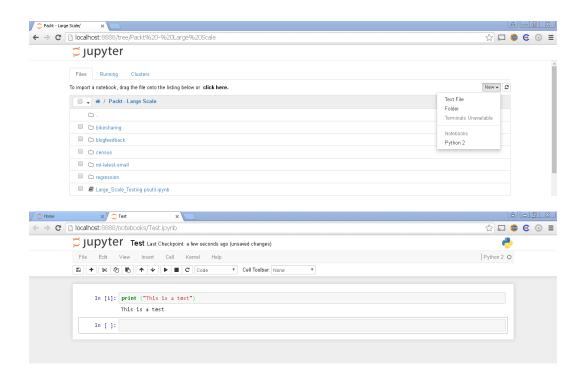
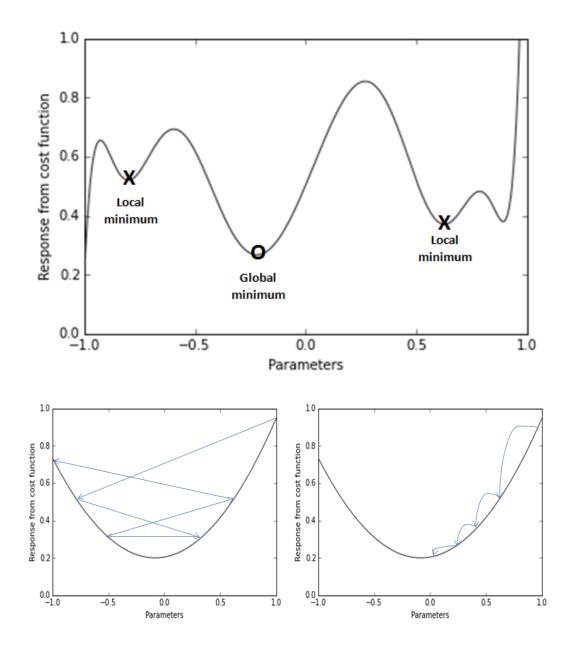
Chapter 1, First Steps to Scalability



Chapter 2, Scalable Learning in Scikit-learn



$$J(w) = \frac{1}{2n} \sum (Xw - y)^2$$

$$w_j = w_j - \alpha \frac{\partial}{\partial w} J(w)$$

$$w_j = w_j - \alpha \frac{1}{n} \sum (Xw - y) x_j$$

$$w_j = w_j - \alpha (x_j w - y) x_j$$

$$y \approx h(X) = \beta X + \beta_0$$

$$\frac{1}{2n} * \sum (h(X) - y)^2$$

$$y \approx h(X) = \frac{1}{1 + e^{\beta X + \beta_0}}$$

$$-\frac{1}{n} * \sum [y * \ln(h(X)) + (1 - y) * \ln(1 - h(X))]$$

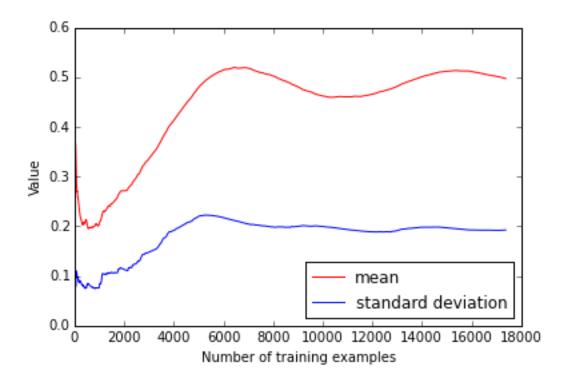
$$\eta$$

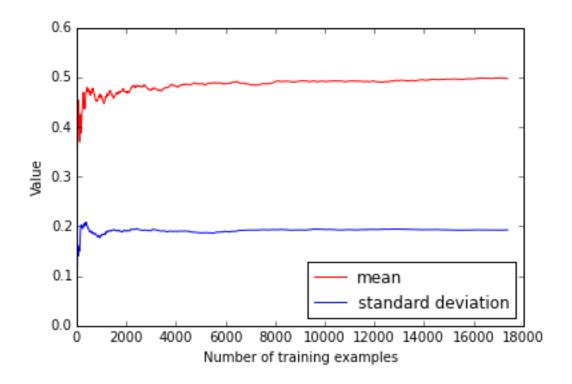
$$\eta^t = \frac{1}{\alpha_{t0} + \alpha_t}$$

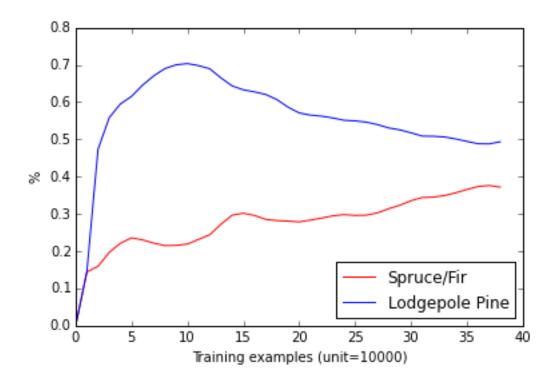
$$\eta^t = \frac{eta_0}{t^{power_t}}$$

$$\sigma^2 = \frac{1}{n} \sum (x - \mu)^2$$

$$\sigma^2 = \frac{1}{n} \left(\sum x^2 - \frac{(\sum x)^2}{n} \right)$$







Chapter 3, Fast-Learning SVMs

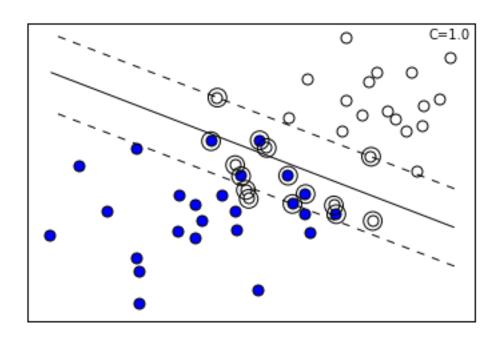
$$\frac{\lambda}{2}||w^2|| + \left[\frac{1}{n}\sum_{i=1}^n \max(0, 1 - y(wX + b))\right]$$

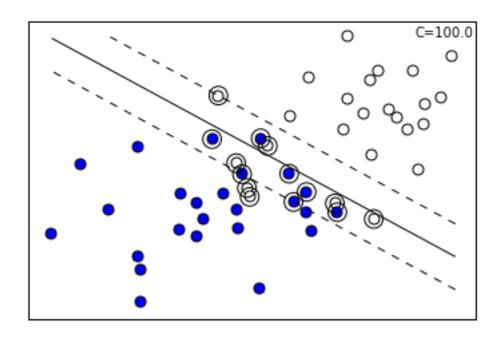
$$\frac{\lambda}{2}||w^2||$$

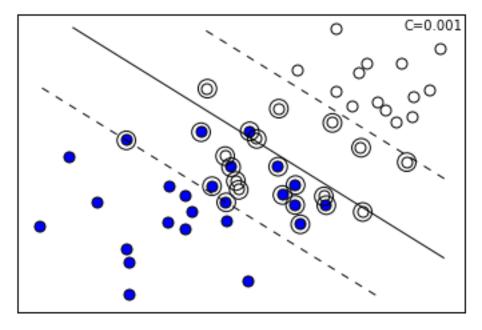
$$\frac{1}{n} \sum_{i=1}^{n} \max(0, 1 - y(wX + b))$$

$$\frac{1}{2}||w^2|| + C\left[\sum_{i=1}^n \max(0, 1 - y(wX + b))\right]$$

$$\lambda = \frac{1}{nC}$$

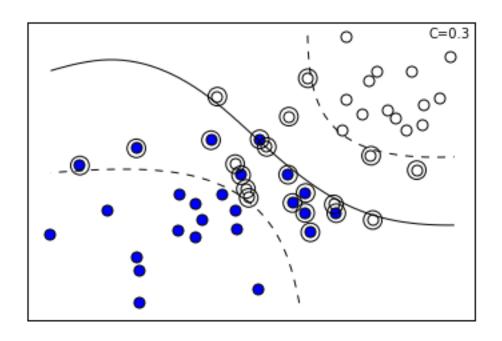


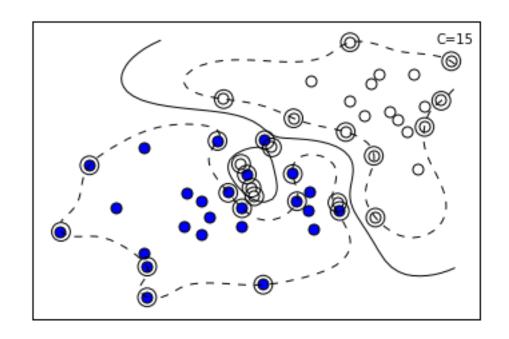




$$K(x_i, x) = \exp(-\|x_i - x\|^2 / 2\sigma)$$

$$f(x) = \sum_{i=1}^{n} \alpha_i y_i K(x_i, x) + b$$





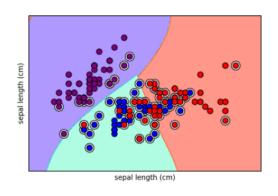
$$k(x_i, x_j) = \exp\left(-\gamma \|x_i - x_j\|^2\right)$$

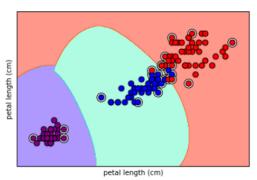
$$k(x_i, x_j) = \tanh(\gamma \langle x_i x_j \rangle^2 + r)$$

$$\sum_{j=1}^{m} \beta_j^2 + C \sum_{i=1}^{n} L_{\epsilon} (y_i - \widehat{y}_i)$$

$$loss(y, \hat{y}) = \max(0, 1 - y\hat{y})$$
$$\hat{y} = wX + b$$

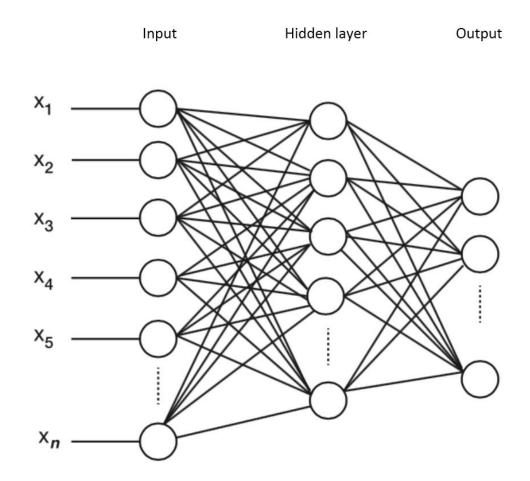
$$L2_loss(y, \hat{y}) = \max(0, 1 - y\hat{y})^2$$

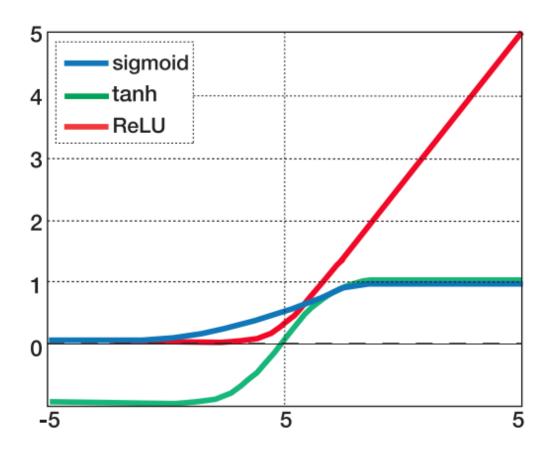




$$\lambda_1 ||w||_1 + \frac{\lambda_2}{2} ||w||_2^2 + \sum_{i=1}^n \text{loss}(x_i, y_i, w)$$

Chapter 4, Neural Networks and Deep Learning



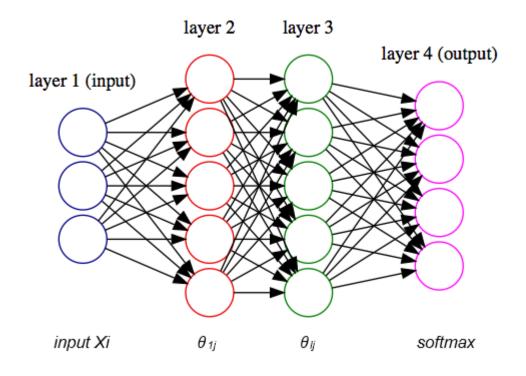


sigmoid	1	Active range: [sqrt(3), sqrt(3)]
	$\overline{(1+e^{-x})}$	Output range: (0, 1)

tanh function	$e^{t} - e^{-t}$	Active range: [-2,2]
	$e^t + e^{-t}$	Output range: (-1,+1)

rectified linear	$f(x) = \max(0, x)$	Active range: [0, inf]
unit (ReLU)		

$$softmax(k,x_1,\ldots,x_n) = \frac{e^{xk}}{\sum_{i=1}^n e^{xi}}$$



$$\theta$$

$$z_{(2)} = \theta_{(1)} x + b_{(1)}$$

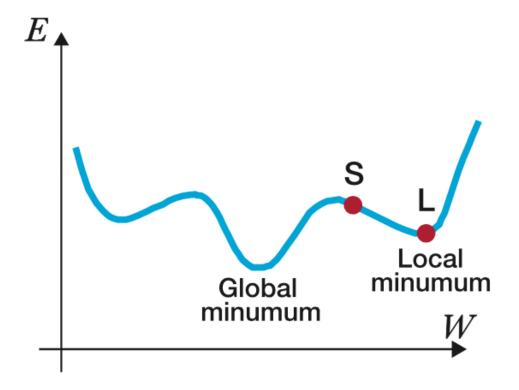
$$a_{(2)}=f(z_{(2)})$$
 transformation after layer 1

$$Z(3) = \theta(2)a(2) + b(2)$$

 $h_{W,b}(x) = a_{(3)} = f_{(softmax)}(z_{(3)})$

final output with softmax transformation

$$\theta ij := \theta ij - \eta * \Delta_{\theta} J(\theta ij)$$



$$\begin{aligned} v_{t+1} &= \mu v_t - \eta \nabla \mathcal{L} \Big(\theta_t \Big) \\ \theta_{t+1} &= \theta_t + v_{t+1} \end{aligned}$$

$$\eta$$

$$g_{t+1} = g_t + \nabla \mathcal{L}(\theta_t)^2$$

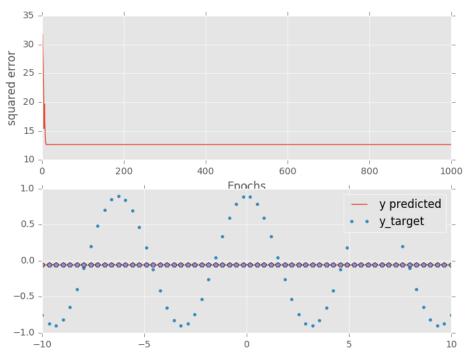
$$\theta_{t+1} = \theta_t - \frac{\eta \nabla \mathcal{L}(\theta_t)}{\sqrt{g_{t+1} + \epsilon}}$$

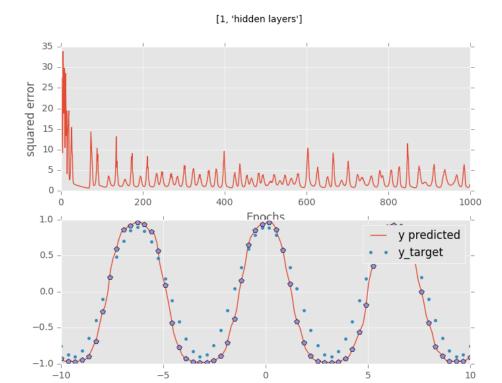
$$\Delta_{ij}^{(t)} = \begin{cases} n^+ * \Delta_{ij}^{(t-1)}, if \frac{\partial E^{(t-1)}}{\partial w_{ij}} * \frac{\partial E^{(t)}}{\partial w_{ij}} > 0 \\ n^- * \Delta_{ij}^{(t-1)}, if \frac{\partial E^{(t-1)}}{\partial w_{ij}} * \frac{\partial E^{(t)}}{\partial w_{ij}} < 0 \\ \Delta_{ij}^{(t-1)}, else \end{cases}$$

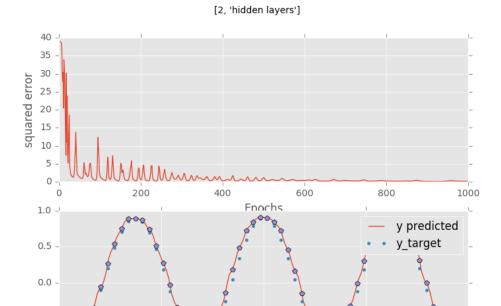
$$where 0 < \eta^- < 1 < \eta^+$$

$$\theta_{t+1} = \theta t - \frac{\eta}{\sqrt{E[g2]t+e}} g_t$$









0

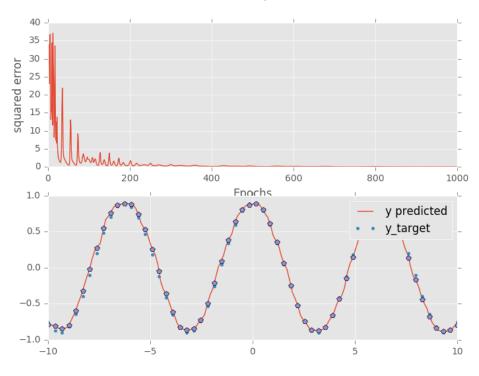
5

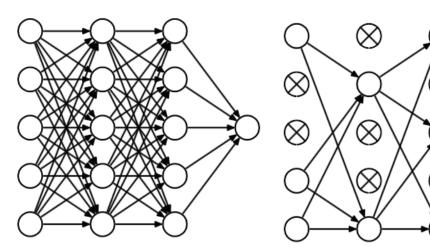
-0.5

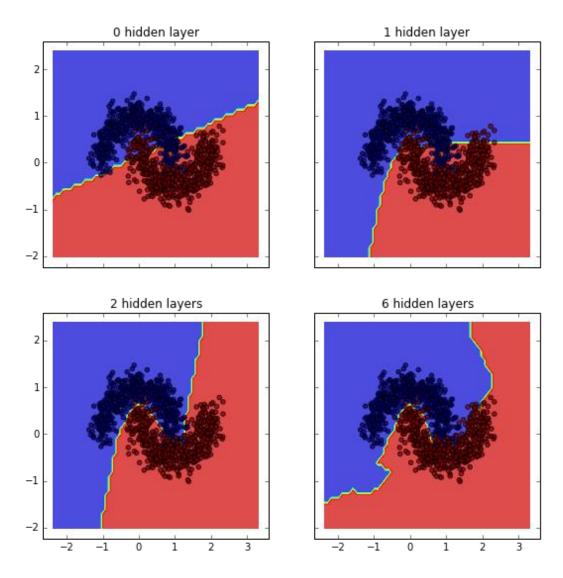
-1.0

-5









Model Details

Model Key: DeepLearning_model_python_1463889677812_3

Status of Neuron Layers: predicting C785, 10-class classification, multinomial distribution, CrossEntropy loss, 25,418 weights/biases, 371.3 KB, 300,525 training samples, mini-batch size 1

laye	units	type	dropout	l1	12	mean_rate	rate_RMS	momentum	mean_weight	weight_RMS	mean_bias	bias_RMS
1	717	Input	20.0									
2	32	RectifierDropout	50.0	0.0005	0.0	0.0370441	0.1916480	0.0	-0.0061157	0.0612413	0.4243763	0.0918573
3	32	RectifierDropout	50.0	0.0005	0.0	0.0004112	0.0002142	0.0	-0.0279839	0.1946866	0.7527754	0.2369041
4	32	RectifierDropout	50.0	0.0005	0.0	0.0006548	0.0002914	0.0	-0.0397208	0.2000279	0.6407341	0.3597416
5	10	Softmax		0.0005	0.0	0.0025825	0.0024549	0.0	-0.2988227	0.8903637	-1.0314634	0.8309324

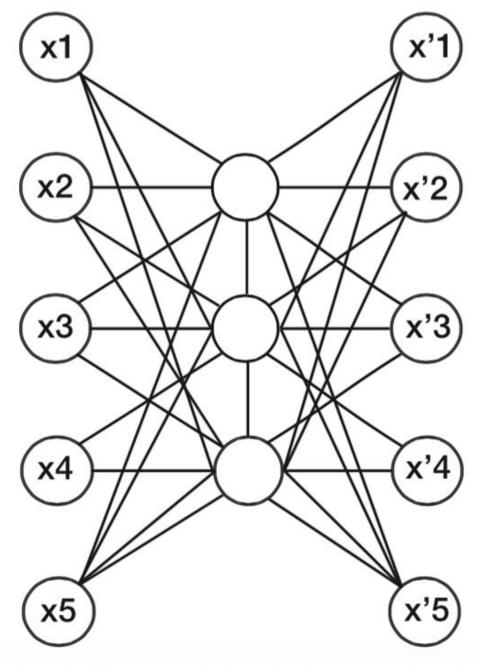
ModelMetricsMultinomial: deeplearning ** Reported on train data. **

MSE: 0.142497867237 R^2: 0.982924289006 LogLoss: 0.455262748035

		+imag+amn	duration	training speed	anagha	iterations	
		timestamp		training_speed	epochs	iterations	,
0	2016-0	5-22 06:09:35	0.000 sec	None	0.000000	0	
1	2016-0	5-22 06:09:36	3.161 sec	30039 rows/sec	0.500650	1	
2	2016-0	5-22 06:09:41	8.279 sec	40768 rows/sec	4.008217	8	
3	2016-0	5-22 06:09:43	10.002 sec	40360 rows/sec	5.008750	10	
	samples	training_MSE	training_r2	training_loglo	ss \		
0	0	NaN	NaN	N	aN		
1	30039	0.434316	0.947955	1.1548	69		
2	240493	0.163368	0.980423	0.5073	94		
3	300525	0.142498	0.982924	0.4552	63		
	training	_classificatio	n_error				
0			NaN				
1		0	.327284				
2		0	.114081				
3		(0	.096430				

Scoring History:

ing_MSE	training_r2	training_logloss	training_classification_error	validation_MSE	validation_r2	validation_logloss	validation_classification_error
	nan	nan	nan	nan	nan	nan	nan
23902	0.9412354	1.2943441	0.3213827	0.4909360	0.9414521	1.2906389	0.3221
31473	0.9857803	0.4101554	0.0889877	0.1234898	0.9852729	0.4234574	0.0954



Input vector X

weight vector W

Output vector X'

$$h_i$$
=sigmoid(($W_1.x*x$)+ $b_1(i,1)$)

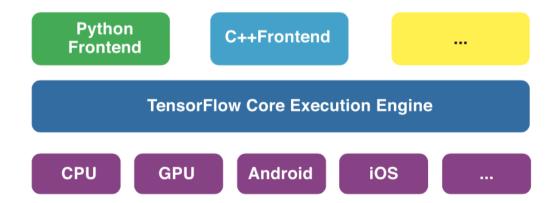
$$x=$$
sigmoid $(W_2.x*h_i)+b_2(i,1)$

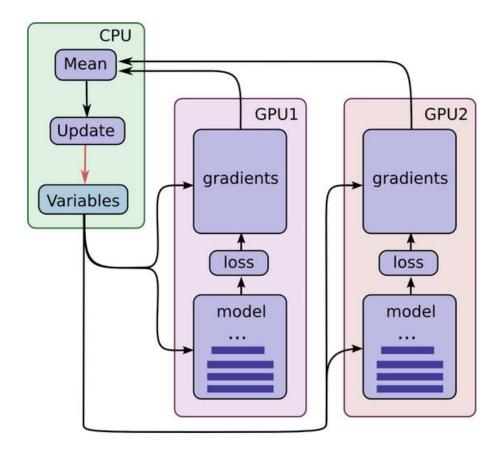
Cross entropy

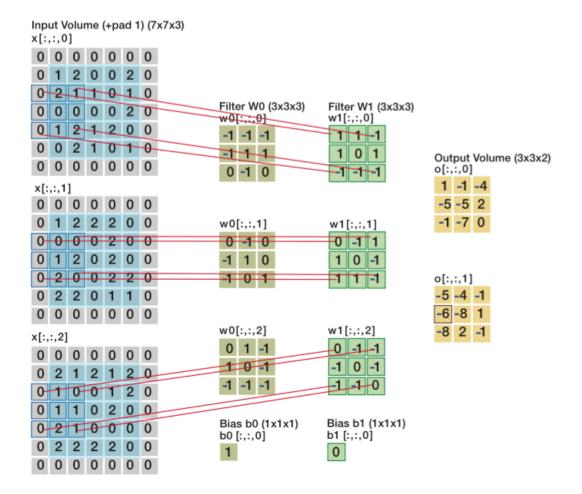
$$L(x,y) = -\frac{1}{m} \sum_{i=1}^{m} [y_n \log \hat{y}_n + (1-y_n) \log (1-\hat{y}_n)]$$

$$\hat{
ho}_j = rac{1}{m} \sum_{i=1}^m \left[a_j^{(2)}(x^{(i)})
ight]$$

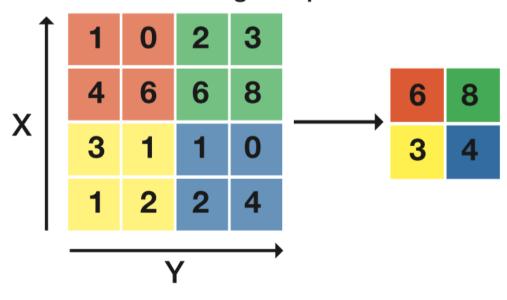
Chapter 5, Deep Learning with TensorFlow

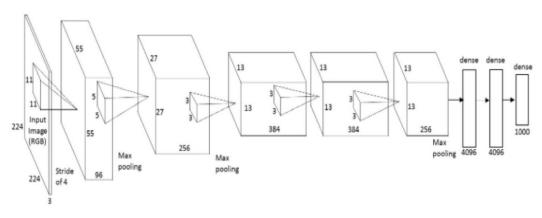


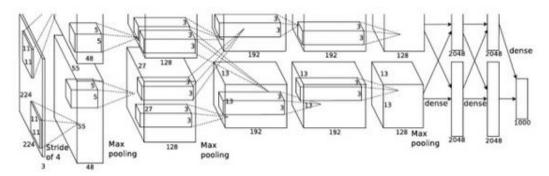




Single depth slice







A. Krizhevsky, I. Sutskever, and G. Hinton, ImageNet Classification with Deep Convolutional Neural Networks, NIPS 2012

Train on 50000 samples, validate on 10000 samples

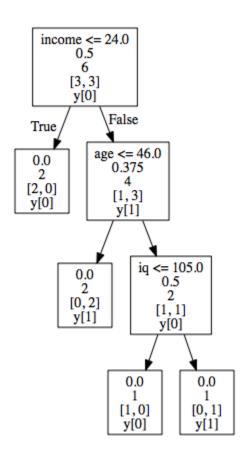
Epoch 1/200

11552/50000 [=====>.....] - ETA: 1267s - loss: 1.8730 - acc: 0.3183

Chapter 6, Classification and Regression Trees at Scale

$$Gini(S) = 1 - \sum_{i=1}^{k} p_i^2$$

$$D = -\sum_{k=1}^{k} \hat{p}_{mk} \log \hat{p}_{mk}.$$



$$\hat{y} = \sum_{m=1}^{M} f_k(x_i), f_k \in \phi$$

$$\hat{y}_{i}^{(0)}=0$$

$$\hat{y}_i^{(l)} = f_l(x_i) = \hat{y}_i^{(0)} + f_l(x_i)$$
 (this is our first tree)

 $\hat{y}_i^{(2)} = f_1(x_i) + f_2(x_i) = \hat{y}_i^{(1)} + f_2(x_I) \quad (our \ second \ tree \ added \ to \ the \ previous)$

And so on ... till stopping criteria is reached

$$(\hat{y}_i^{(t-1)}) + f_1(x_i)$$

$$\hat{y}_{i}^{(t)} = \sum_{m=1}^{M} f_{k}(x_{i}) = \hat{y}_{i}^{(t-1)} + f_{i}(x_{i})$$

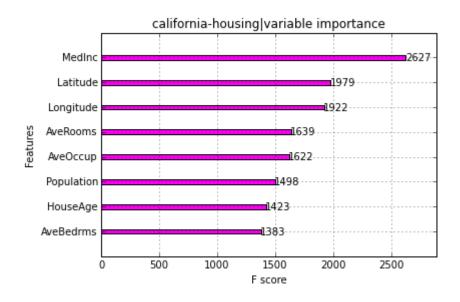
λ

 γ_{mi}

$$\hat{y}_{i}^{(t)} = \sum_{m=1}^{M} f_{k}(x_{i}) = \hat{y}_{i}^{(t-1)} + \lambda \gamma_{mi} f_{i}(x_{i})$$







H2O cluster uptime:	1 days 1 hours 33 minutes 47 seconds 112 milliseconds
H2O cluster version:	3.6.0.8
H2O cluster name:	H2O_started_from_python
H2O cluster total nodes:	1
H2O cluster total memory:	1.78 GB
H2O cluster total cores:	4
H2O cluster allowed cores:	4
H2O cluster healthy:	True
H2O Connection ip:	127.0.0.1
H2O Connection port:	54321

drf Grid Build Progress: [###############################] 100%

Grid Search Results for H2ORandomForestEstimator:

Model Id	Hyperparameters: [ntrees, sample_rate, max_depth, balance_classes]	mse
Grid_DRF_py_87_model_python_1466382079157_49_model_19	[300, 0.9, 50, True]	0.0249340
Grid_DRF_py_87_model_python_1466382079157_49_model_18	[300, 0.8, 50, True]	0.0258412
Grid_DRF_py_87_model_python_1466382079157_49_model_17	[300, 0.6, 50, True]	0.0289790
Grid_DRF_py_87_model_python_1466382079157_49_model_16	[300, 0.5, 50, True]	0.0314358
Grid_DRF_py_87_model_python_1466382079157_49_model_38	[300, 0.8, 50, False]	0.0417964
Grid_DRF_py_87_model_python_1466382079157_49_model_23	[300, 0.9, 3, False]	0.0914980
Grid_DRF_py_87_model_python_1466382079157_49_model_1	[300, 0.6, 3, True]	0.1040888
Grid_DRF_py_87_model_python_1466382079157_49_model_0	[300, 0.5, 3, True]	0.1042337
Grid_DRF_py_87_model_python_1466382079157_49_model_2	[300, 0.8, 3, True]	0.1042843
Grid_DRF_py_87_model_python_1466382079157_49_model_3	[300, 0.9, 3, True]	0.1060737

predict	p0	p1
1	0.531042	0.468958
1	0.510856	0.489144
1	0.51637	0.48363
1	0.542997	0.457003
1	0.544576	0.455424
1	0.560277	0.439723
1	0.544576	0.455424
1	0.5408	0.4592
1	0.535741	0.464259
1	0.498822	0.501178

gbm Grid Build Progress: [############################] 100%
Grid Search Results for H2OGradientBoostingEstimator:

Model Id	Hyperparameters: [learn_rate, col_sample_rate, ntrees, sample_rate, max_depth]	mse
Grid_GBM_py_87_model_python_1466382079157_52_model_23	[0.3, 0.9, 300, 1.0, 30]	0.0001859
Grid_GBM_py_87_model_python_1466382079157_52_model_20	[0.3, 0.9, 300, 1.0, 12]	0.0001859
Grid_GBM_py_87_model_python_1466382079157_52_model_47	[0.3, 1.0, 300, 1.0, 12]	0.0001859
Grid_GBM_py_87_model_python_1466382079157_52_model_26	[0.3, 0.9, 300, 1.0, 50]	0.0001859
Grid_GBM_py_87_model_python_1466382079157_52_model_53	[0.3, 1.0, 300, 1.0, 50]	0.0001859
Grid_GBM_py_87_model_python_1466382079157_52_model_33	[0.01, 1.0, 300, 0.5, 50]	0.0196867
Grid_GBM_py_87_model_python_1466382079157_52_model_6	[0.01, 0.9, 300, 0.5, 50]	0.0197013

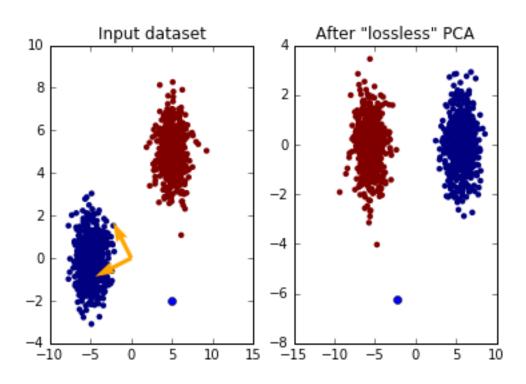
gbm Model Build Progress: [###############################] 100%
Confusion Matrix (Act/Pred) for max accuracy @ threshold = 0.99983413575:

	0	1	Error	Rate
0	1639.0	0.0	0.0	(0.0/1639.0)
1	1.0	1050.0	0.001	(1.0/1051.0)
Total	1640.0	1050.0	0.0004	(1.0/2690.0)

Chapter 7, Unsupervised Learning at Scale

$$\hat{X} = X \cdot T$$

$$\hat{X}$$



$$(U, \Sigma, W)$$

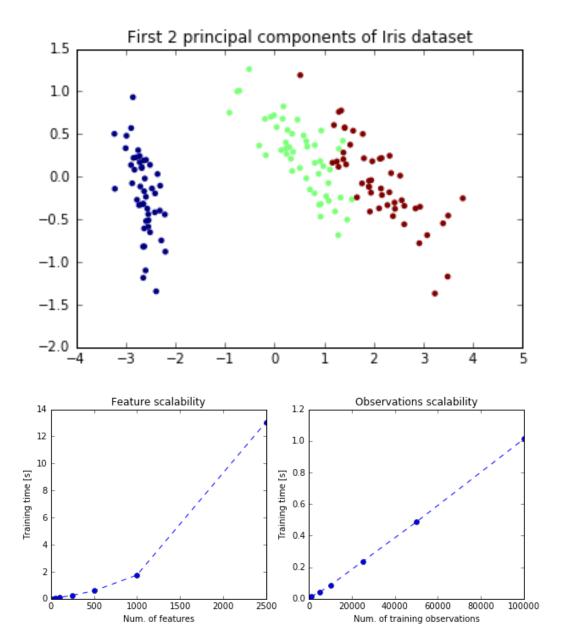
$$M = U \cdot \Sigma \cdot W^{T}$$

$$M \cdot M^{T}$$

$$\Sigma$$

$$M^{T} \cdot M$$

$$X^{T} \cdot X$$



$$X \approx Q \cdot Q^T \cdot X$$

$$Q^T \cdot X = U \cdot \Sigma \cdot W^T$$

$$X \approx Q \cdot Q^T \cdot X = Q \cdot U \cdot \Sigma \cdot W^T$$

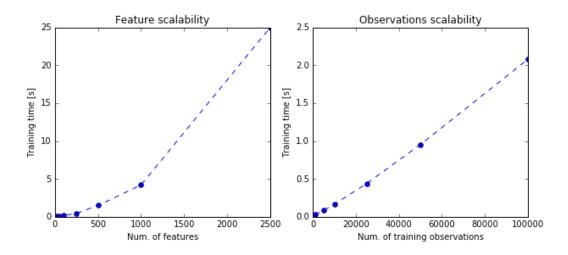
$$Q \cdot U = S$$

$$X \approx S \cdot \Sigma \cdot W^T$$

Ω

$$Y = X \cdot \Omega$$

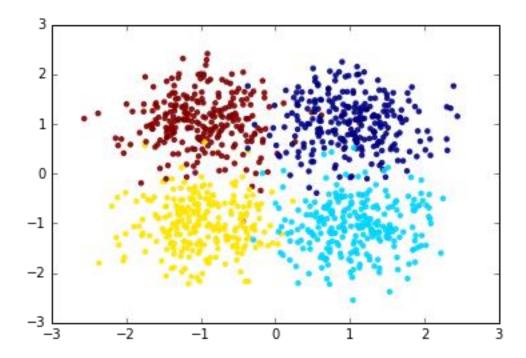
$$Y = Q \cdot R$$

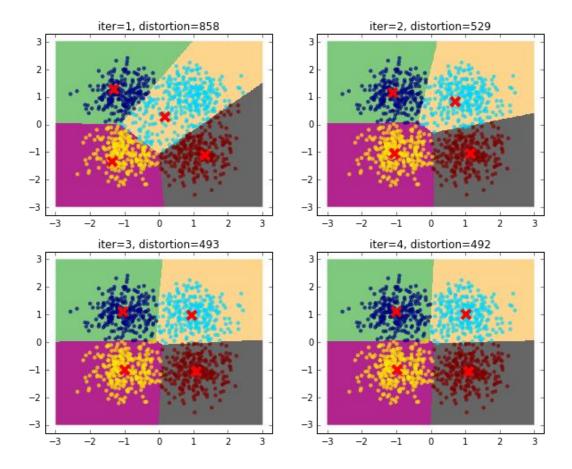


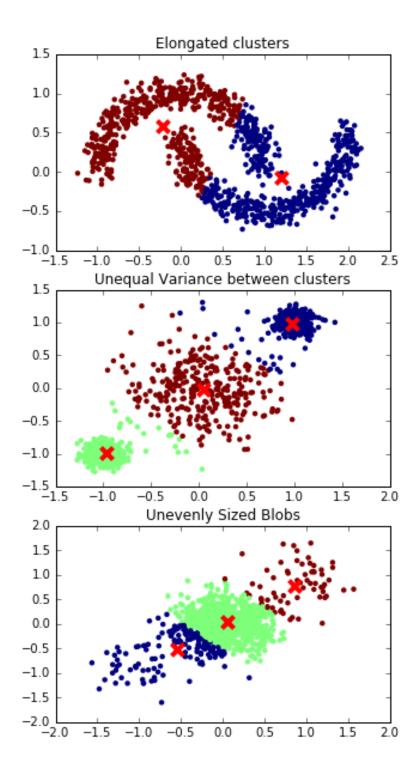
$$D = \sum_{i=i}^K \sum_{x \in S_i} ||x - Ci||^2$$

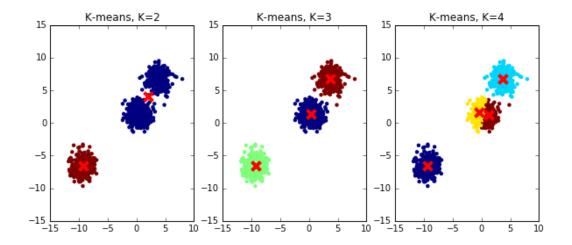
$$S_i^{(t)} = \{ x: ||x - Ci||^2 = \min_j ||x - Cj||^2 \}$$

$$C_i^{(t+1)} = \frac{1}{|S_i^{(t)}|} \cdot \sum_{x \in S_i^{(t)}} x \, for \, i = 1, ..., K$$





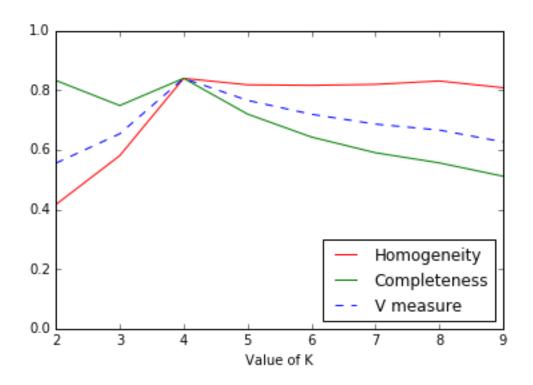


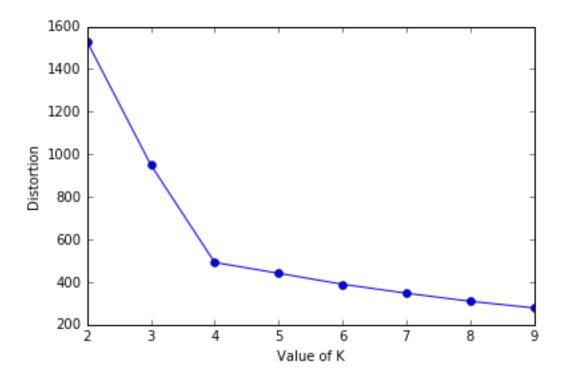


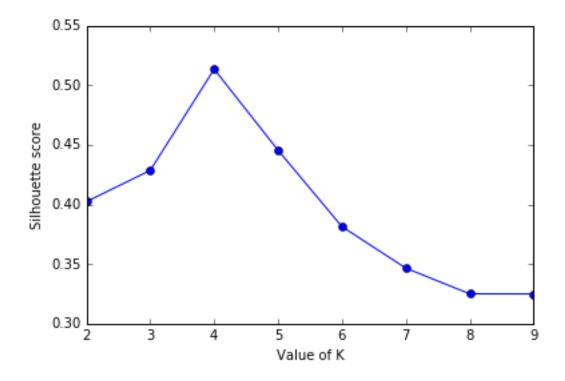
$$h = 1 - \frac{H(C|K)}{H(C)}$$

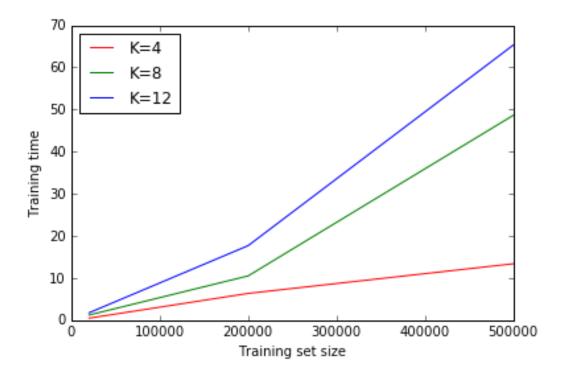
$$c = 1 - \frac{H(K|C)}{H(K)}$$

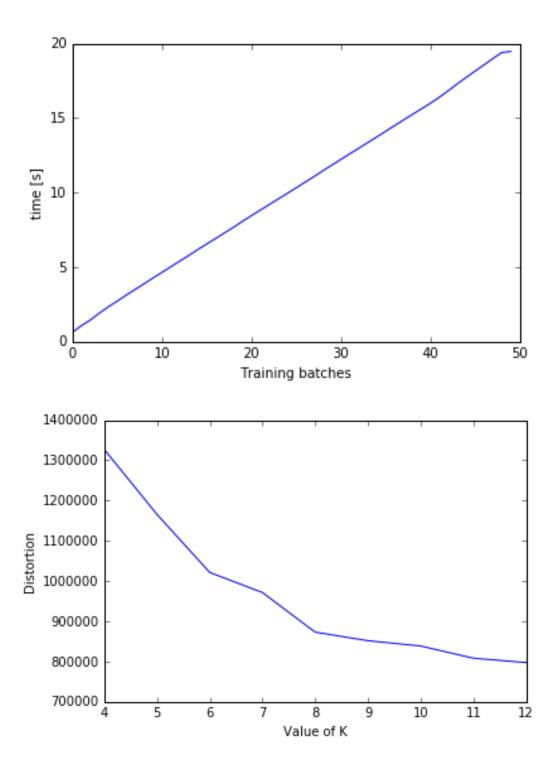
$$v = 2 \cdot \frac{h \cdot c}{h + c}$$

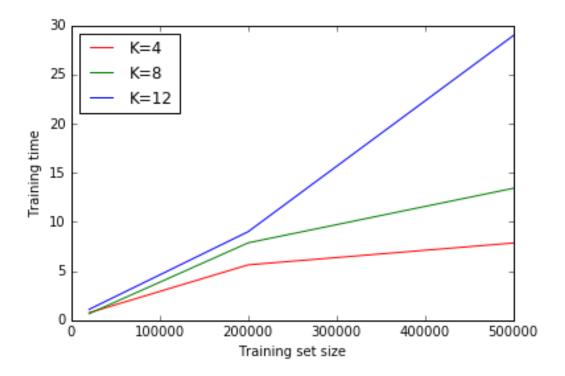


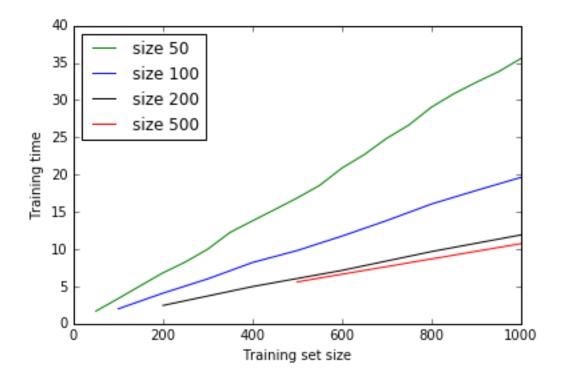








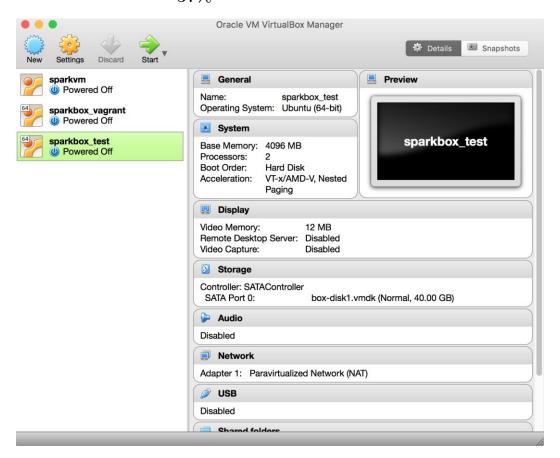


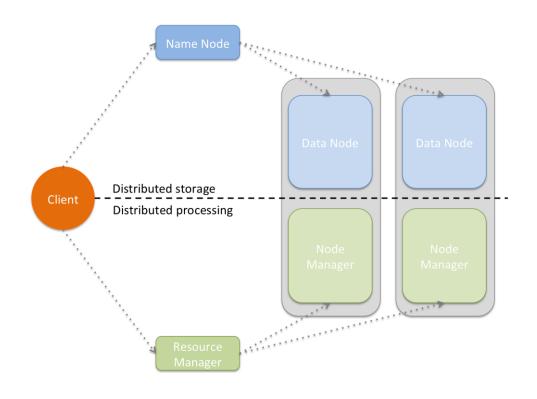


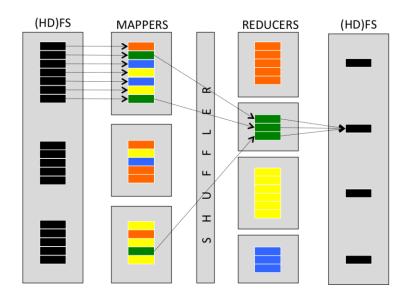
Chapter 8, Distributed Environments – Hadoop and Spark

$$P(cluster = ok) = P(note_1 = ok, node_2 = ok, ..., node_{100} = ok)$$

= $(1 - P(fail))^{100}$
= 37%





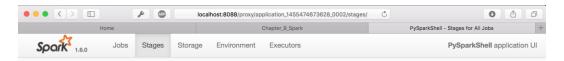




All Applications

Logged in as: dr.who





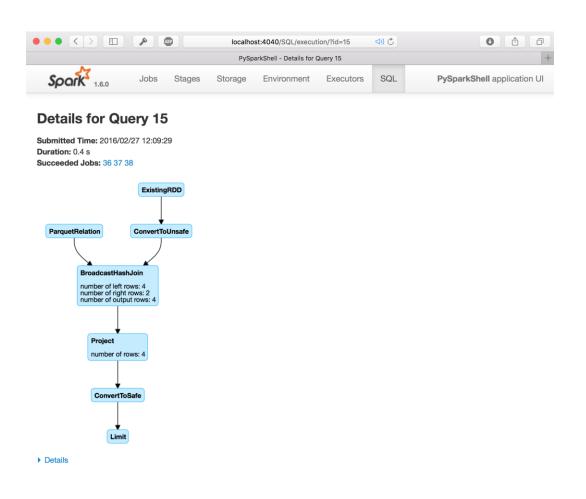
Stages for All Jobs

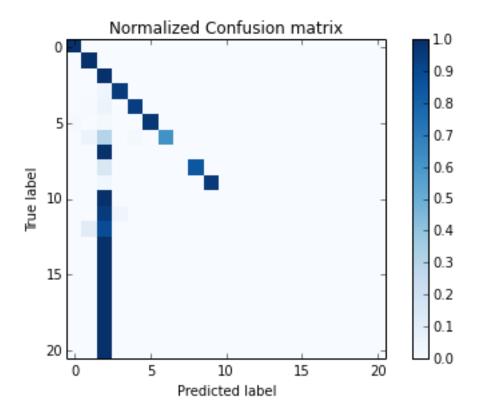
Completed Stages: 21

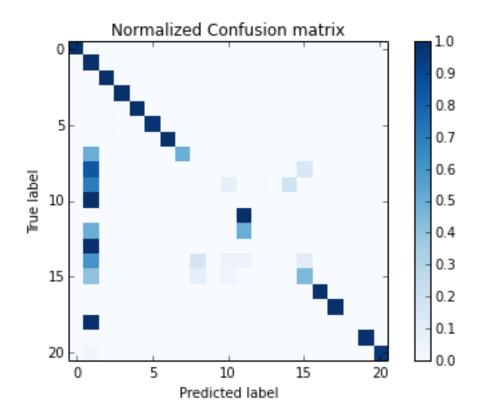
Completed Stages (21)

Stage Id	Description		Submitted	Duration	Tasks: Succeeded/Total	Input	Output	Shuffle Read	Shuffle Write
20	takeOrdered at <ipython-input-23-26fc3c5af2ef>:4</ipython-input-23-26fc3c5af2ef>	+details	2016/02/14 18:38:06	0.1 s	2/2			682.0 KB	
19	reduceByKey at <ipython-input-23-26fc3c5af2ef>:3</ipython-input-23-26fc3c5af2ef>	+details	2016/02/14 18:38:05	1 s	2/2	63.9 KB			682.0 KB
18	takeOrdered at <ipython-input-22-67b60bde7b70>:9</ipython-input-22-67b60bde7b70>	+details	2016/02/14 18:38:05	0.2 s	2/2			682.0 KB	
17	reduceByKey at <ipython-input-22-67b60bde7b70>:7</ipython-input-22-67b60bde7b70>	+details	2016/02/14 18:38:03	2 s	2/2	63.9 KB			682.0 KB
16	collectAsMap at <ipython-input-21-6e9dbbe6babf>:6</ipython-input-21-6e9dbbe6babf>	+details	2016/02/14 18:38:02	0.2 s	2/2			382.0 B	
15	reduceByKey at <ipython-input-21-6e9dbbe6babf>:6</ipython-input-21-6e9dbbe6babf>	+details	2016/02/14 18:38:02	0.5 s	2/2	683.0 B			382.0 B
14	collect at <ipython-input-20-78cf20e84376>:1</ipython-input-20-78cf20e84376>	+details	2016/02/14 18:38:01	0.3 s	4/4			848.0 B	
13	reduceByKey at <ipython-input-20-78cf20e84376>:1</ipython-input-20-78cf20e84376>	+details	2016/02/14 18:38:01	0.3 s	4/4				900.0 B
12	collect at <ipython-input-19-7054b6862d4a>:5</ipython-input-19-7054b6862d4a>	+details	2016/02/14 18:38:01	0.2 s	4/4				
11	sum at <ipython-input-18-de392cf955f9>:1</ipython-input-18-de392cf955f9>	+details	2016/02/14 18:38:00	0.2 s	4/4				
10	reduce at <ipython-input-17-9c3809c99714>:1</ipython-input-17-9c3809c99714>	+details	2016/02/14 18:38:00	0.1 s	4/4				
9	collect at <ipython-input-16-9e6ba29fb009>:1</ipython-input-16-9e6ba29fb009>	+details	2016/02/14 18:38:00	0.2 s	4/4				

Chapter 9, Practical Machine Learning with Spark







Appendix, Introduction to GPUs and Theano

GPU	CPU			
Large number of cores (but slower than CPU cores)	Small number of cores, but much faster than GPU-cores			
High memory bandwidth to control the cores	Lower memory bandwidth			
Special purpose	General purpose			
highly parallel processing	sequential processing			