulders of Giants"

- From basic to most recent SotA
- Slightly biased towards Weizmann research
- Intuition
- Hands-on
- Openness



We Assume you...

- Know Basic Calculus (e.g. know what is a Gradient).
- Know Basic Algebra (e.g. Vector spaces, Matrices).
- Written code before (preferably Python).
- Bumped into Machine Learning (e.g. heard about it).



Homework

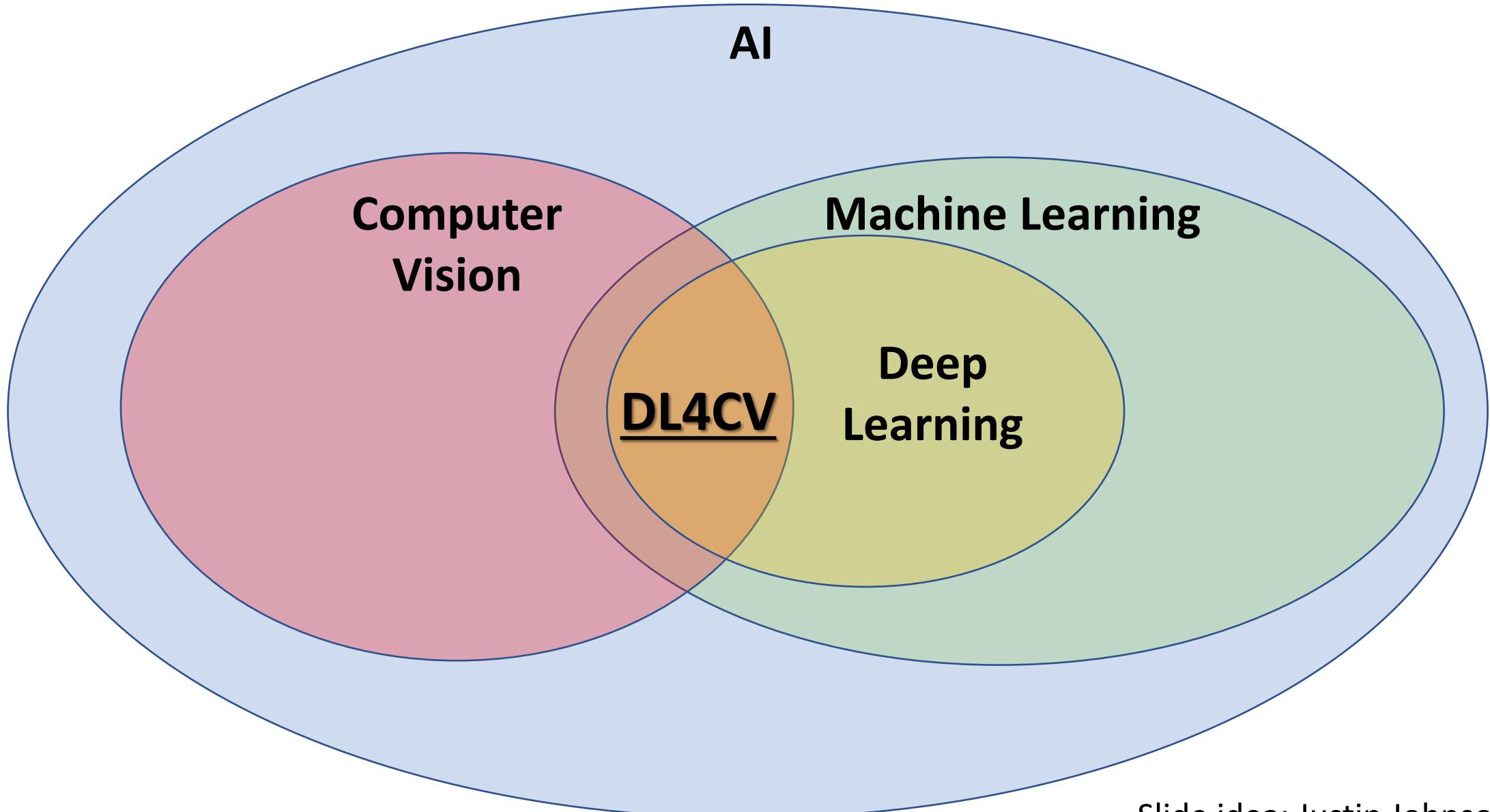
Theory

From Scratch

Applied

HW1 is
online!

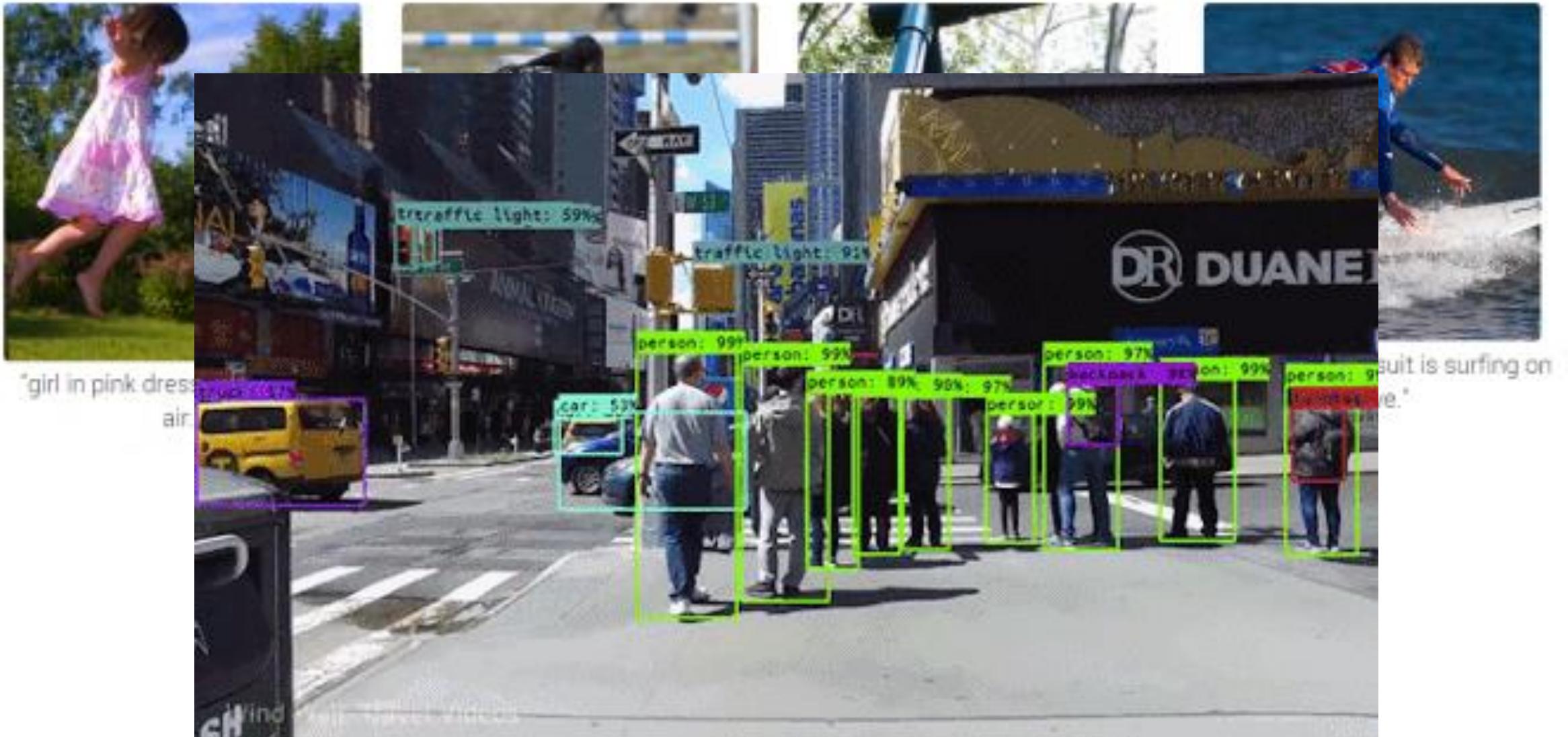
Road map



Today:

- Motivation and history (15%)
- Supervised learning (25%)
- Linear regression (20%)
- Gradient descent (25%)
- Feature transform (15%)

Deep Learning is powerful



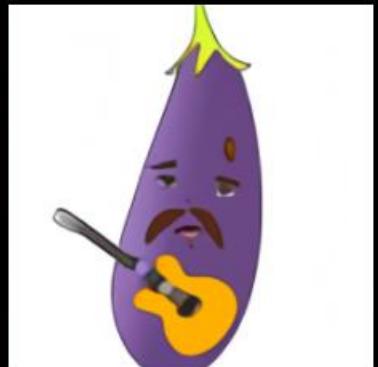
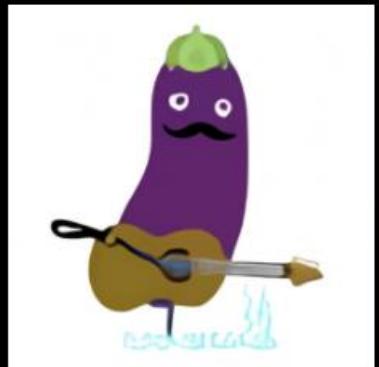
Deep Learning is powerful!

an armchair in the shape of an avocado. an armchair imitating
an avocado.

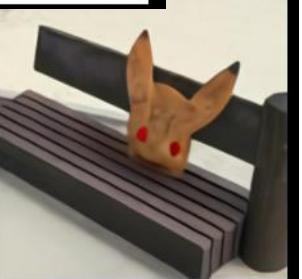
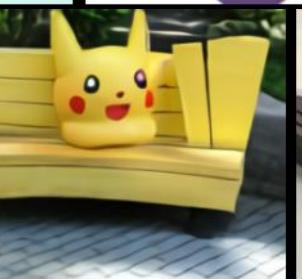
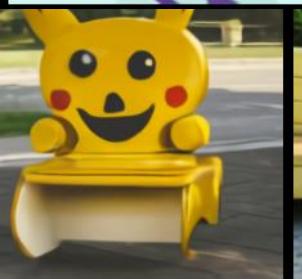
AI-GENERATED an illustration of an eggplant with a mustache playing a guitar



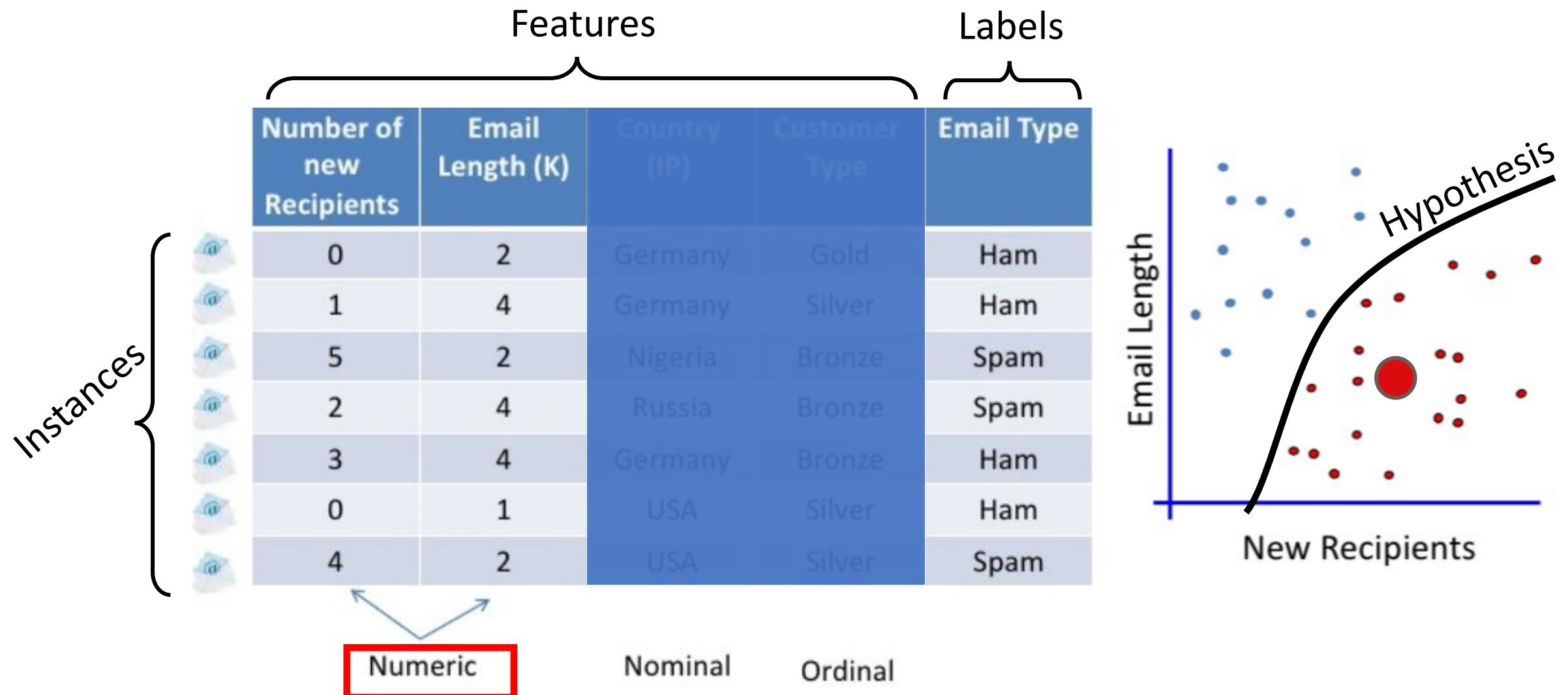
AI-GENERATED IMAGES



chu.

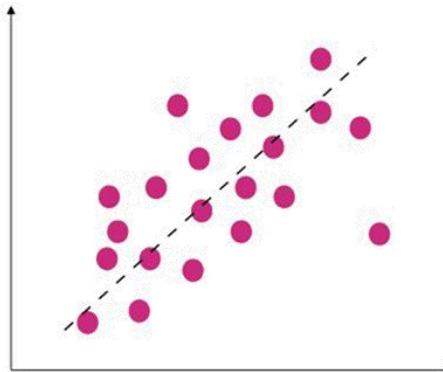


Supervised Learning

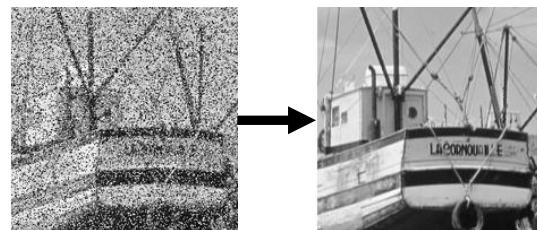


Supervised Learning

Regression



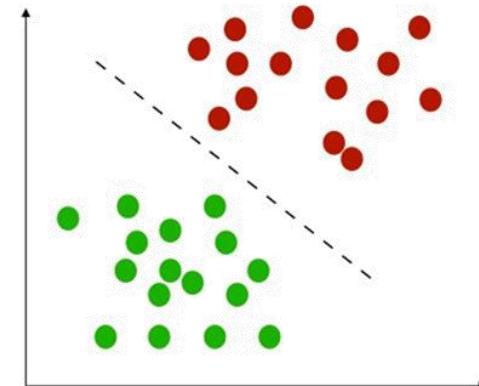
E.g. Image denoising



E.g. Object localization



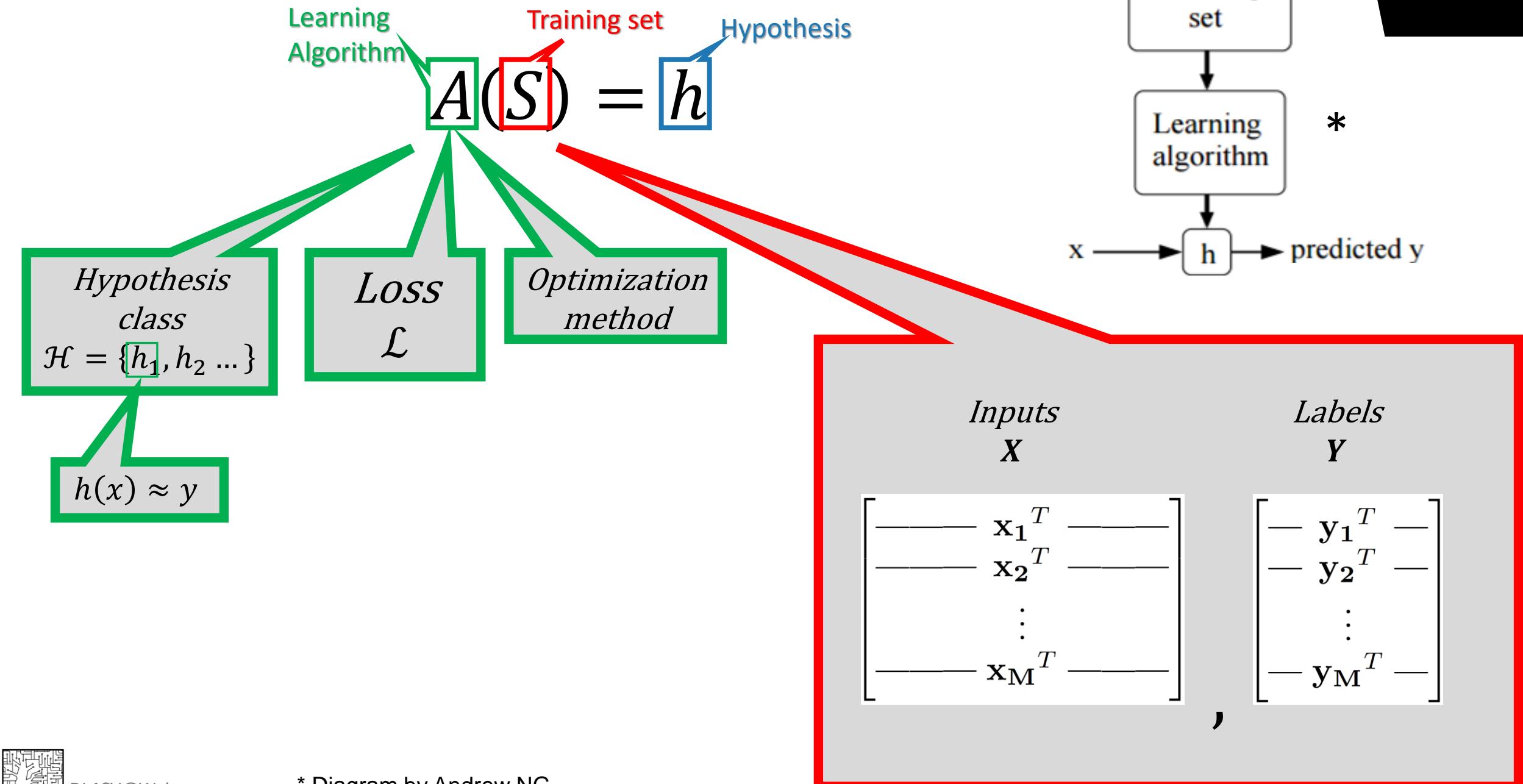
Classification



E.g. Image classification

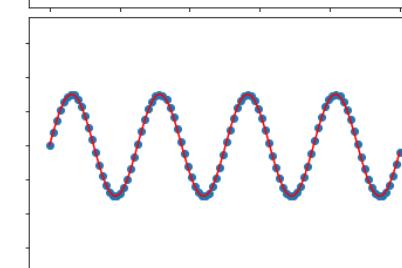
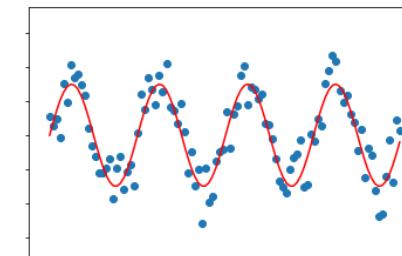
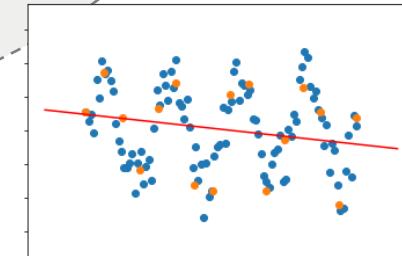
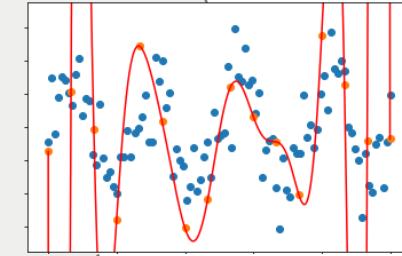
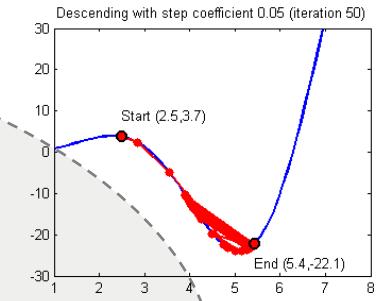
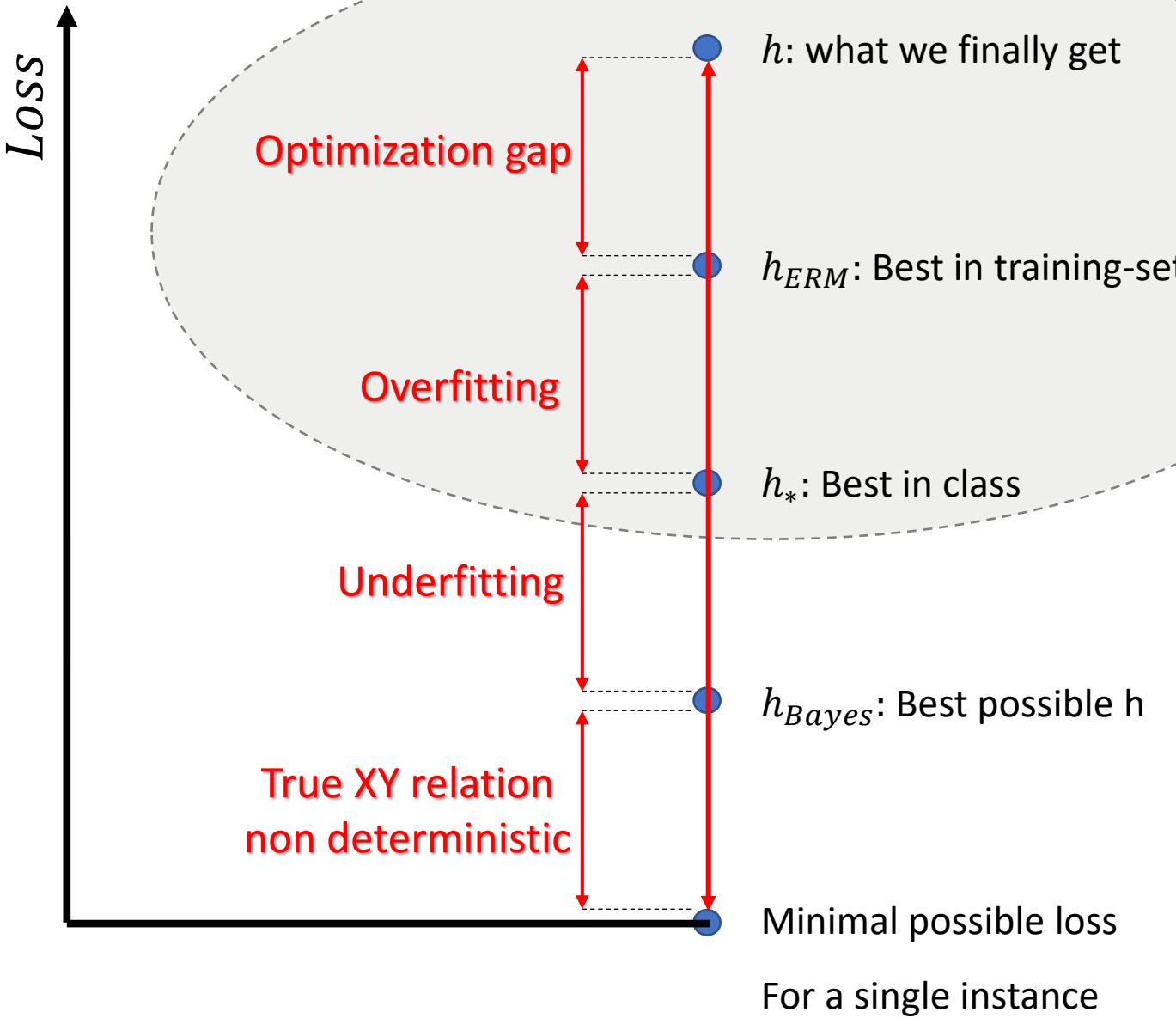


Supervised Learning

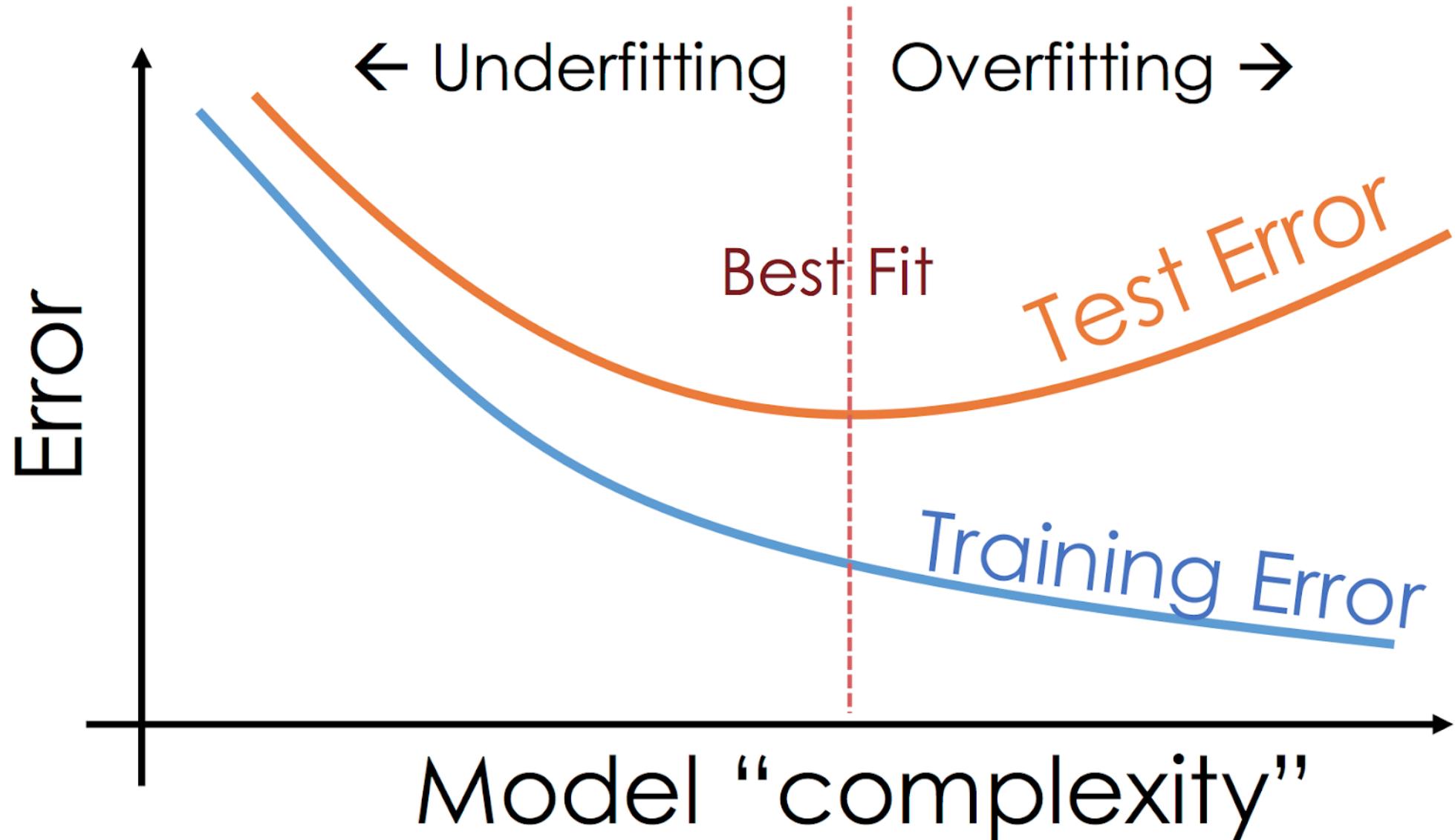


Error decomposition

Hypothesis - class



Generalization



Overfitting- Data influence



Matrix A

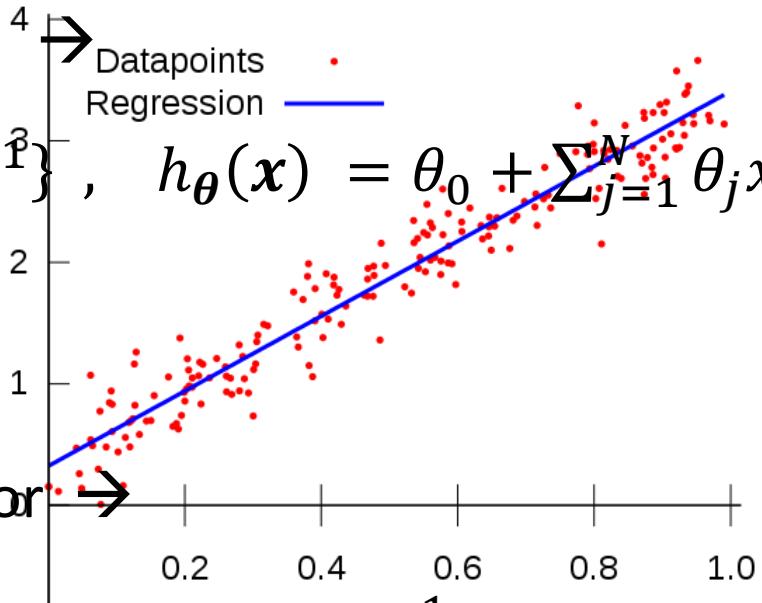
3	4
6	8

Linear Regression

Hypothesis class:

Linear

$$\mathcal{H} = \{h_{\theta} \mid \theta \in \mathbb{R}^{N+1}\}, \quad h_{\theta}(x) = \theta_0 + \sum_{j=1}^N \theta_j x_j = \theta_0 + \tilde{\theta}^T x = \theta^T \begin{pmatrix} 1 \\ | \\ x \end{pmatrix}$$



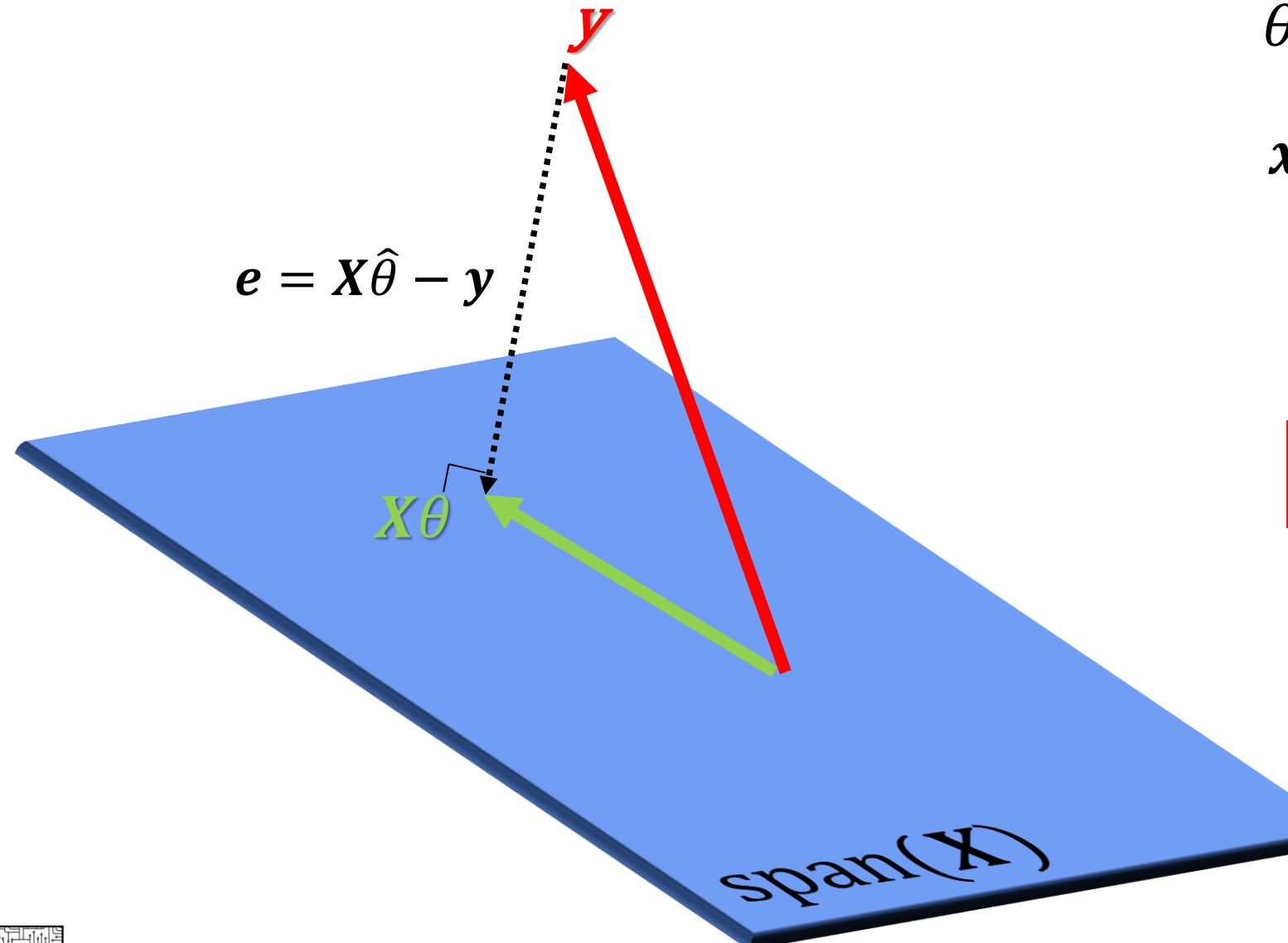
*Bias= Just add **1** at top
of the input vec!*

Loss: Mean Squared Error

$$\mathcal{L} = \frac{1}{2M} \sum_{i=1}^M (h_{\theta}(x_i) - y_i)^2 = \frac{1}{2M} \|X\theta - y\|^2$$

Optimization method: Normal equations / Gradient Descent

Normal Equations (intuition)



$$\hat{\theta} = \operatorname{argmin}_{\theta} \|y - X\theta\|^2$$

$$x \perp e \quad \forall x \in \text{span}(X)$$

$$\Downarrow$$
$$X^T(X\hat{\theta} - y) = 0$$

$$\hat{\theta} = (X^T X)^{-1} X^T y \quad *$$

Formal proof: HW

Also in HW:
is $X^T X$ invertible?

* if $X^T X$ invertible

Normal Equations

Q: Will normal equations always be practical?

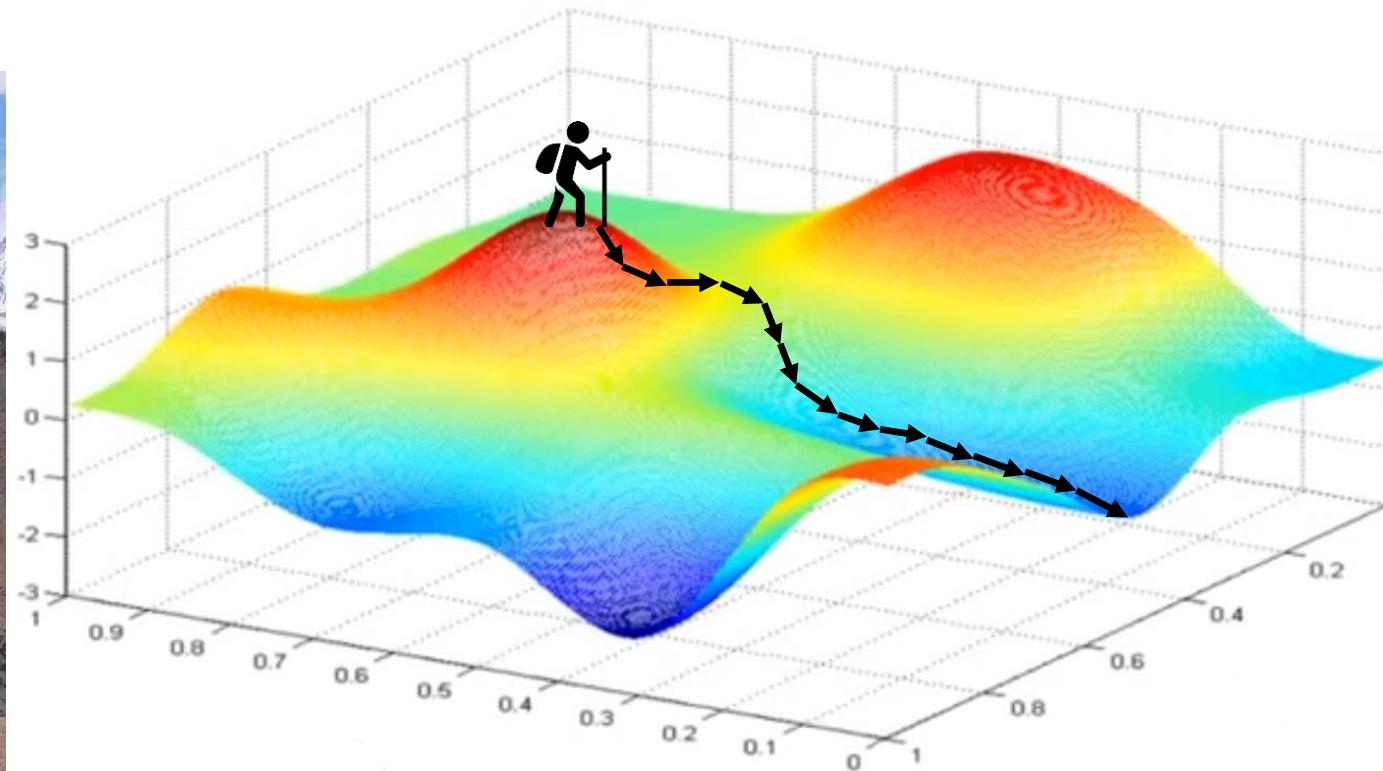
A: No;

1. Inverting $\mathbf{X}^T \mathbf{X}$ may cost unreasonable memory / time
2. Sometimes not applicable: Regularization? Different loss? More layers?



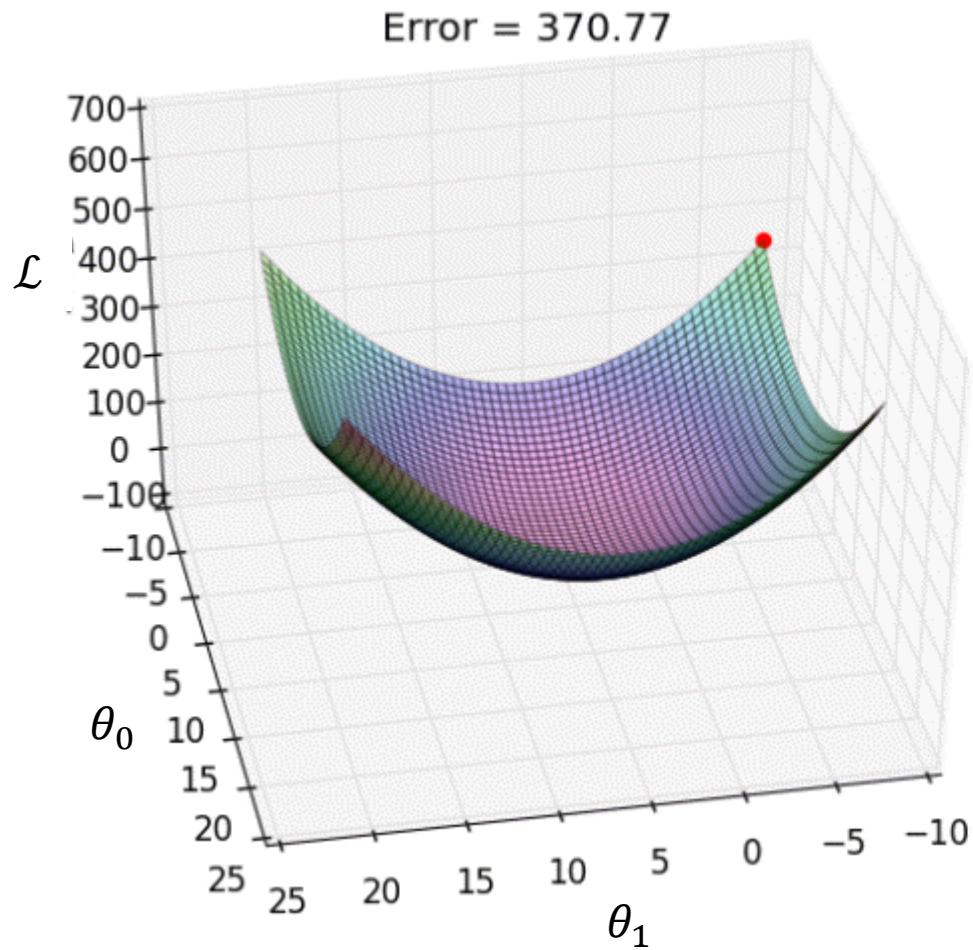
Gradient descent

Possible solution: Iteratively reduce loss

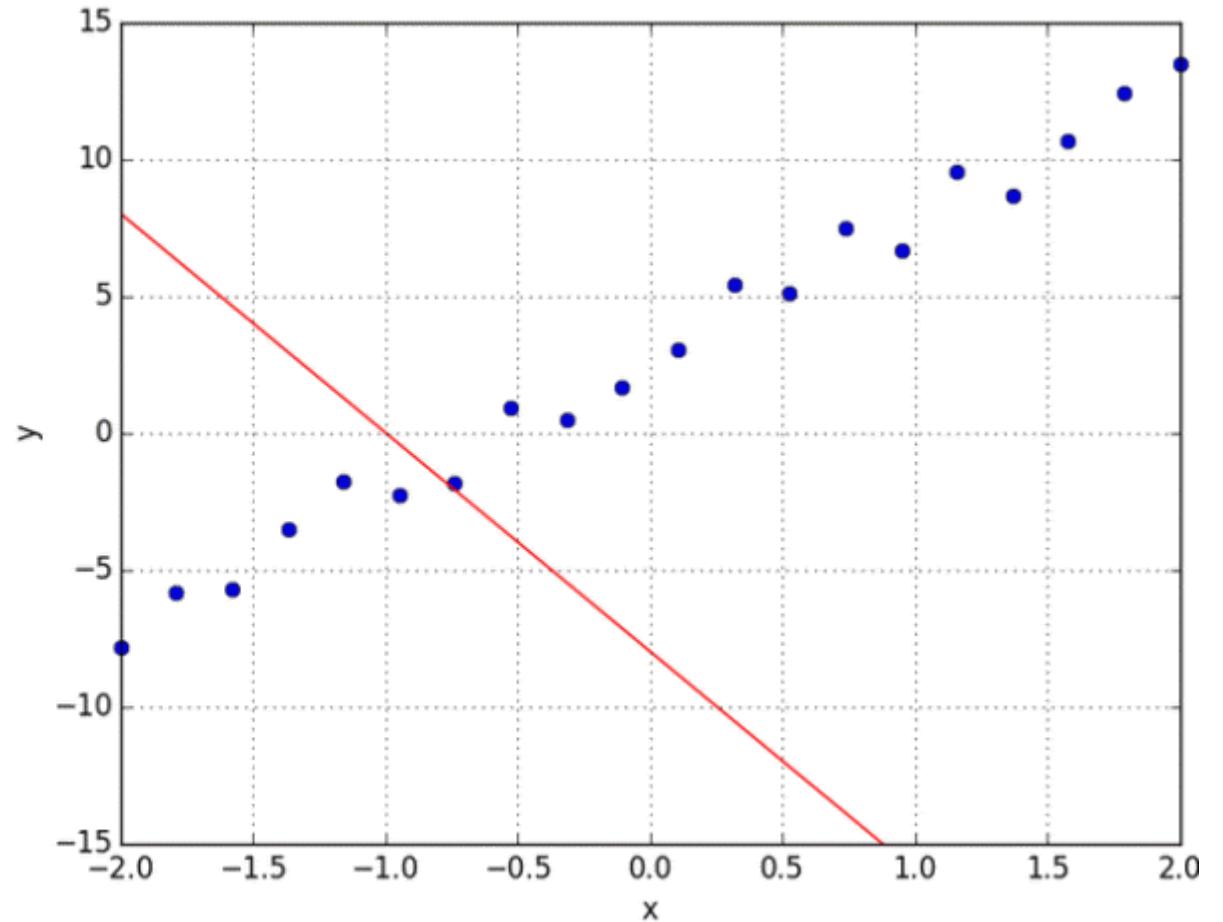


Can we guarantee global min?

Gradient descent



Parameter space: $\mathcal{L}(\boldsymbol{\theta}; S)$



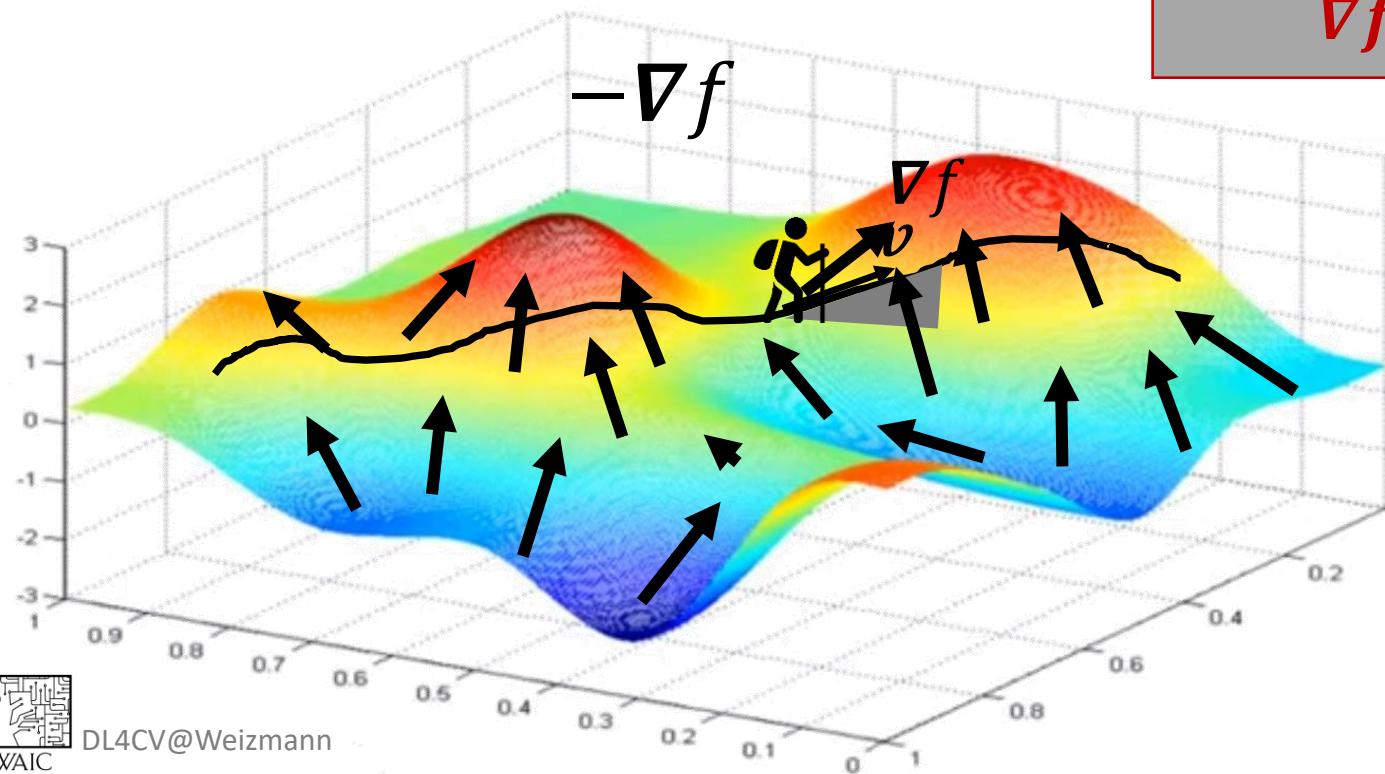
Data space: $h_{\theta}(x)$

Calculus reminder: Directional derivative

$$\lim_{\varepsilon \rightarrow 0} \frac{f(\mathbf{x} + \varepsilon \mathbf{v}) - f(\mathbf{x})}{\varepsilon \|\mathbf{v}\|} = \frac{1}{\|\mathbf{v}\|} \sum v_i \frac{\partial f}{\partial x_i} = \frac{\mathbf{v}^T}{\|\mathbf{v}\|} \begin{pmatrix} \frac{\partial f}{\partial x_1} \\ \frac{\partial f}{\partial x_2} \\ \vdots \\ \frac{\partial f}{\partial x_N} \end{pmatrix} = \frac{1}{\|\mathbf{v}\|} \langle \mathbf{v}, \nabla f \rangle$$

If differentiable

Gradient!
 $\vec{\nabla} f$



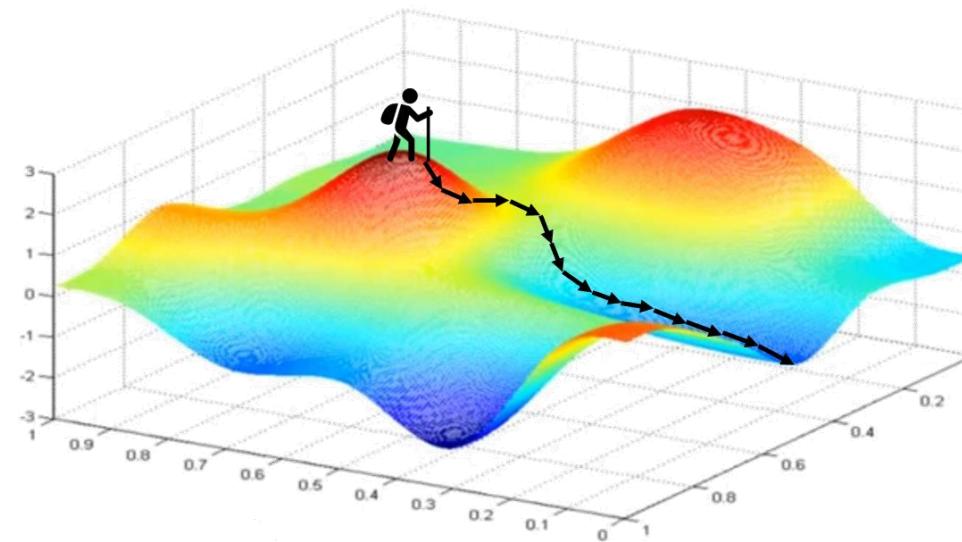
According to Cauchy-Schwarz inequality:

- Max value is $\|\nabla f\|$
- Obtained when \mathbf{v} is parallel to ∇f

- Gradient directs to steepest ascent.
- Its size is the max steepness.

Gradient descent

$$\nabla \mathcal{L}(\theta_0, \theta_1 \dots \theta_N) = \begin{pmatrix} \frac{\partial \mathcal{L}}{\partial \theta_0} \\ \frac{\partial \mathcal{L}}{\partial \theta_1} \\ \vdots \\ \frac{\partial \mathcal{L}}{\partial \theta_N} \end{pmatrix}$$



Augustin
Louis
Cauchy

1. Initialize $\theta \sim \text{Random}$
2. Repeat until convergence:

{

$$\theta := \theta - \alpha \nabla \mathcal{L}(\theta; S)$$

}

α : Learning rate

Gradient descent



Full batch Gradient Descent

$$\theta := \theta - \alpha \nabla \mathcal{L}(\theta; S)$$

gradient descent
gradient descent
gradient descent

]

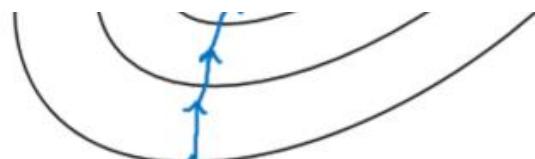


Figure by Z² Little on Medium

Gradient descent for Linear Regression

$$\mathcal{L} = \frac{1}{2m} \sum_{i=1}^m (\boldsymbol{\theta}^T \mathbf{x}_i - y_i)^2$$

$$\frac{\partial}{\partial \boldsymbol{\theta}} \mathcal{L} = \frac{1}{m} \sum_{i=1}^m (\boldsymbol{\theta}^T \mathbf{x}_i - y_i) \mathbf{x}_i = \frac{1}{m} \sum_{i=1}^m \mathbf{x}_i (\mathbf{X} \boldsymbol{\theta} - \mathbf{y})_i = \mathbf{X}^T (\mathbf{X} \boldsymbol{\theta} - \mathbf{y})$$

e

$\underbrace{}$

Repeat until convergence:

{

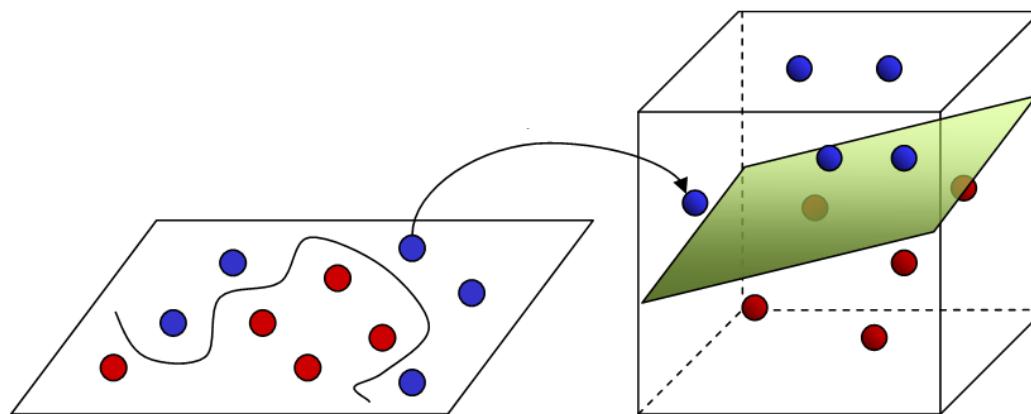
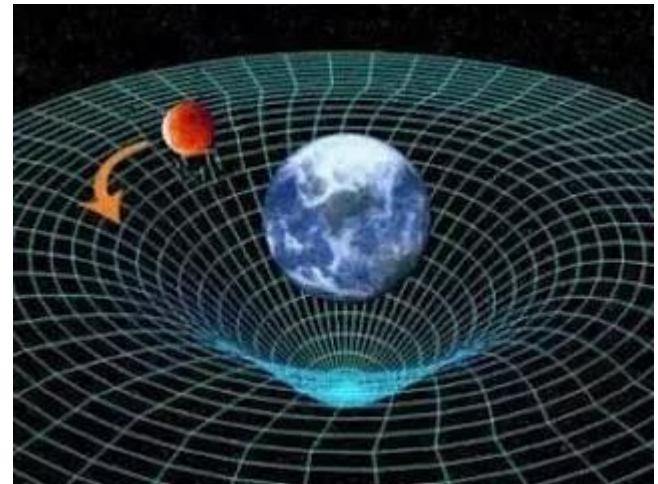
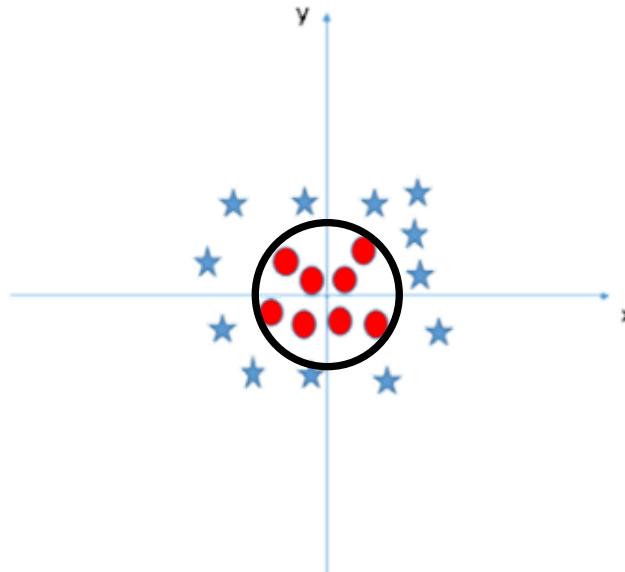
$$\boldsymbol{\theta} := \boldsymbol{\theta} - \frac{\alpha}{m} \mathbf{X}^T \mathbf{e}$$

}

Q: Find the relation between convergence and Normal Equations

Feature transform

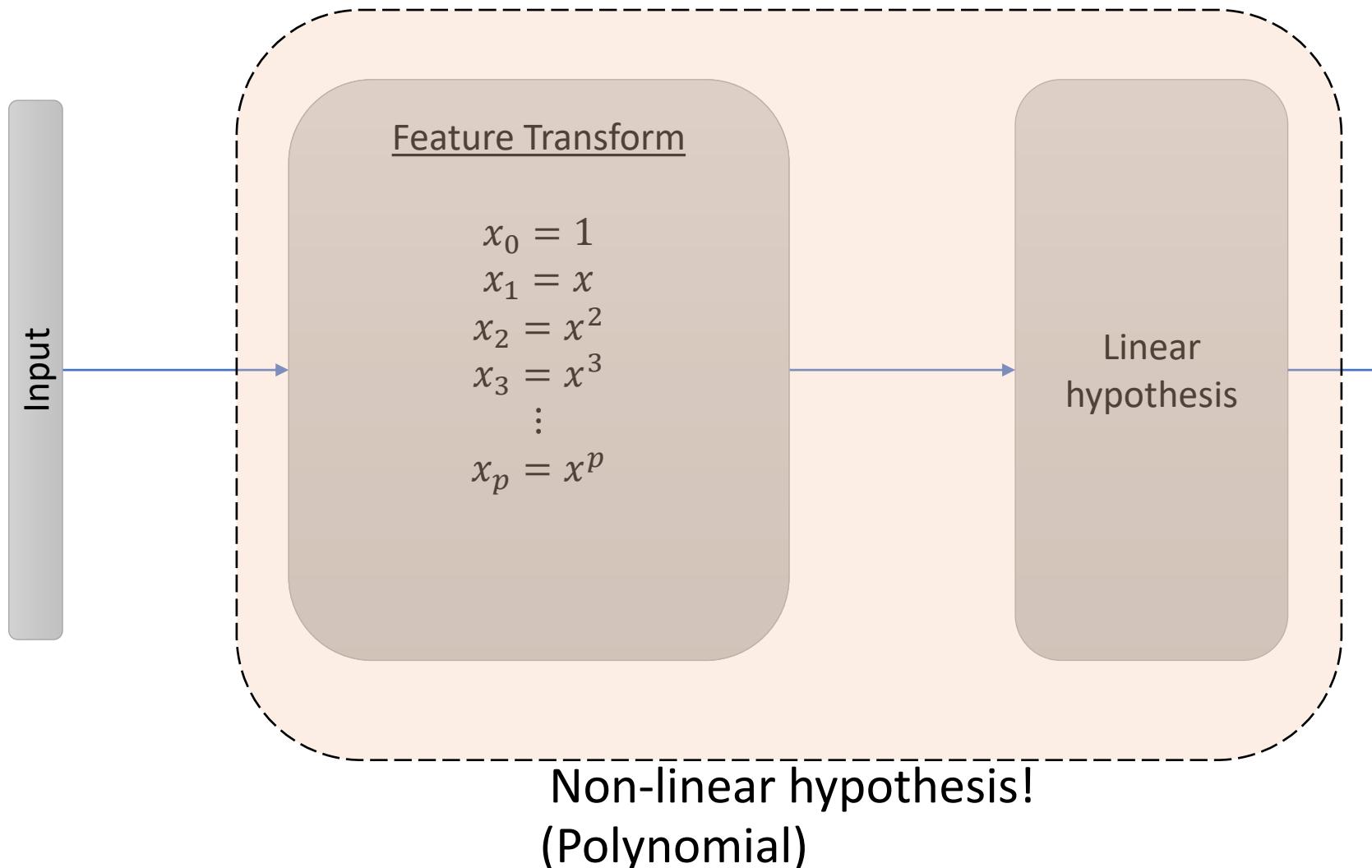
$$z = \sqrt{x^2 + y^2}$$



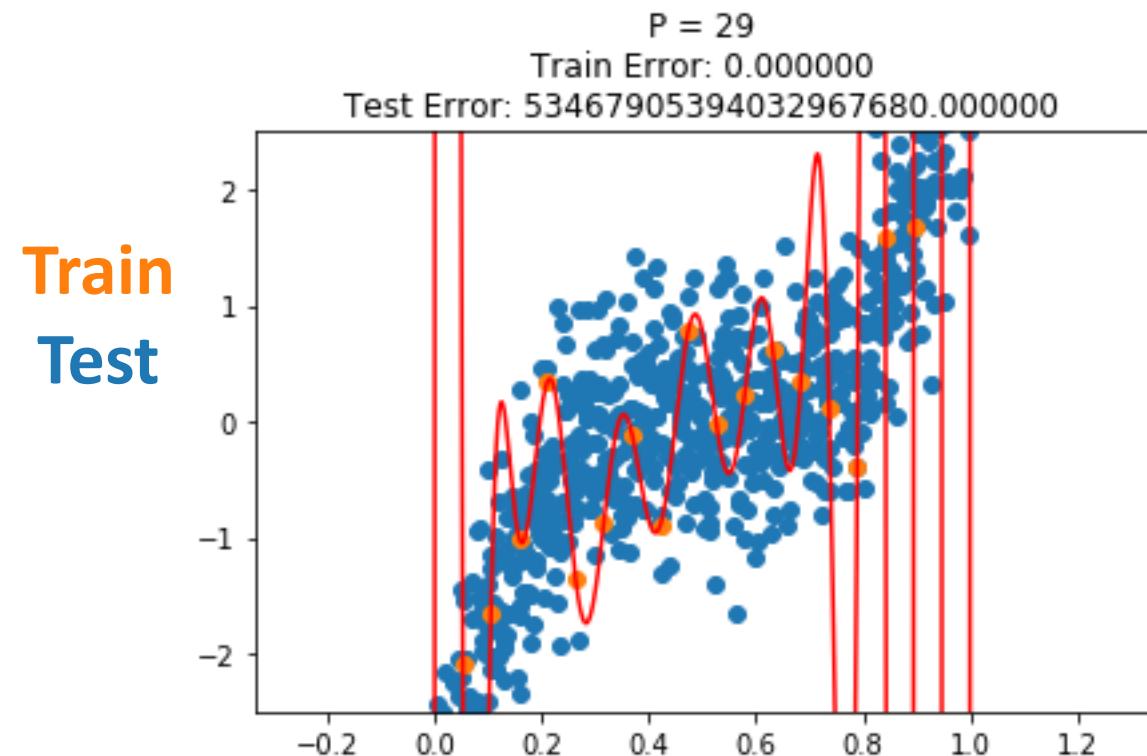
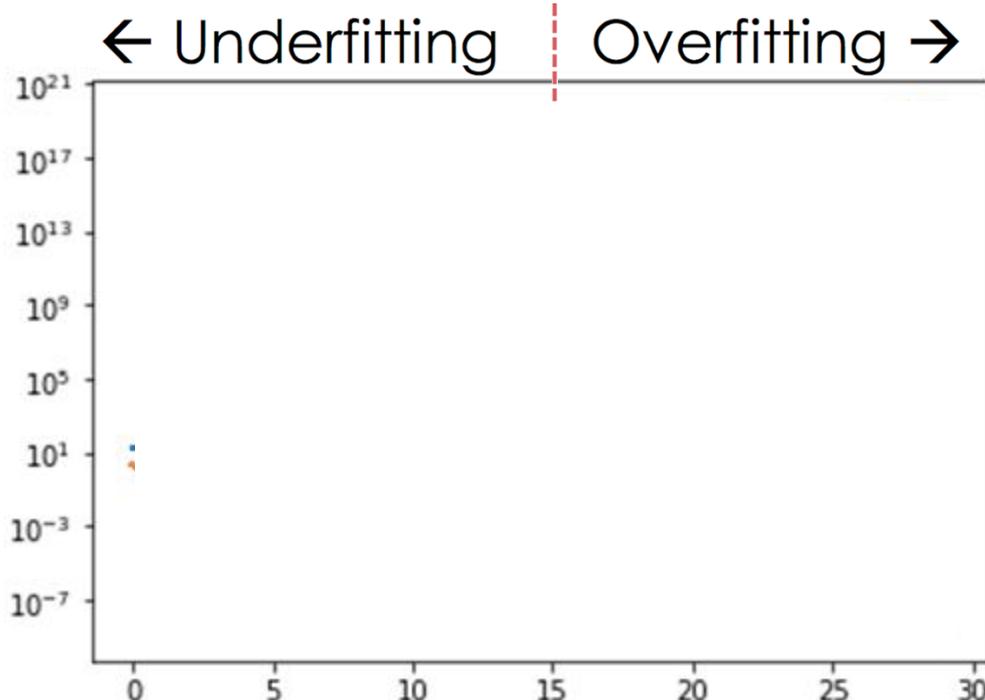
Input Space

Feature Space

Feature transform



Polynomial fitting

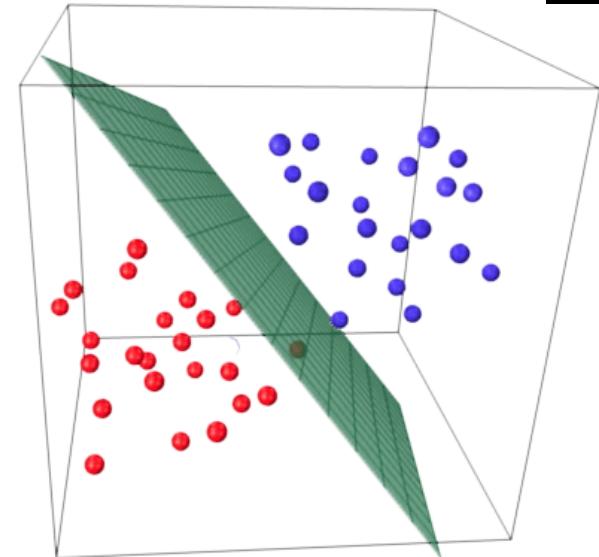


This week's tutorial:



Or
Bar-Shira

Linear classification



Next week's lecture:

(Me
Again) Neural Networks

