

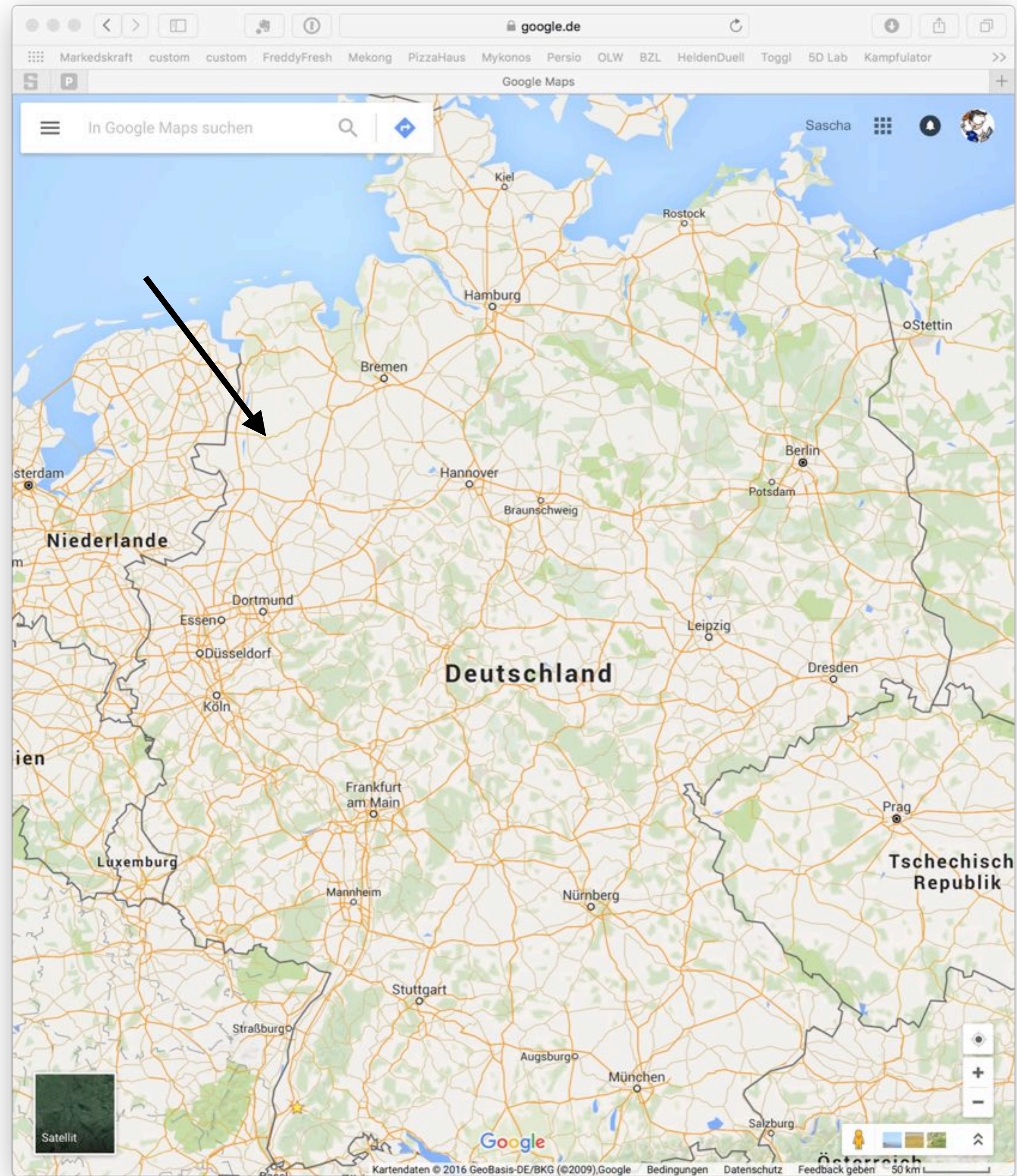


PSIORI

$$\Pr(E|H_p) \times \Pr(H_p)$$

Siegen Lernen - Neuronale Netze in der Wirtschaft

Dr. Sascha Lange (sascha@psiori.com)





Machine Learning Lab

Founder: Prof. Dr. Martin Riedmiller



Resilient Propagation (1992)

Neural Fitted Q-Iteration (NN based Reinforcement Learning, 2005)

Deep Reinforcement Learning (2010)

FESTO

axel springer

KARMANN



DEEPMIND



Pushing Performance

Fraunhofer

Deutsches
Forschungszentrum
für Künstliche
Intelligenz GmbH

**BrainLinks
BrainTools**
acting.thoughts
University of Freiburg



BOSCH

DAIMLER

"Involved" @DeepMind, London, now Google / Alphabet daughter

bytroLabs

Felix Faber: BSc Thesis + Team Member

Tobias Kringe, Christopher Lörken: HiWi 2004



Kolja Hegelich

Team Captain Tribots

Head of Development

Twistbox Games



Stefan Welker

Arne Voigtländer

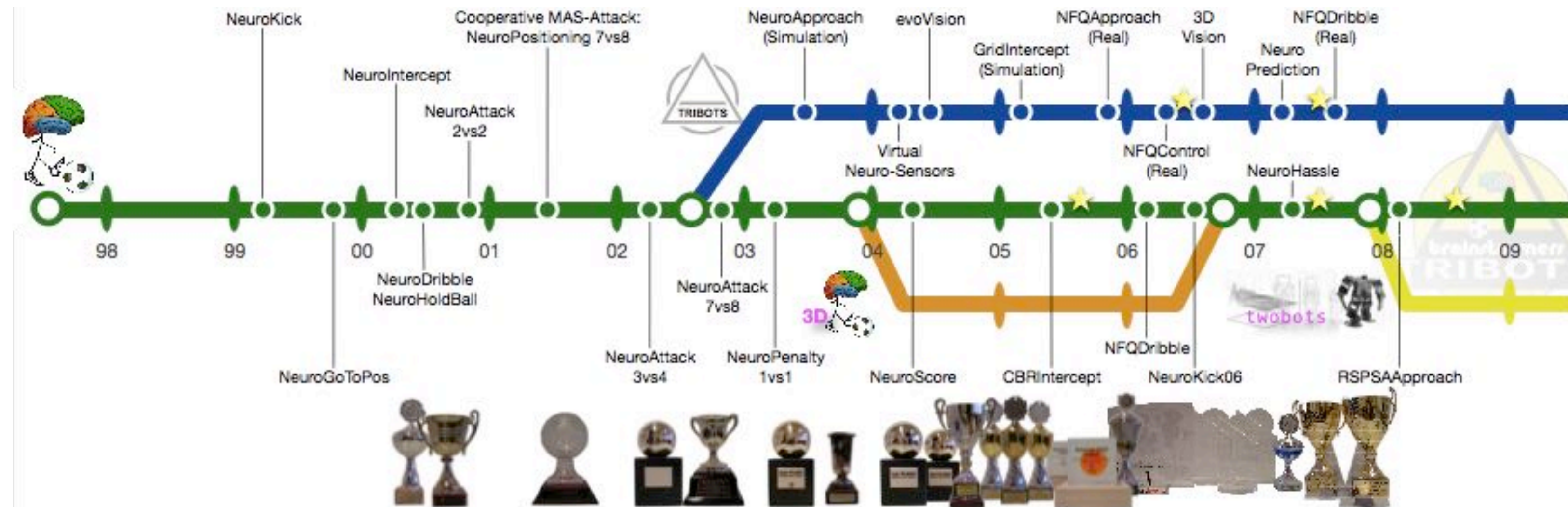
Christian Müller

Students & Tribots Team

Robot Soccer

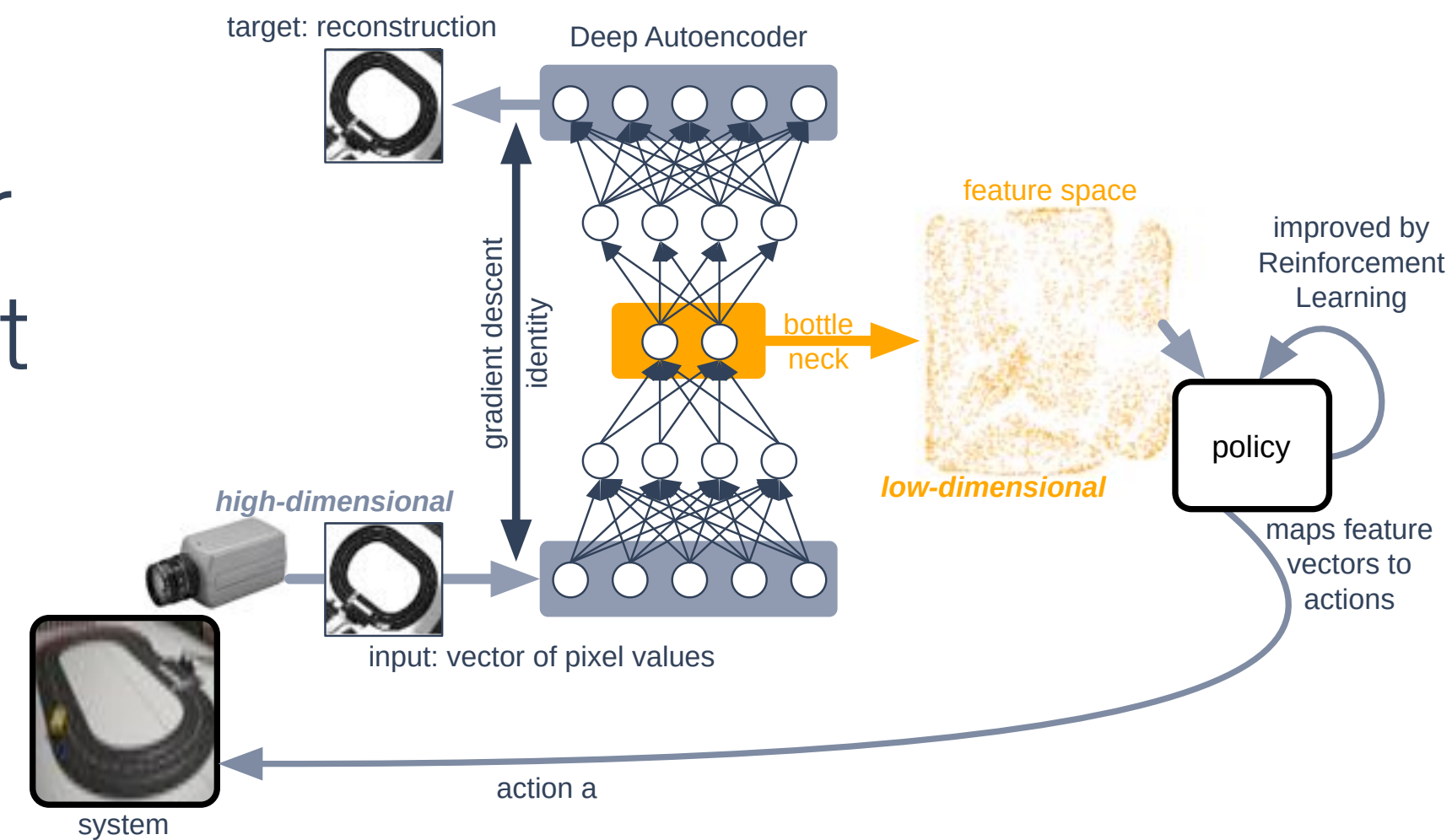
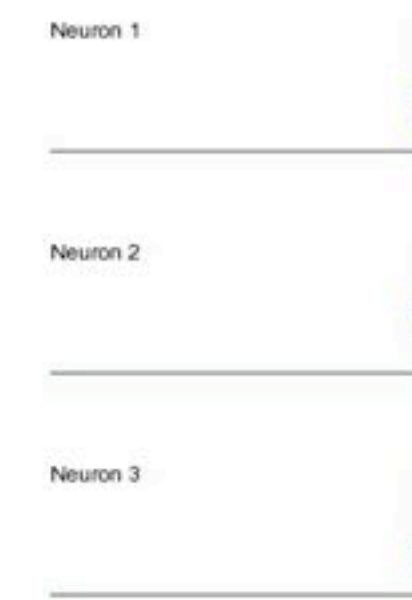
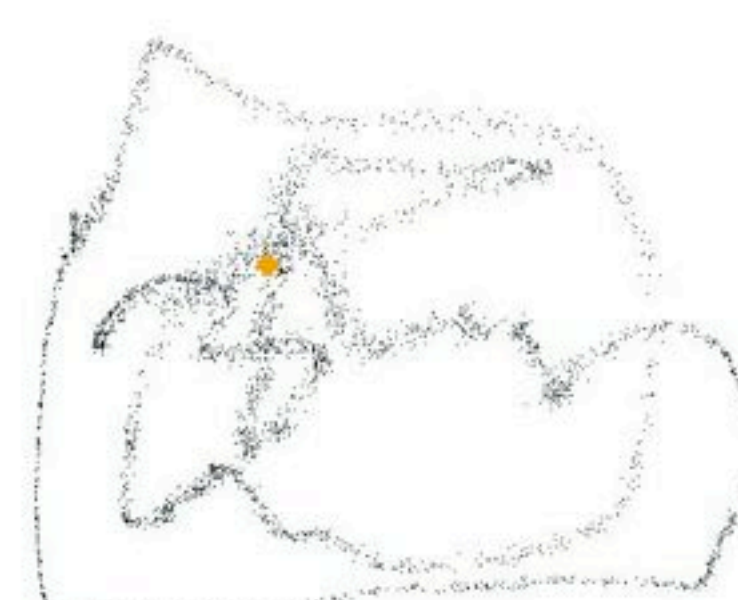
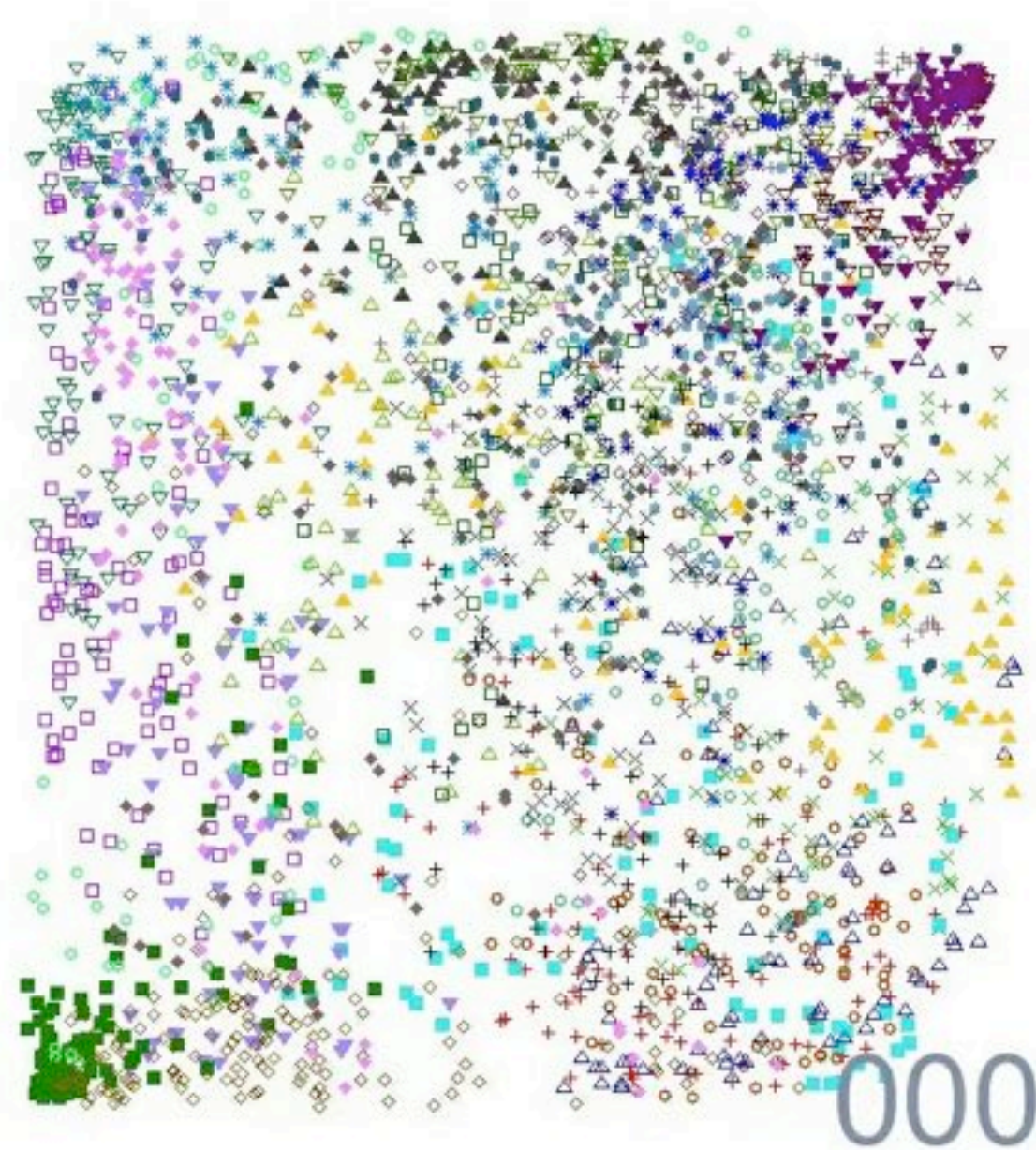
2004-2008 DFG-Project &
Team: Brainstormers Tribots

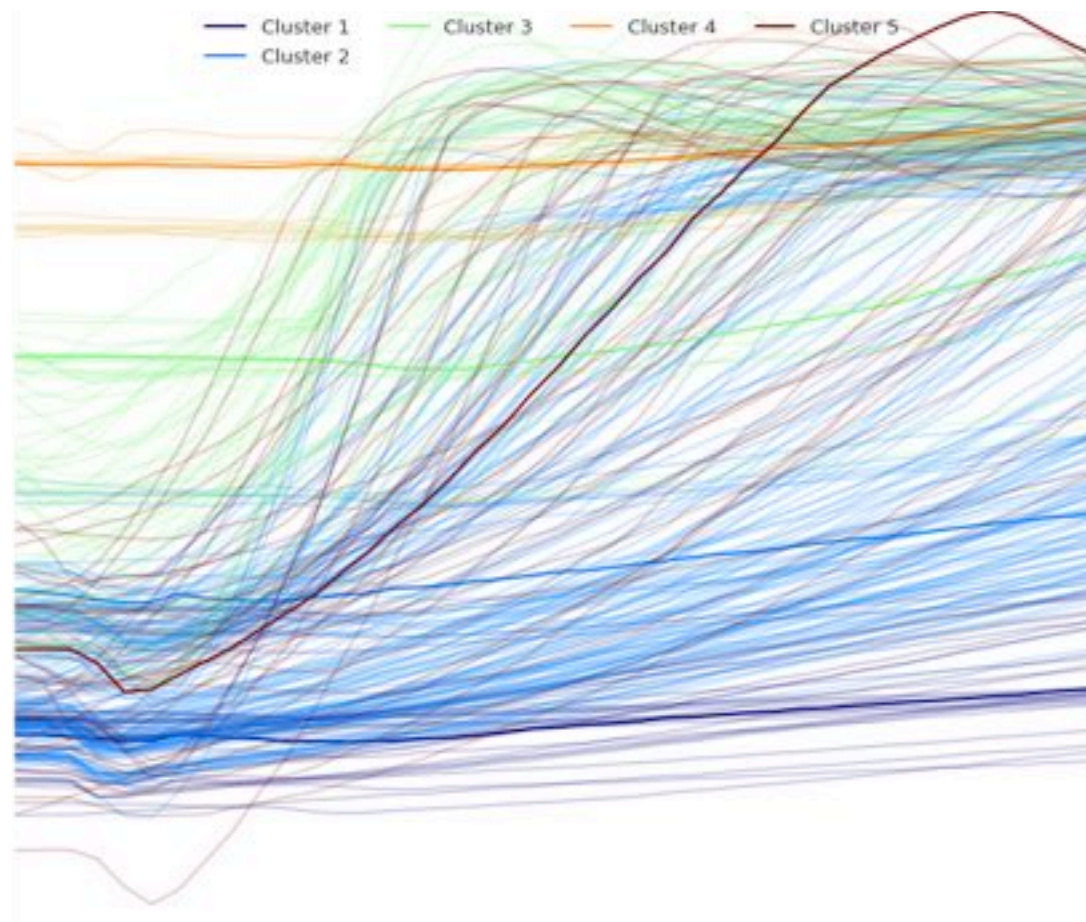
World Champion
2006 and 2007



Deep Reinforcement Learning

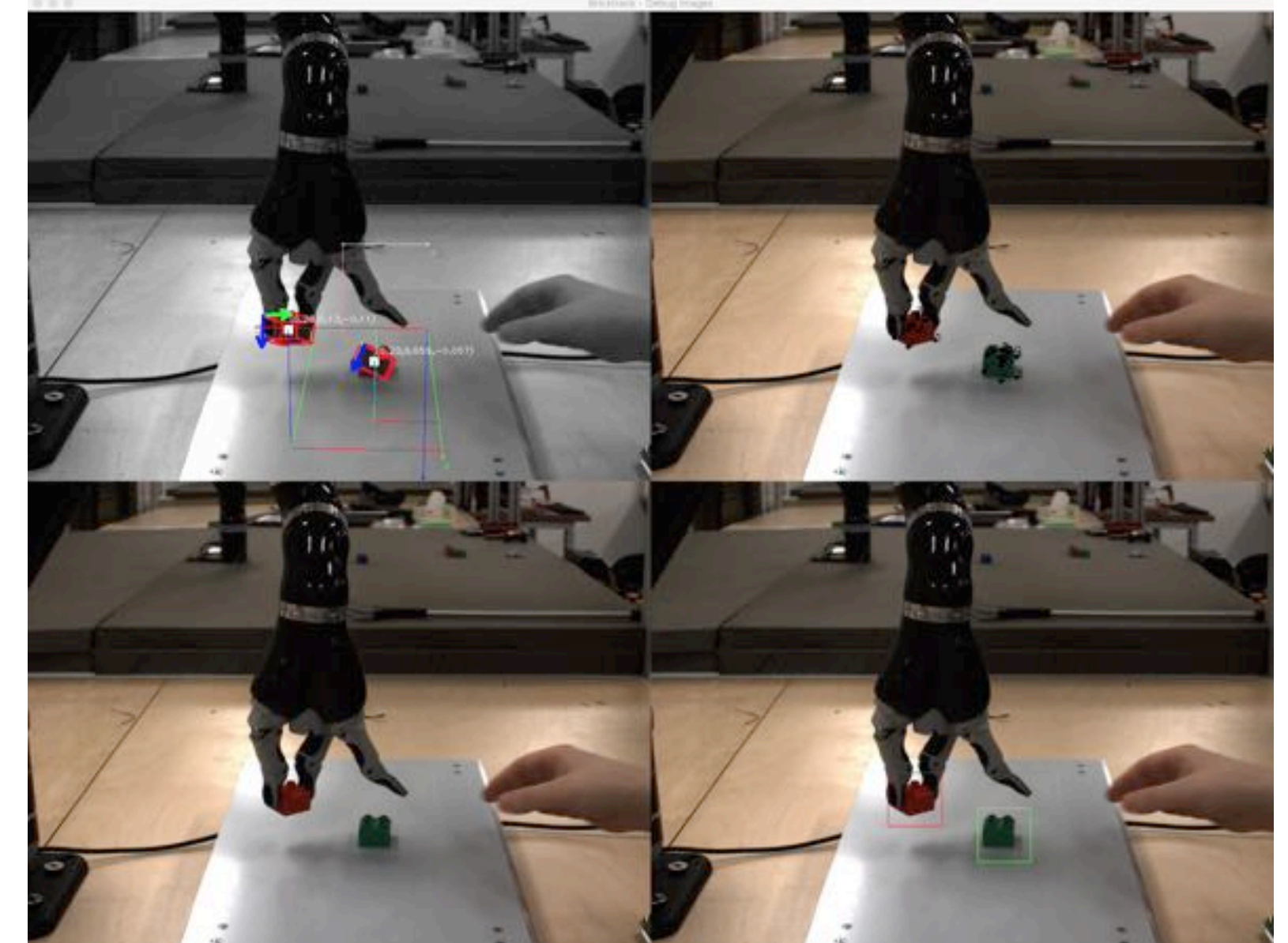
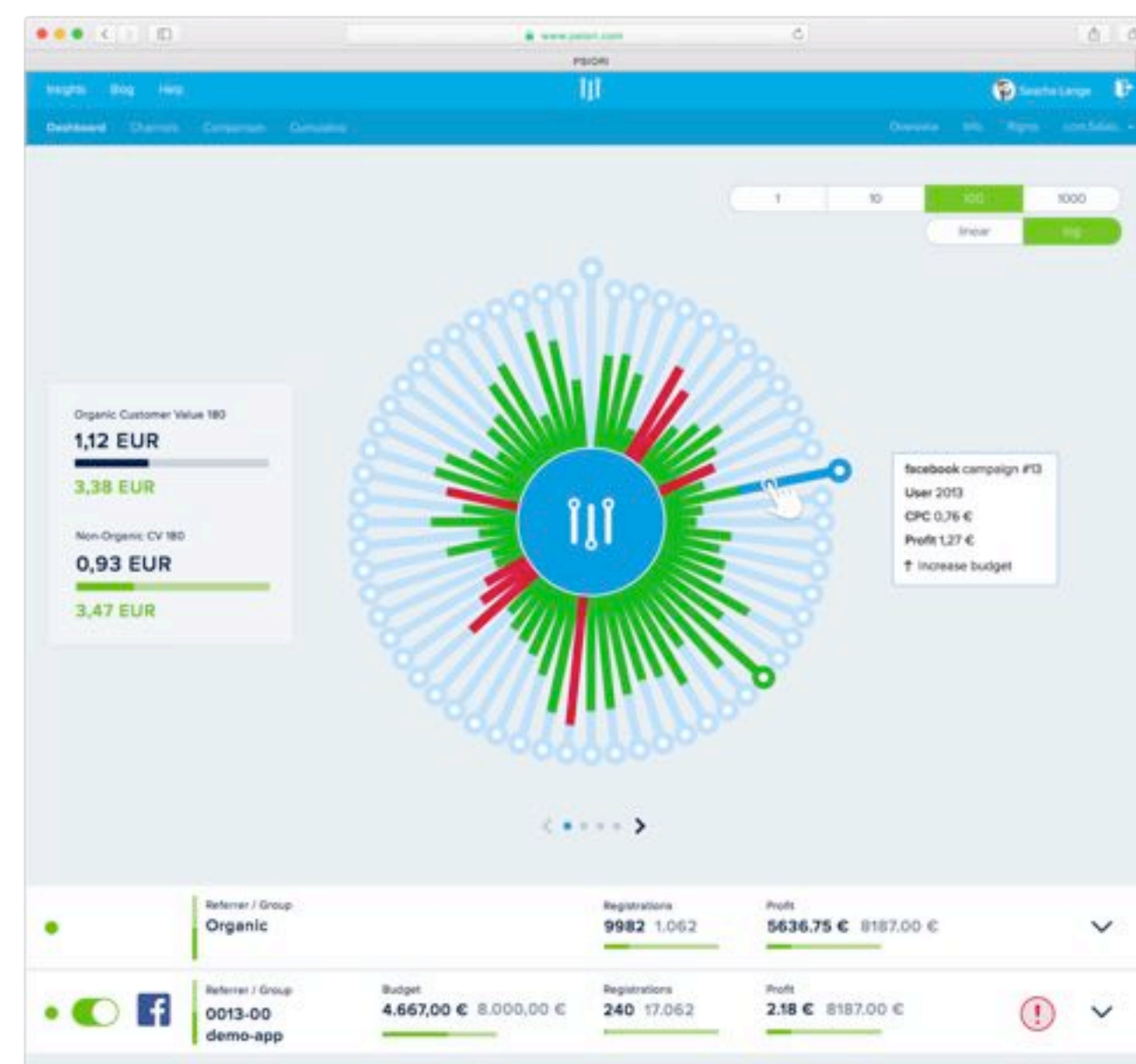
RL directly on raw image data using Deep Neural Networks for learning optimal policies in latent feature spaces





2014: "5d lab research", now: **PSIORI**

$\Pr(E|H_p) \times \Pr(H_p)$





pmOne

HOMAG

ProSiebenSat.1
Media AG

arotop
food &
environment
GmbH

DUNKIN'
DONUTS®

SMART
DATAONE
HIGH QUALITY PRODUCT INFORMATION

NETCHECK

kr3m

HTTC
GMBH & CO. KG

PAWISDA
SYSTEMS

meinestadt.de

arvato
BERTELSMANN

Imperia

Google DeepMind

Audi

ThyssenKrupp

DÜRR

Kennedy
Space
Center
VISITOR COMPLEX

Moguntia

nexum
Consulting & Design

spilgames

metricminds

automotive
engineering

iauv

BARCO

fluxguide

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WORLD
SYNC

Visualization
Anomaly Detection Support Vector Machines
Deep Learning
Predictive Analytics Hortonworks Cross-Platform HTML5
Image Processing HBase
Machine Learning
Big Data Analytics Regression Energy
Decision Trees Automotive
Data Science RoboCup
Hive
Customer Analytics
Deep Reinforcement Learning Random Forests
Finance
Deep Neural Networks
Hadoop Cluster
Logistic Regression Classification
Apache Spark
Prescriptive Analytics
Data Mining
Machine Analytics
Python
Time Series
Text Mining
Research
Medicine

Outline

- Part I: The Research Perspective:

Why is Artificial Intelligence hyped **right now**?

What is Machine Learning?

What is Deep Learning?

What is Deep Reinforcement Learning?

- Part 2: The Business Perspective:

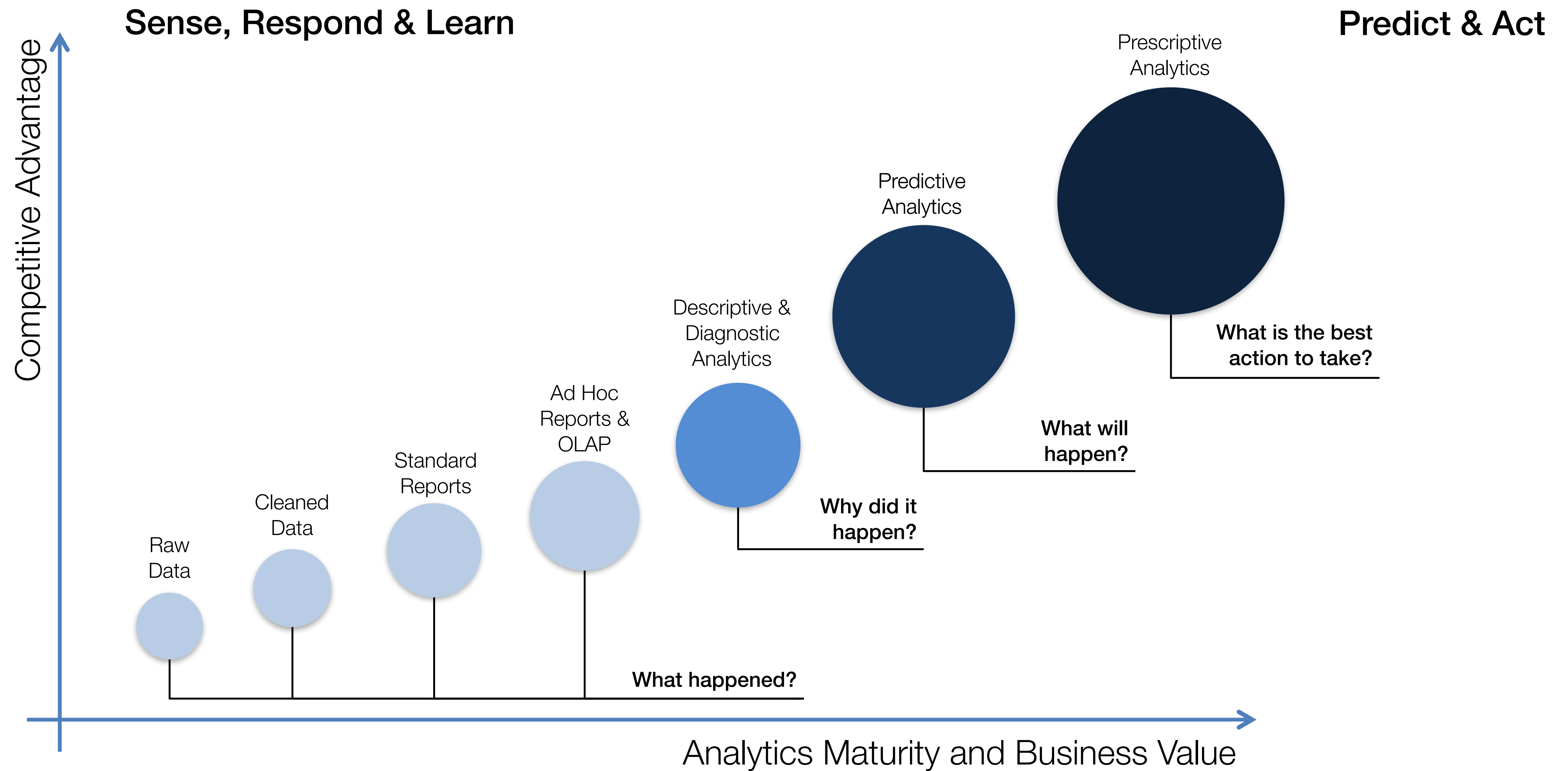
Applications:

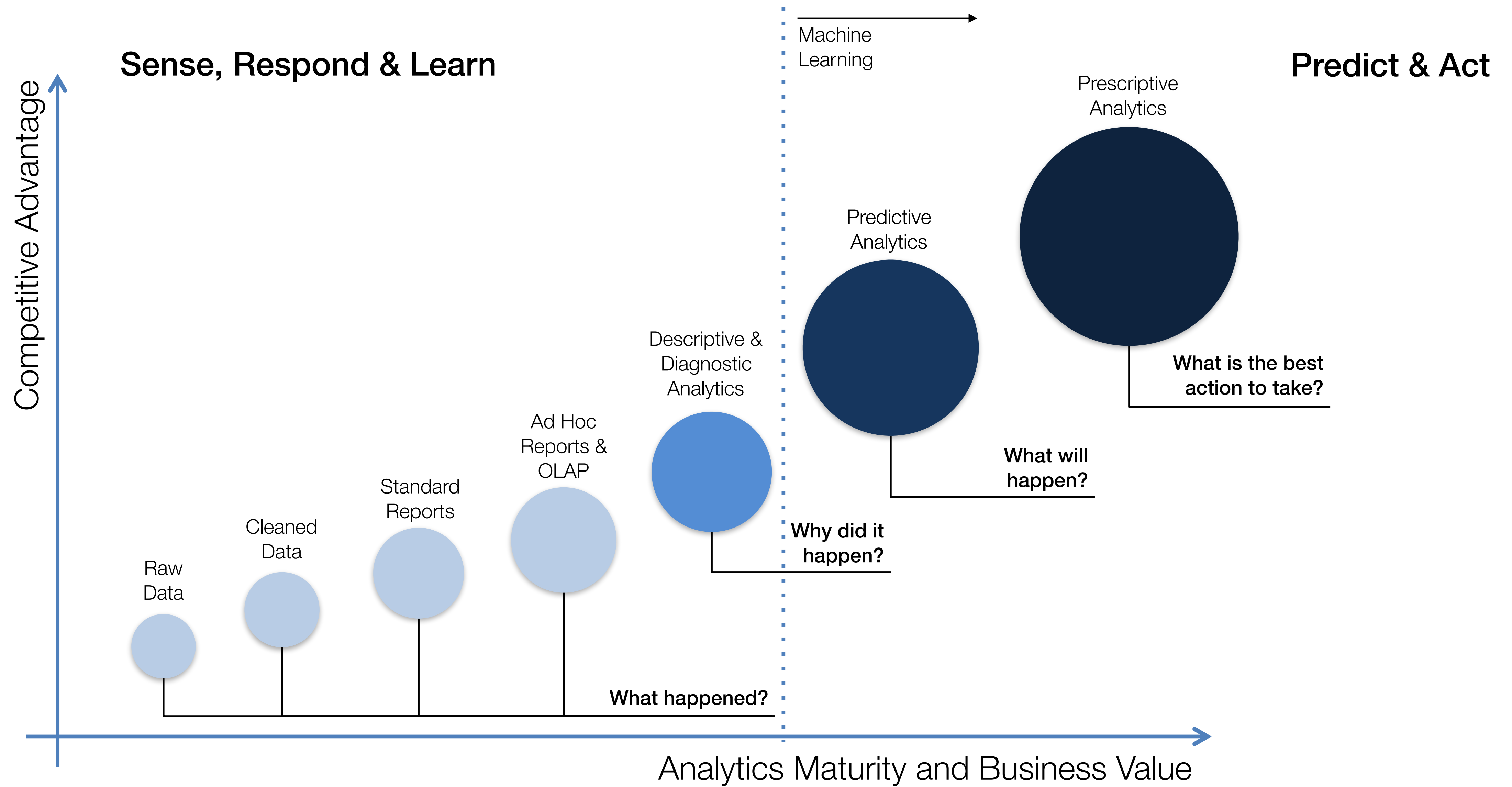
Visualizing

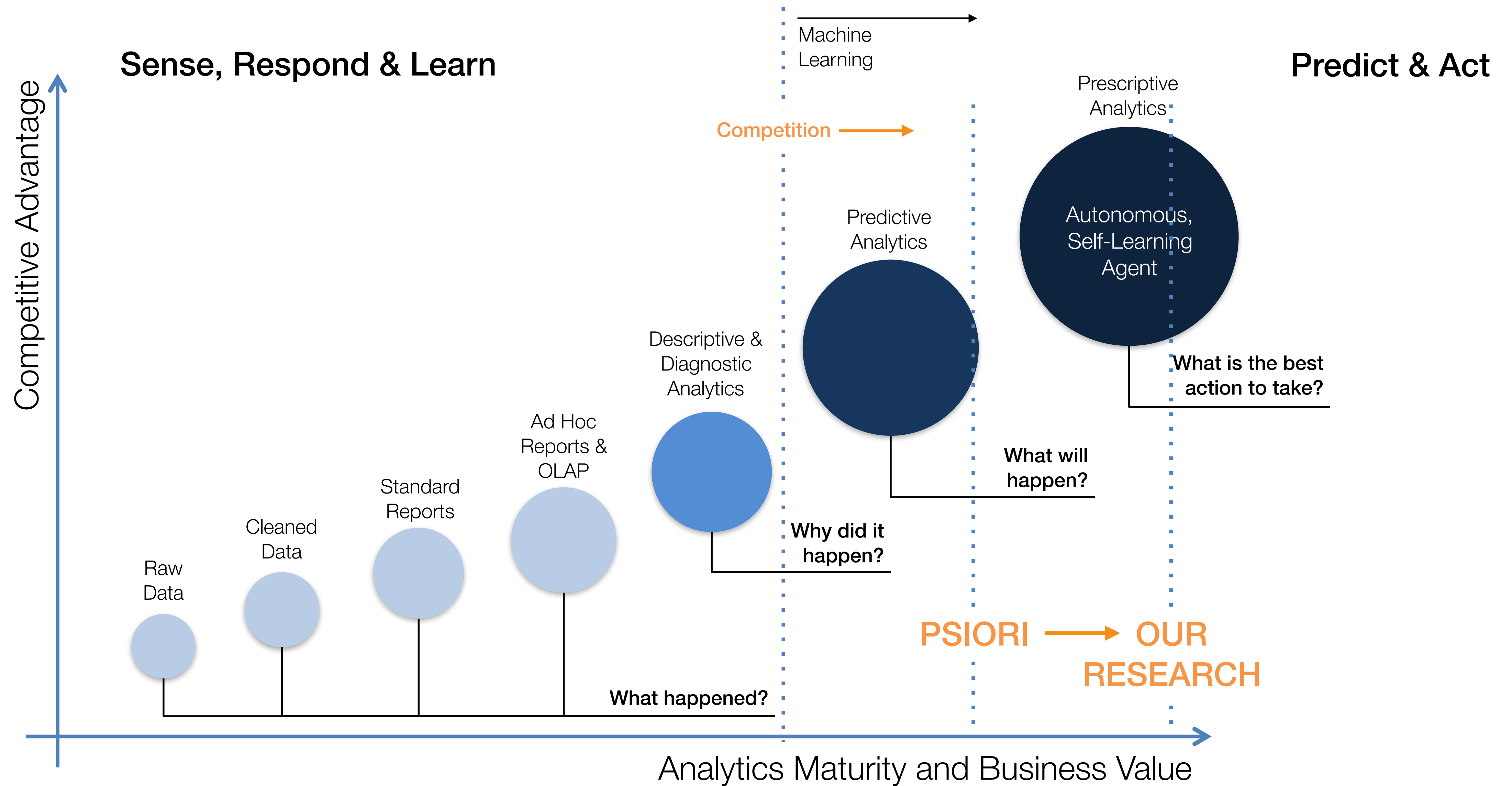
Predicting

(Acting)







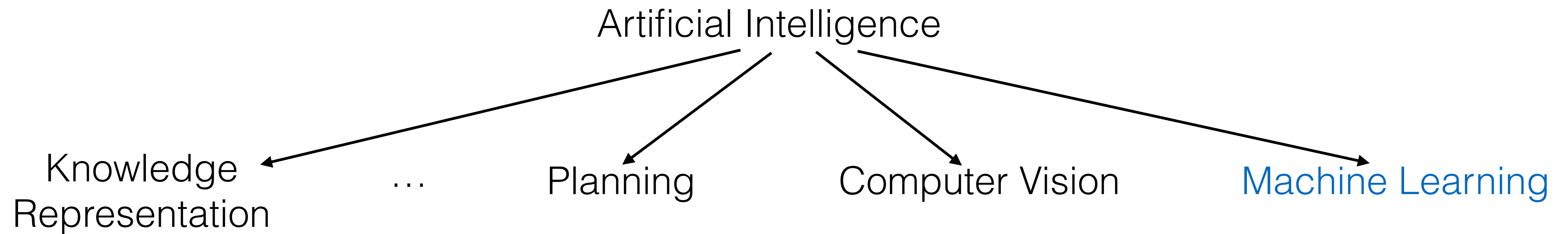


Let's talk about
Machine Learning!

What is Machine Learning?

[..] [Machine learning](#) explores the study and construction of [algorithms](#) that can [learn](#) from and make predictions on [data](#)^[3] [..]

— Wikipedia, March 2017



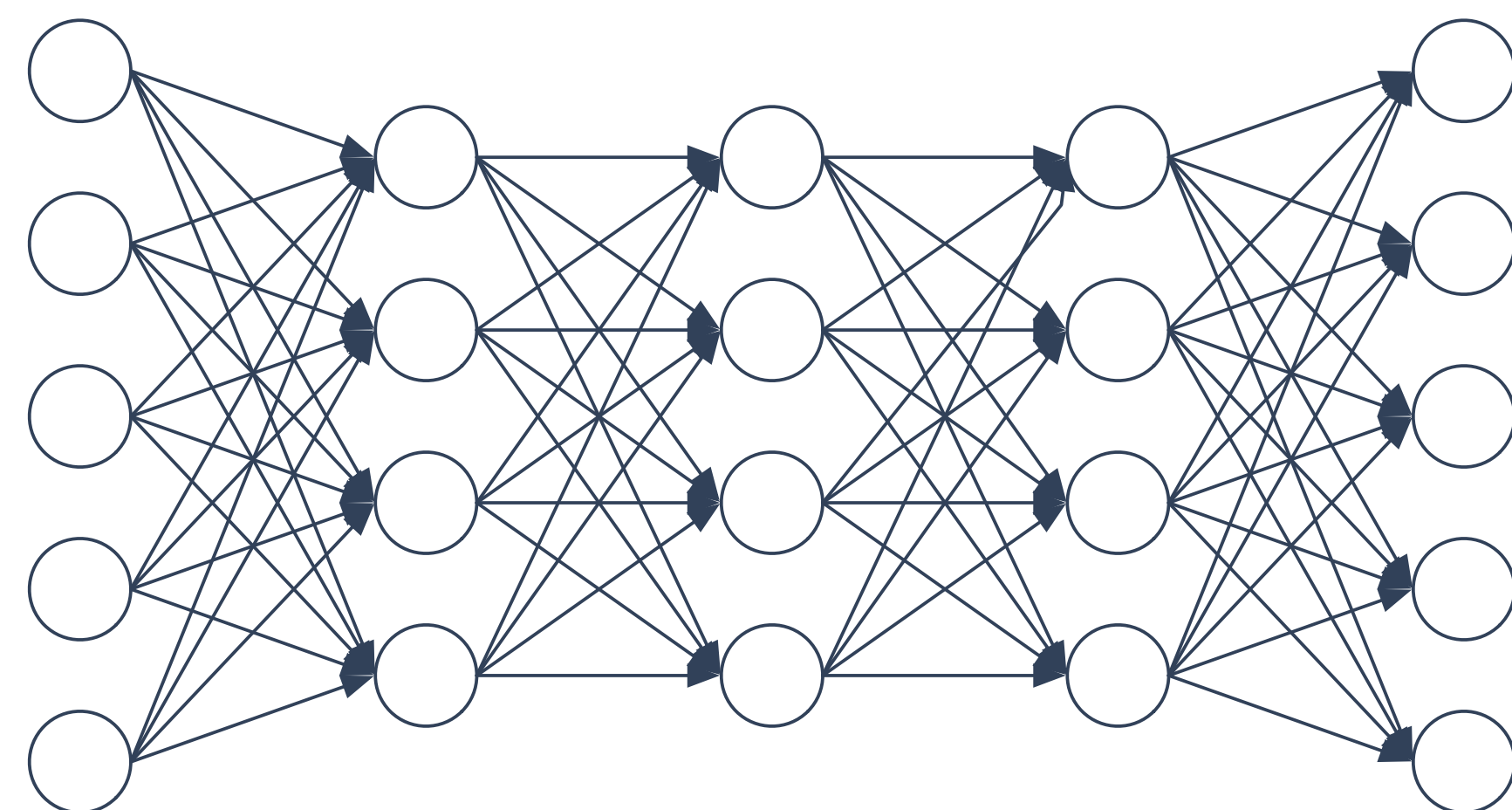
Different Types of Machine Learning

- Supervised Learning
- Unsupervised Learning
- Reinforcement Learning

A man with a bald head and round glasses, wearing a plaid suit jacket and a red bow tie, stands in front of a dark chalkboard. He is holding a thin white stick in his right hand, pointing it towards the chalkboard. On the chalkboard, the equation $E = mc^2$ is written in white chalk.
$$E = mc^2$$

Supervised Learning

- ▶ External teacher provides "samples" of input and desired output.
Example: Data from the past, existing users.

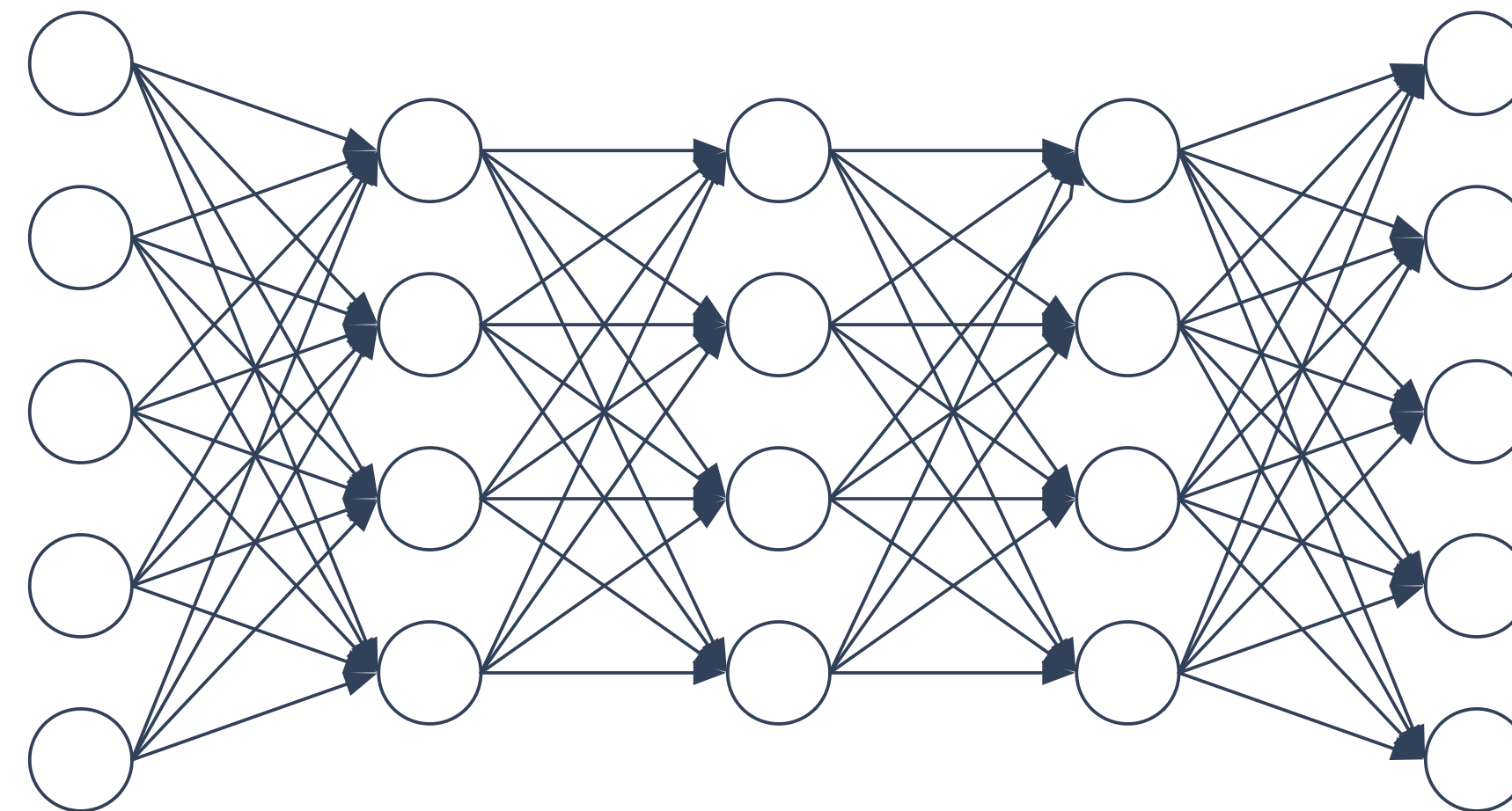


Layers:

Input

Hidden

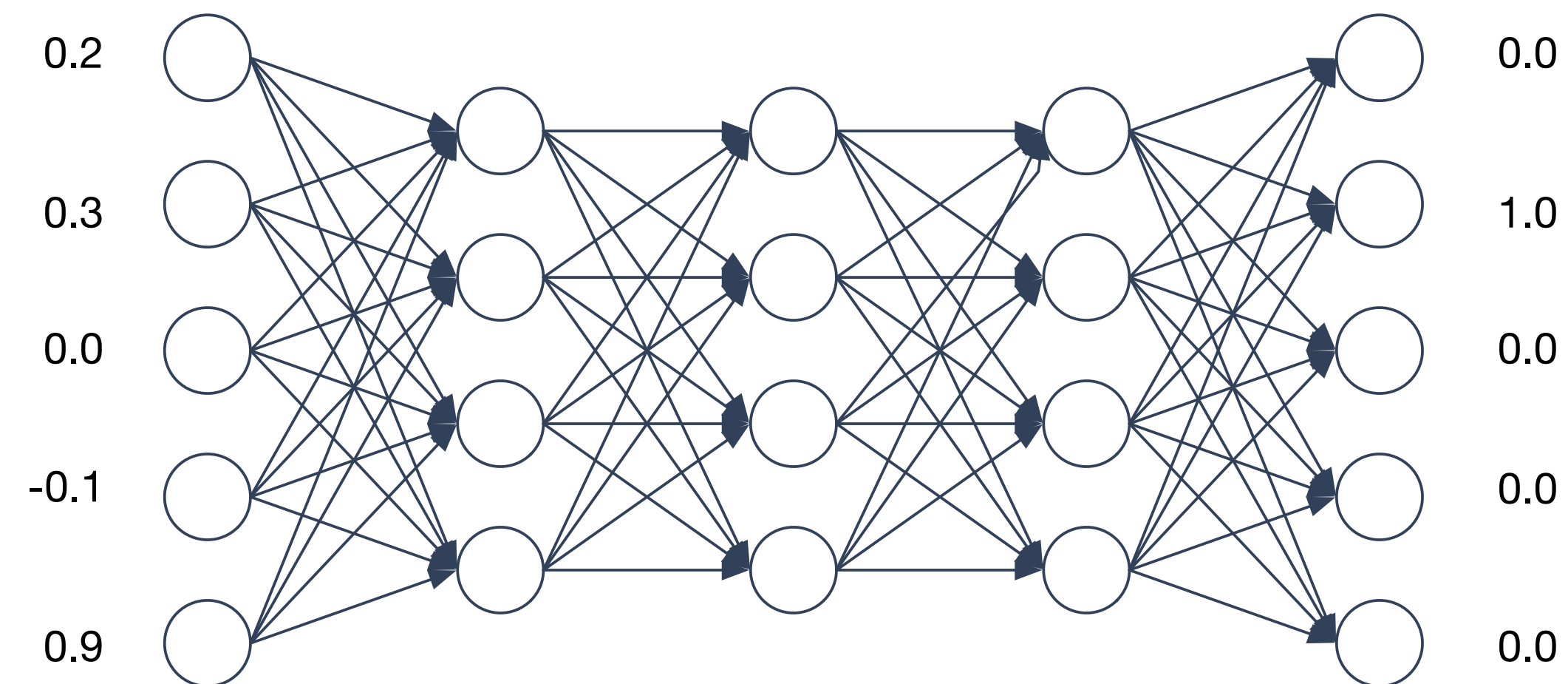
Output



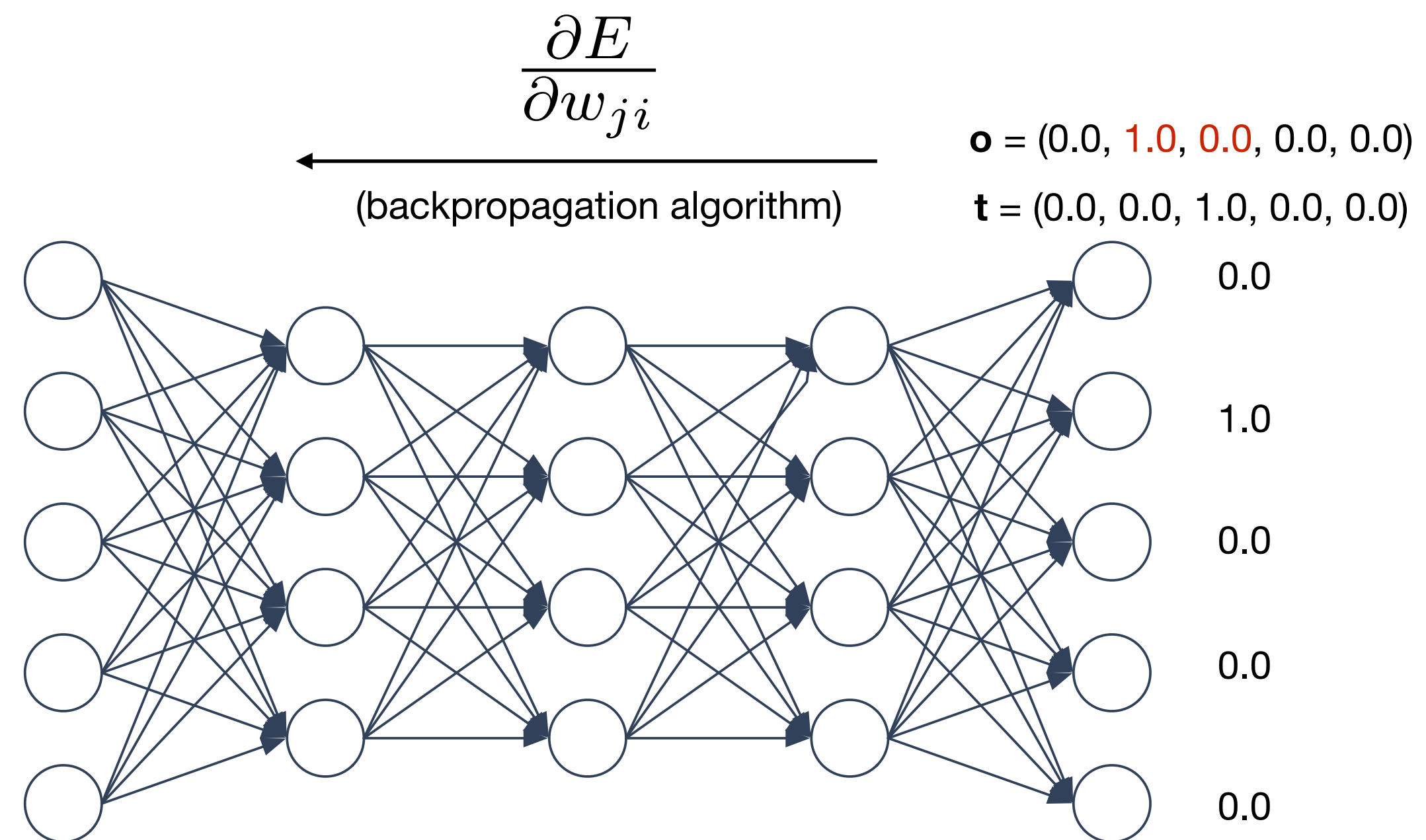
artificial neural network = directed acyclic graph

$\mathbf{i} = (0.2, 0.3, 0.0, -0.1, 0.9)$

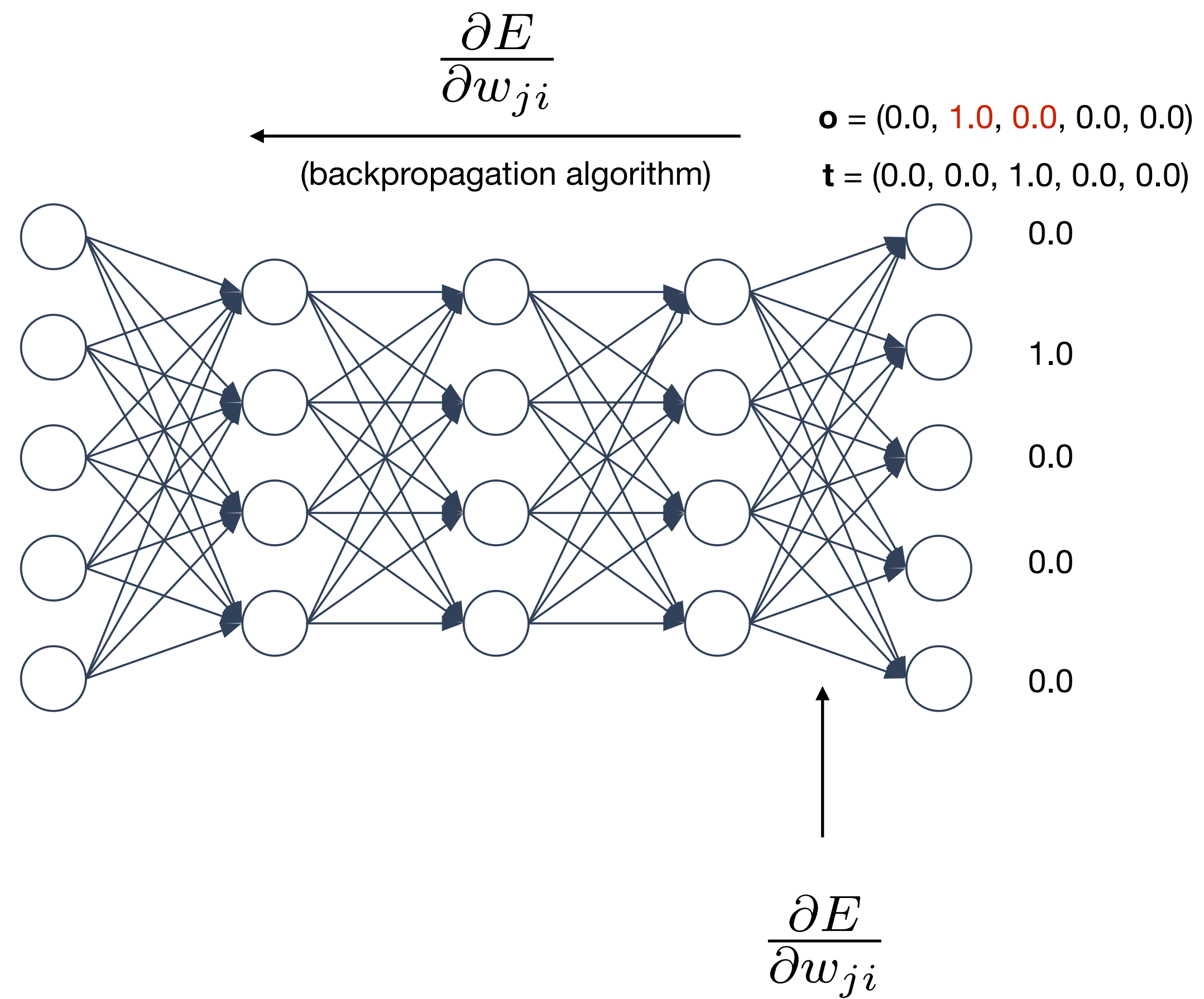
→
 $\mathbf{o} = (0.0, 1.0, 0.0, 0.0, 0.0)$
 (forward pass / propagation)



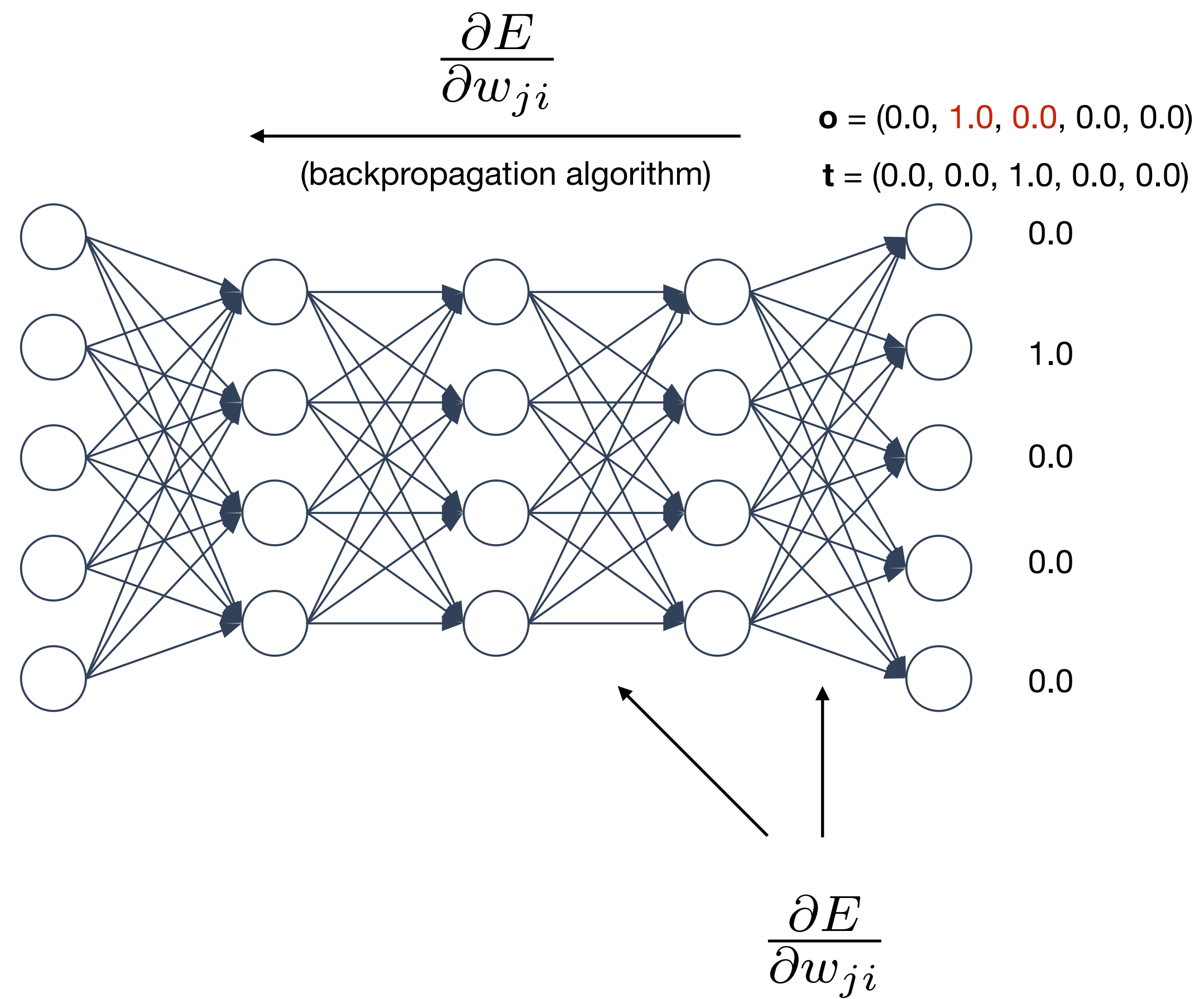
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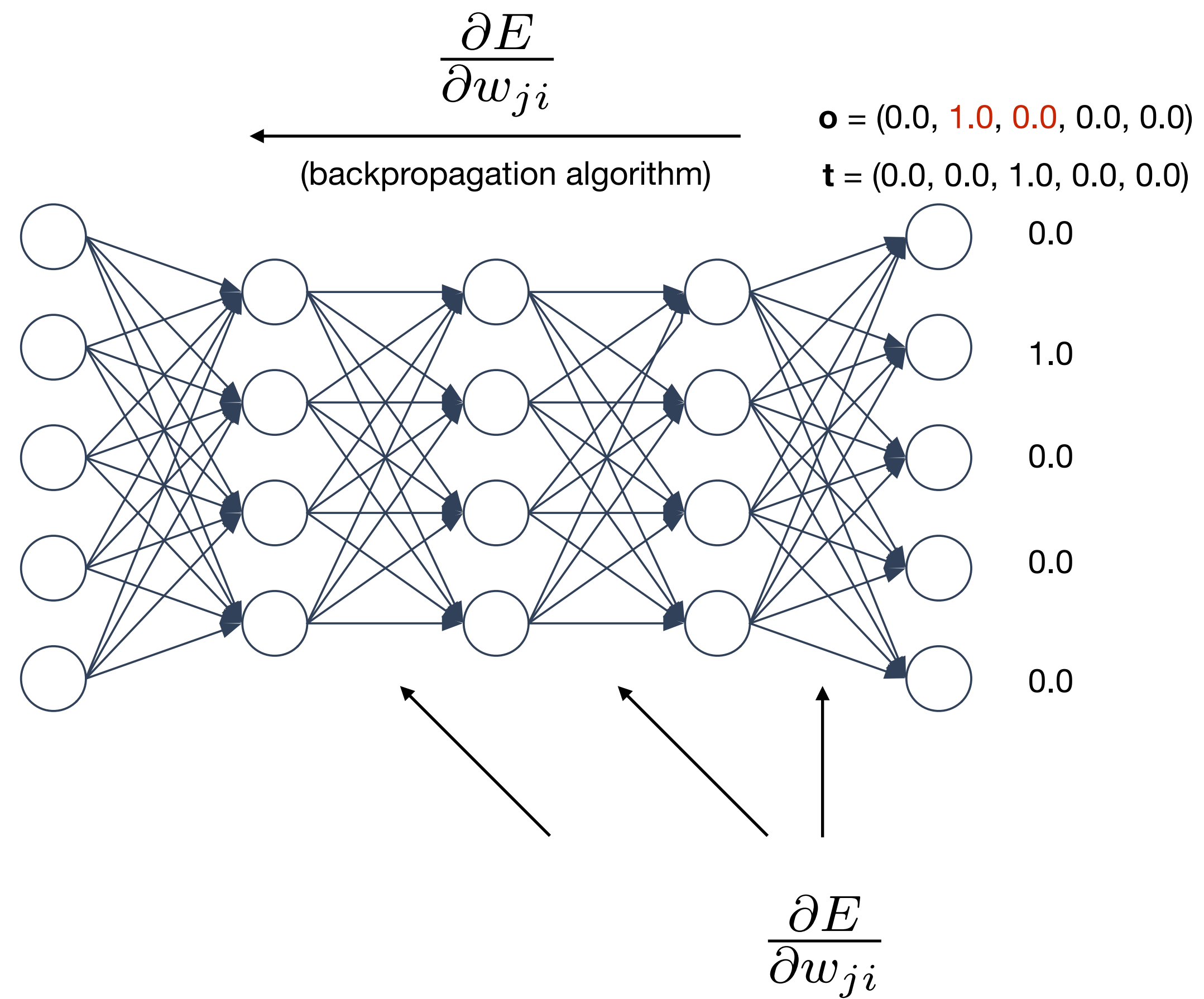
$$\updownarrow E = \frac{1}{2} \sum_{i=1}^{|O|} (y_i^p - o_i^p)^2$$



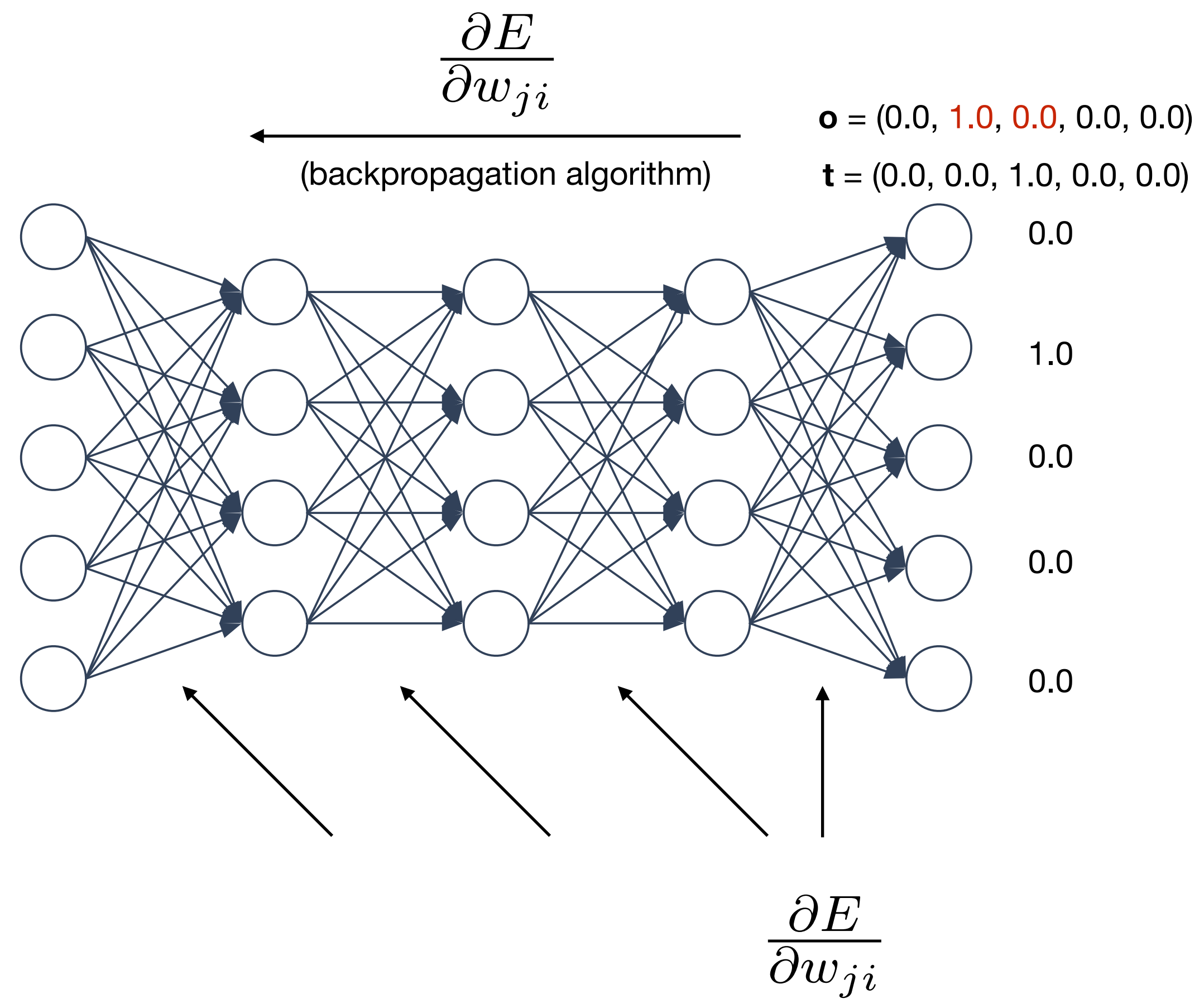
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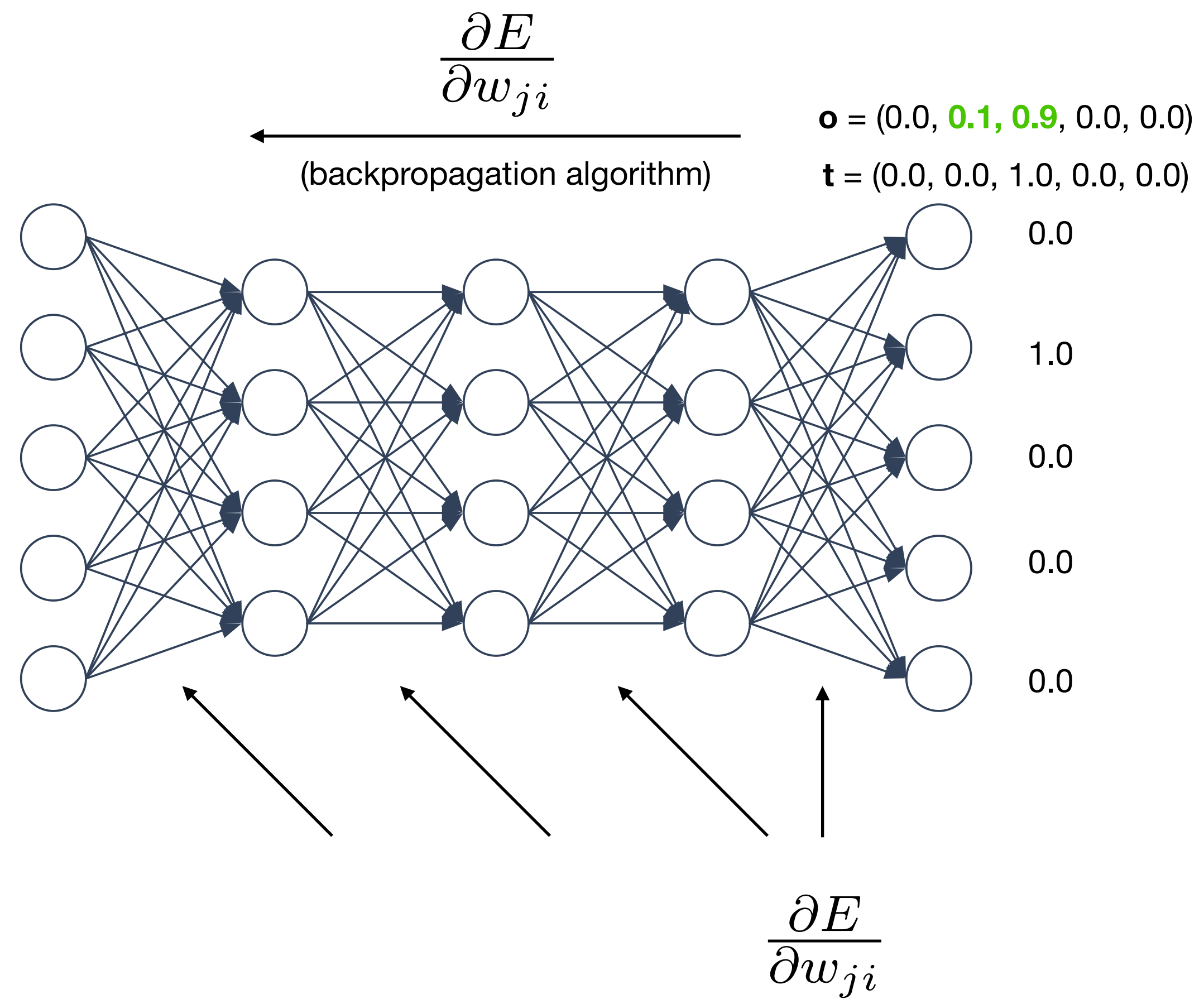
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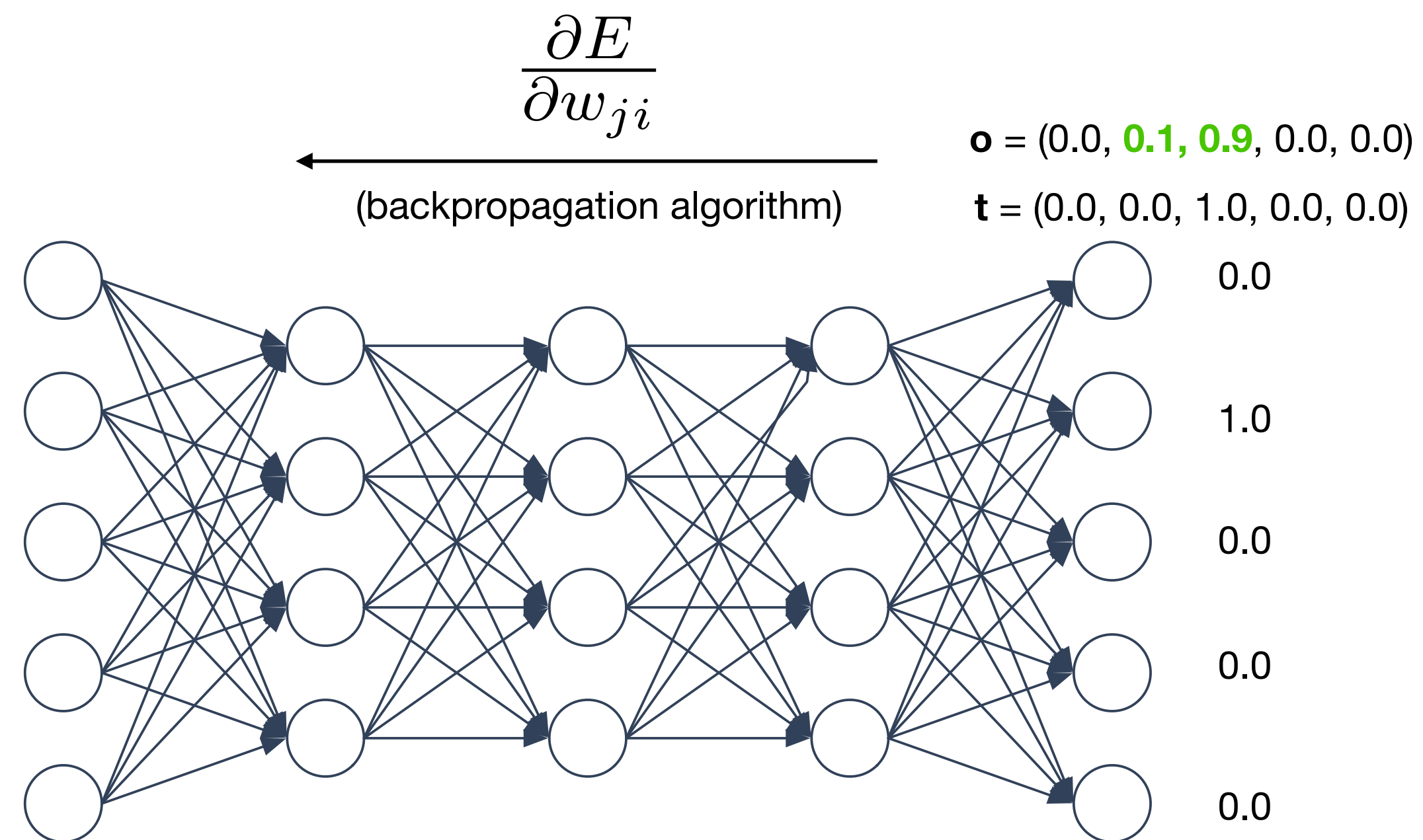
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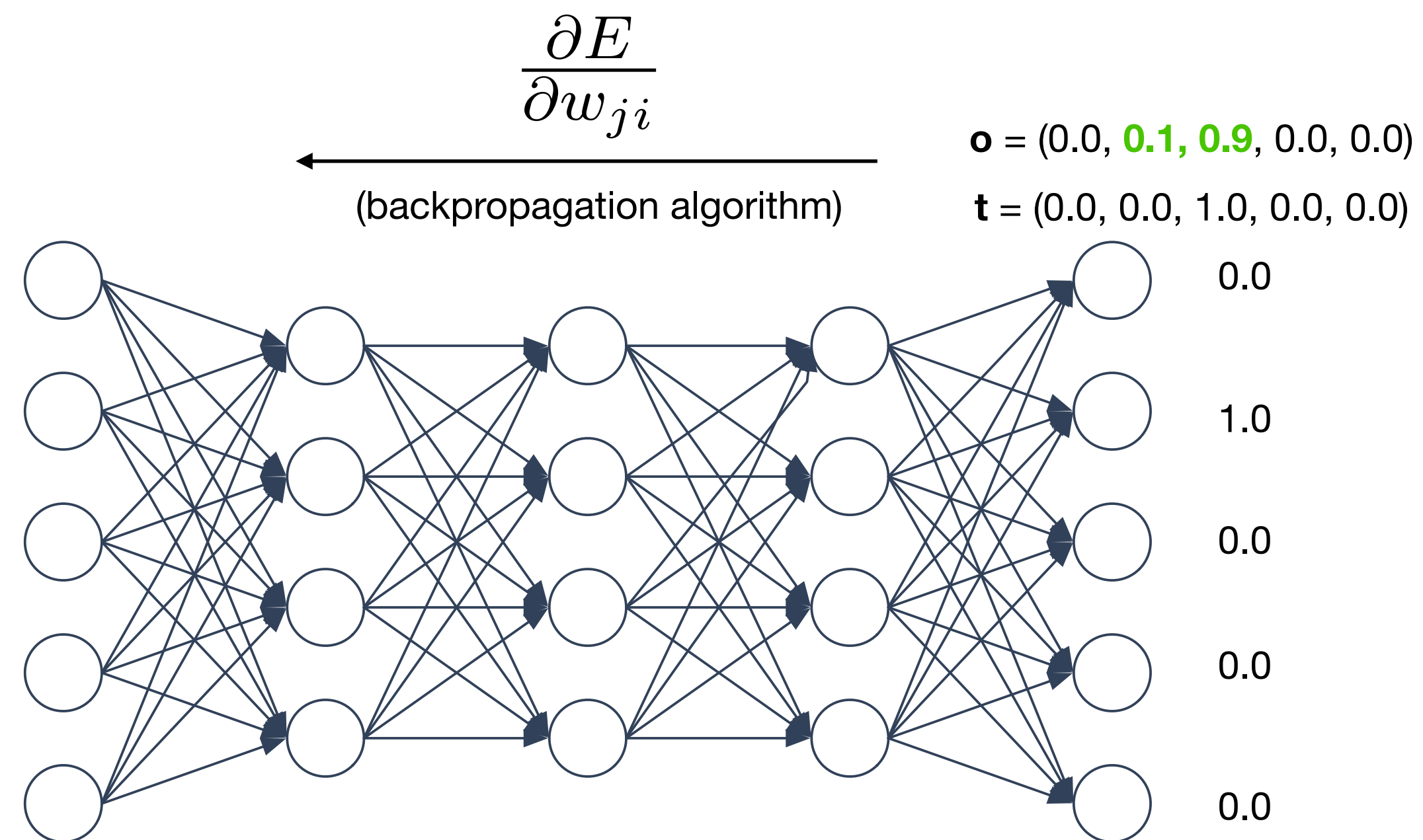
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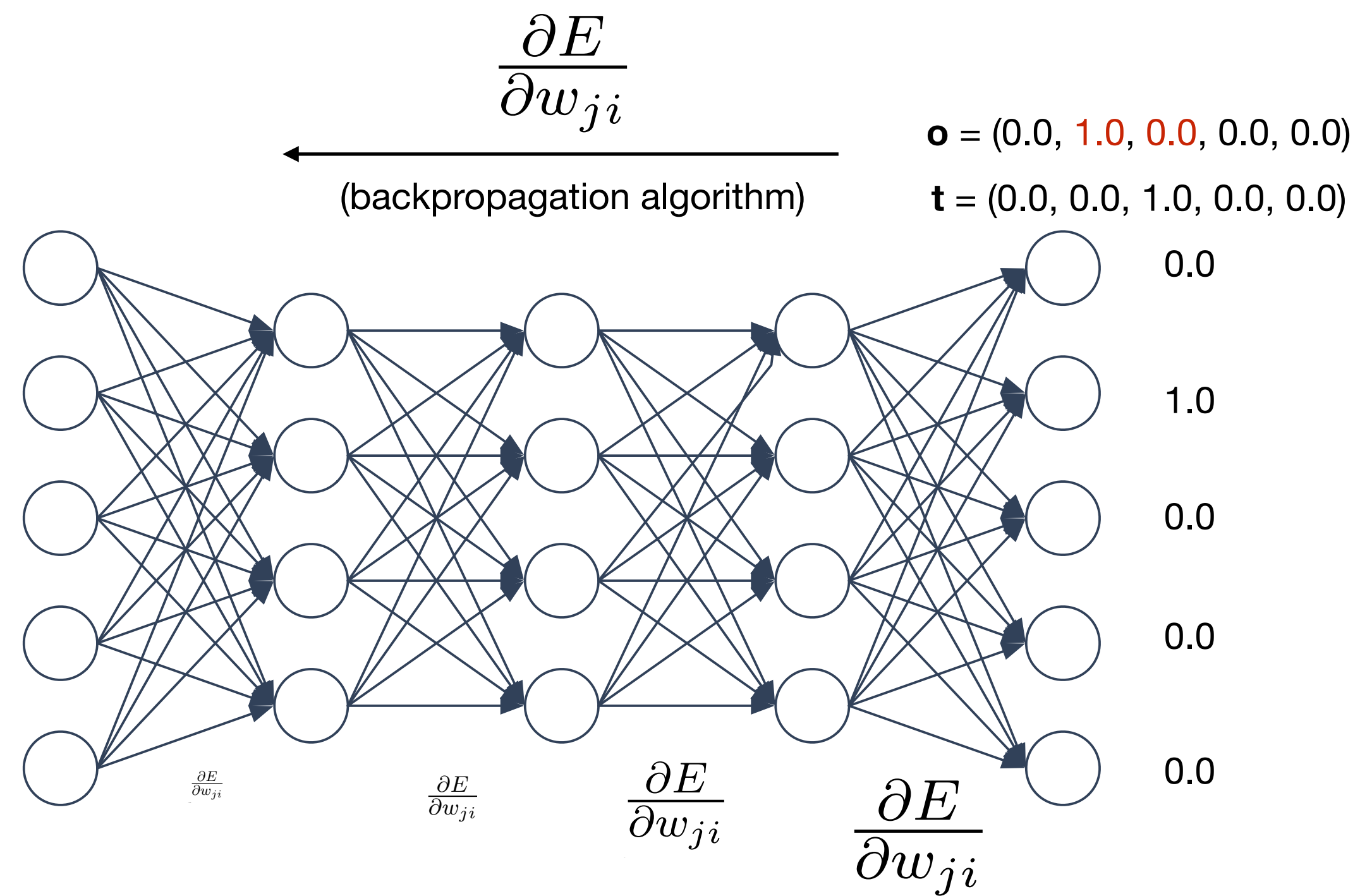


"Shallow" nets: fine!



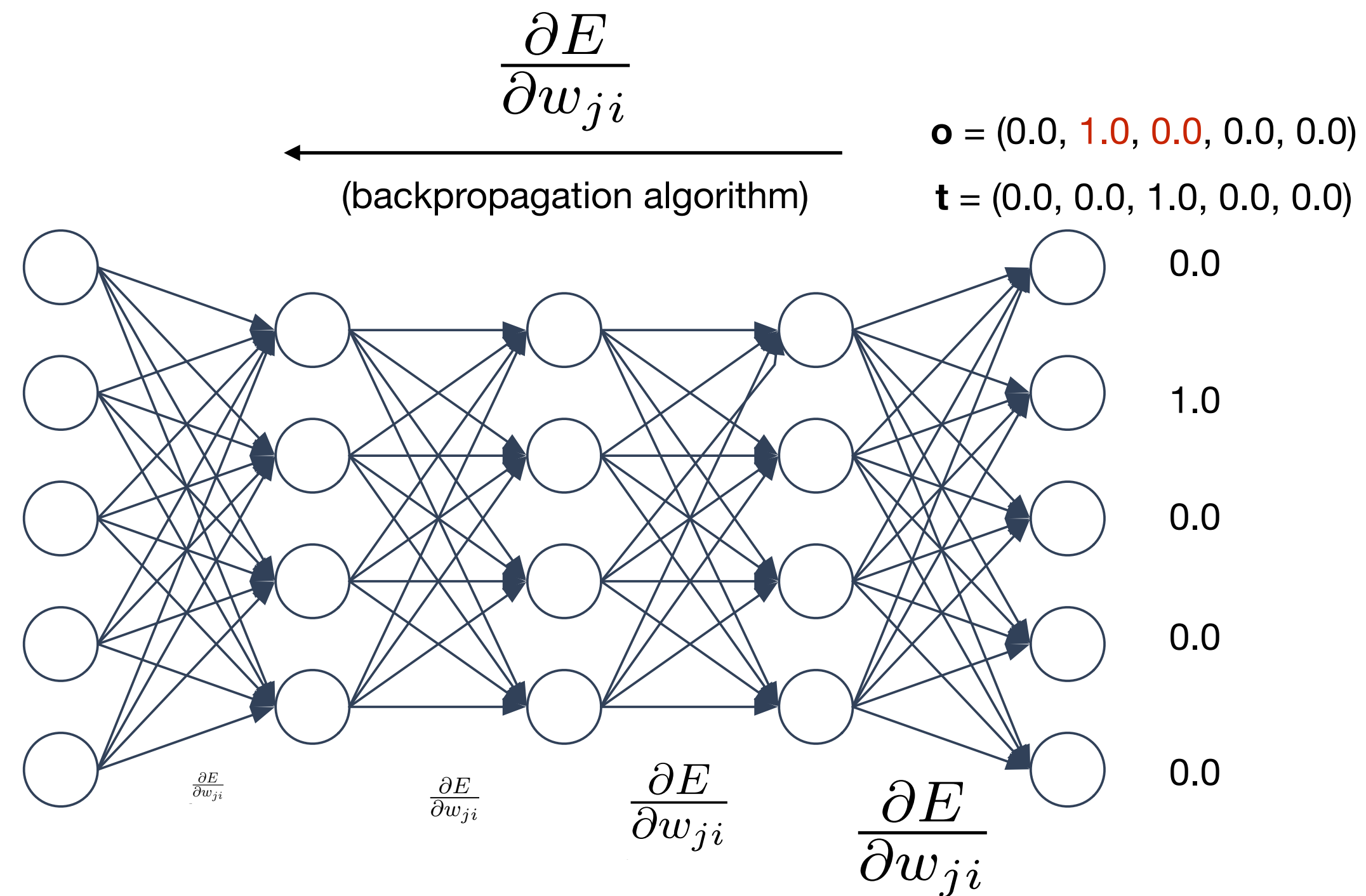
"Shallow" nets: fine!

"Shallow" nets = 1 hidden layer



"deep" nets: oh....

Vanishing Gradient



S. Hochreiter. Untersuchungen zu dynamischen neuronalen Netzen. Diploma thesis, Institut f. Informatik, Technische Univ. Munich, 1991. Advisor: J. Schmidhuber

Time passes ...

THE MNIST DATABASE

of handwritten digits

[Yann LeCun](#), Courant Institute, NYU

[Corinna Cortes](#), Google Labs, New York

[Christopher J.C. Burges](#), Microsoft Research, Redmond

Neural Nets			
2-layer NN, 300 hidden units, mean square error	none	4.7	LeCun et al. 1998
2-layer NN, 300 HU, MSE, [distortions]	none	3.6	LeCun et al. 1998
2-layer NN, 300 HU	deskewing	1.6	LeCun et al. 1998
2-layer NN, 1000 hidden units	none	4.5	LeCun et al. 1998
2-layer NN, 1000 HU, [distortions]	none	3.8	LeCun et al. 1998
3-layer NN, 300+100 hidden units	none	3.05	LeCun et al. 1998
3-layer NN, 300+100 HU [distortions]	none	2.5	LeCun et al. 1998
3-layer NN, 500+150 hidden units	none	2.95	LeCun et al. 1998
3-layer NN, 500+150 HU [distortions]	none	2.45	LeCun et al. 1998
3-layer NN, 500+300 HU, softmax, cross entropy, weight decay	none	1.53	Hinton, unpublished, 2005
2-layer NN, 800 HU, Cross-Entropy Loss	none	1.6	Simard et al., ICDAR 2003
2-layer NN, 800 HU, cross-entropy [affine distortions]	none	1.1	Simard et al., ICDAR 2003
2-layer NN, 800 HU, MSE [elastic distortions]	none	0.9	Simard et al., ICDAR 2003
2-layer NN, 800 HU, cross-entropy [elastic distortions]	none	0.7	Simard et al., ICDAR 2003
NN, 784-500-500-2000-30 + nearest neighbor, RBM + NCA training [no distortions]	none	1.0	Salakhutdinov and Hinton, AI-Stats 2007

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G. E. Hinton, *et al.*

Science **313**, 504 (2006);

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deep networks!?!
↙ ↘



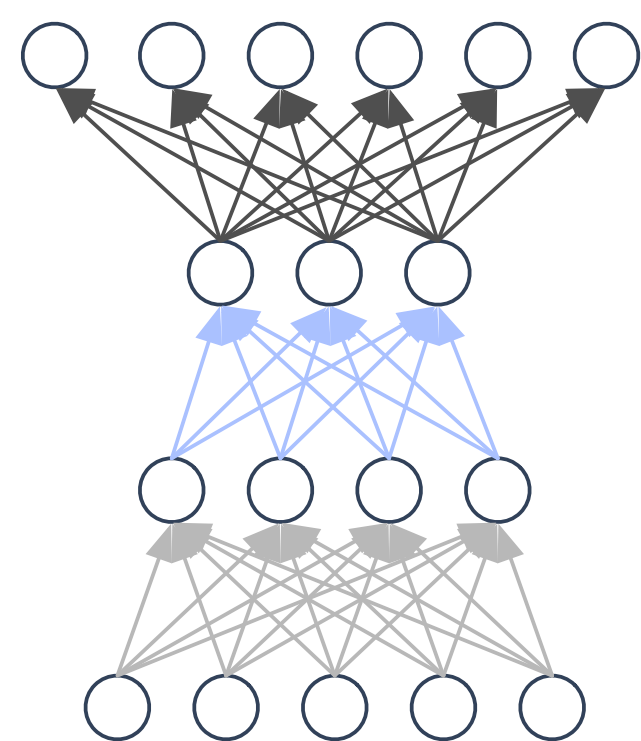
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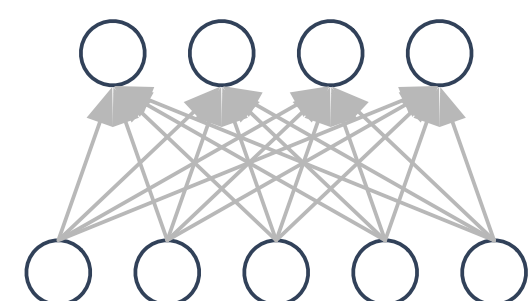
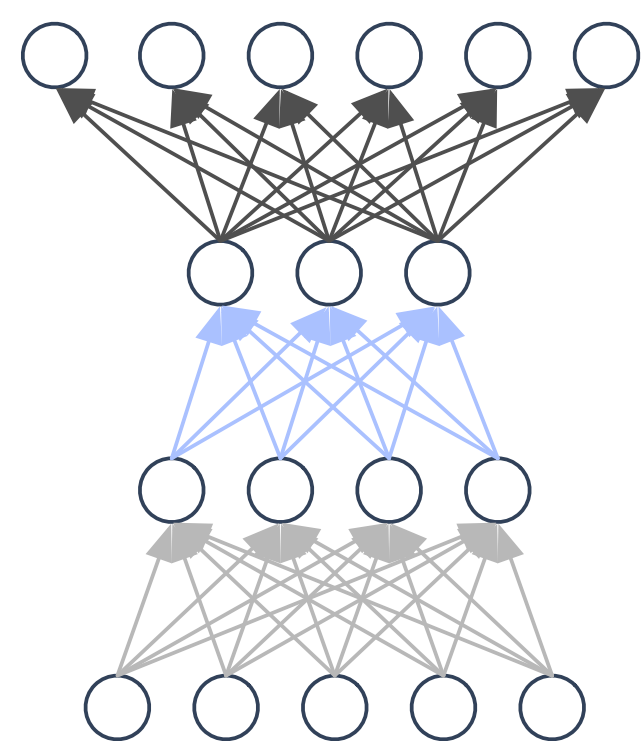
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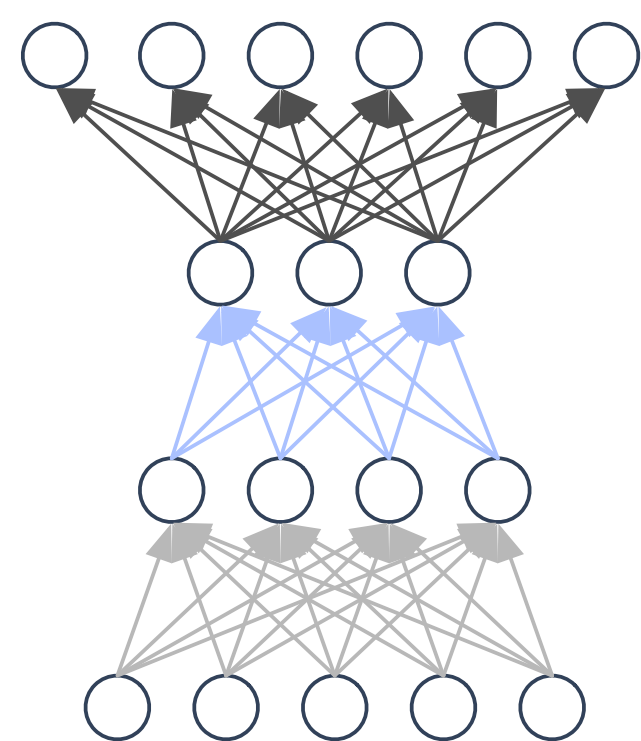
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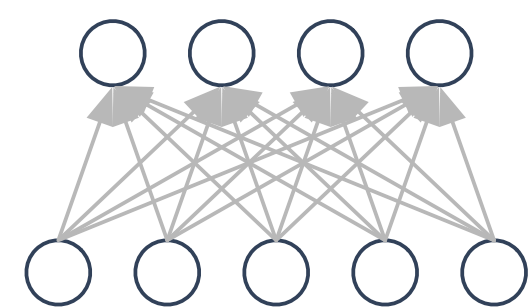


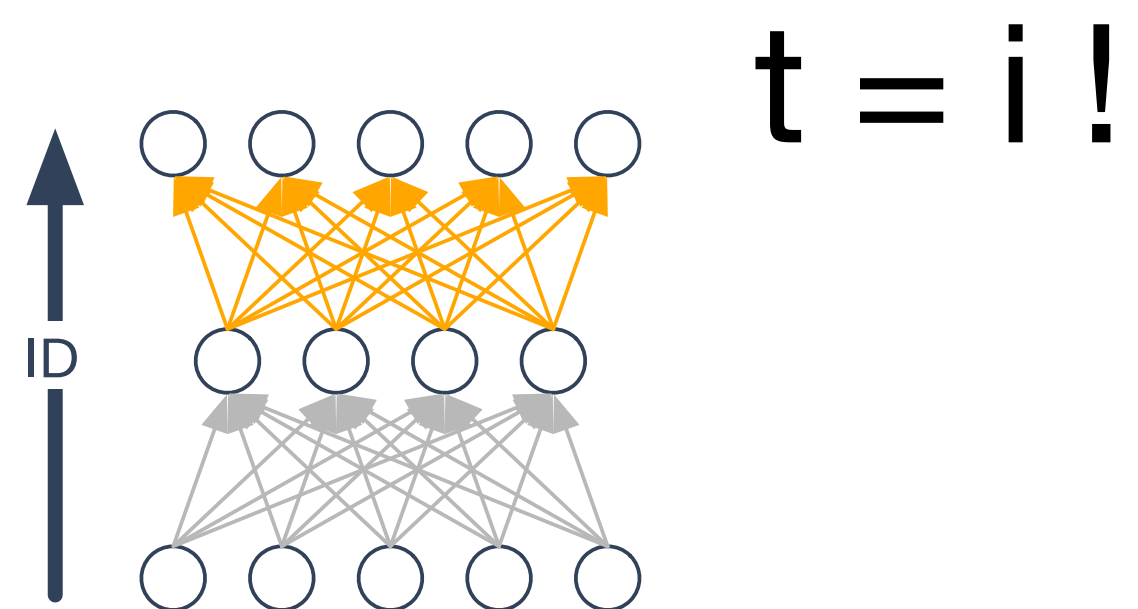
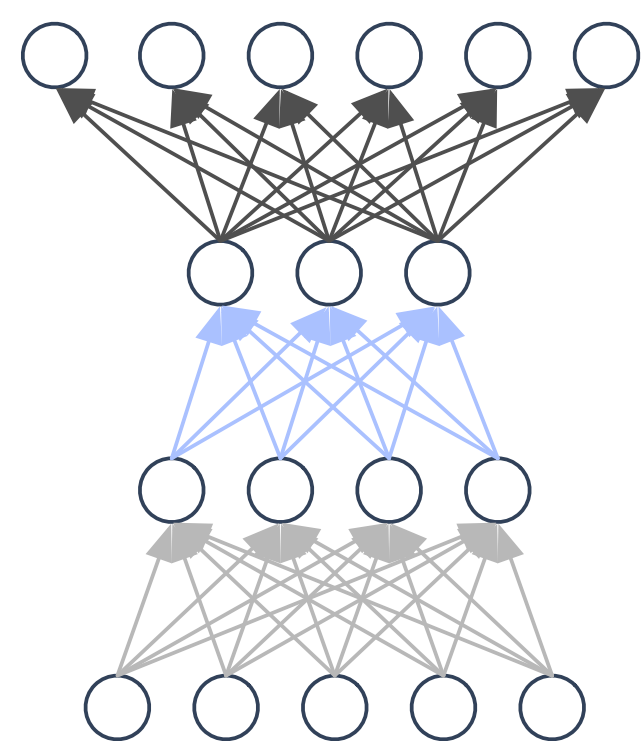


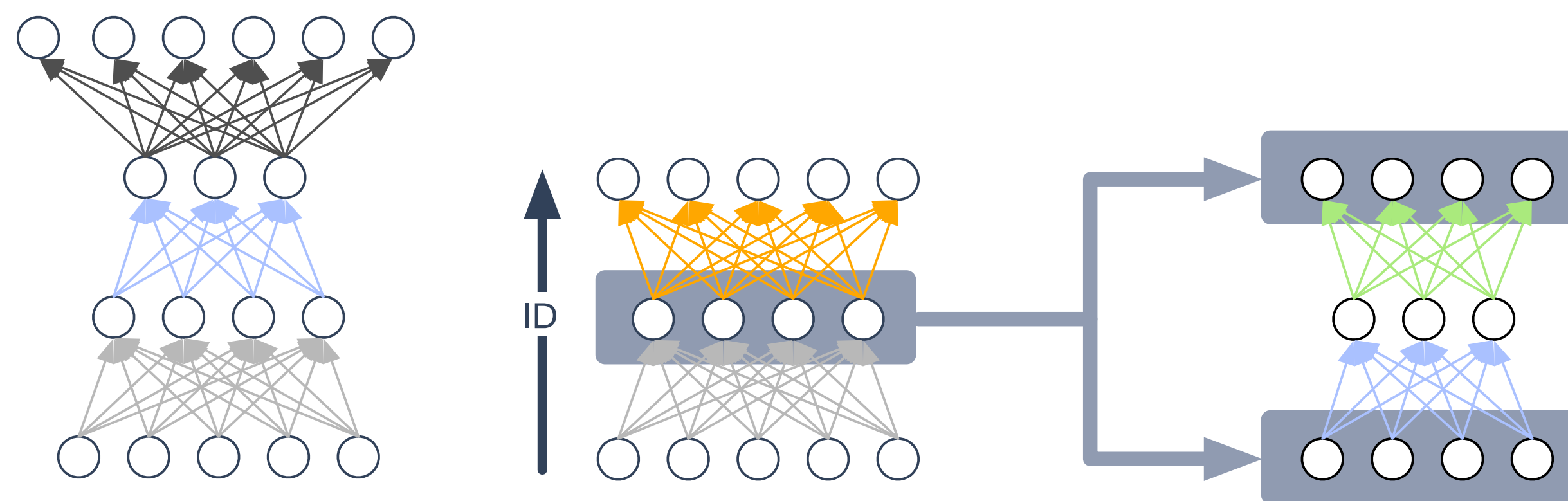


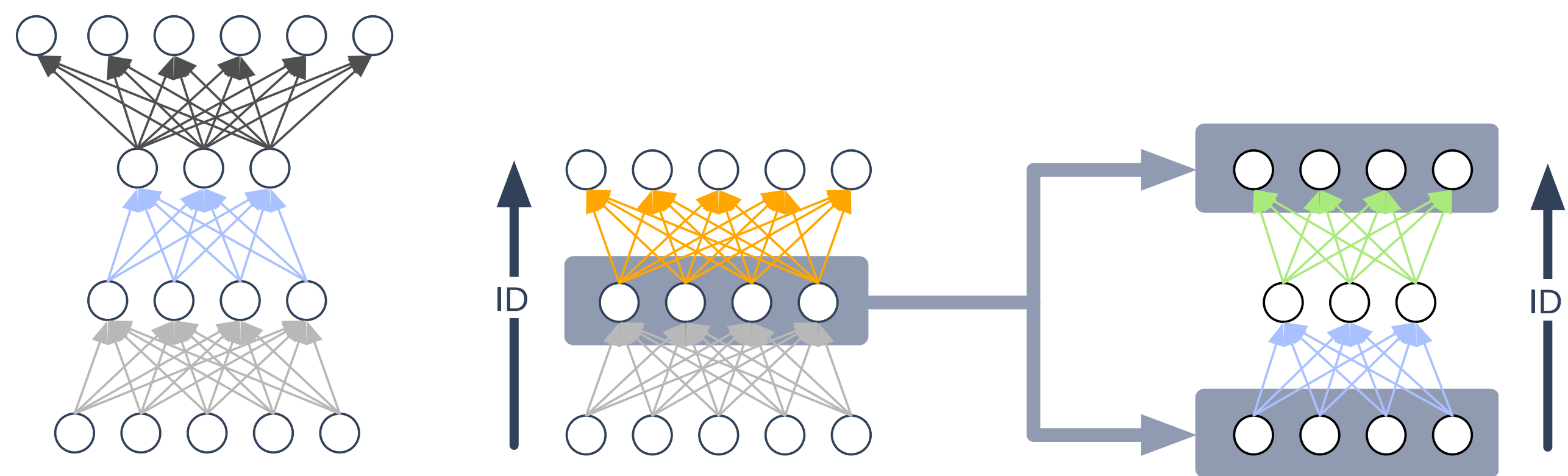


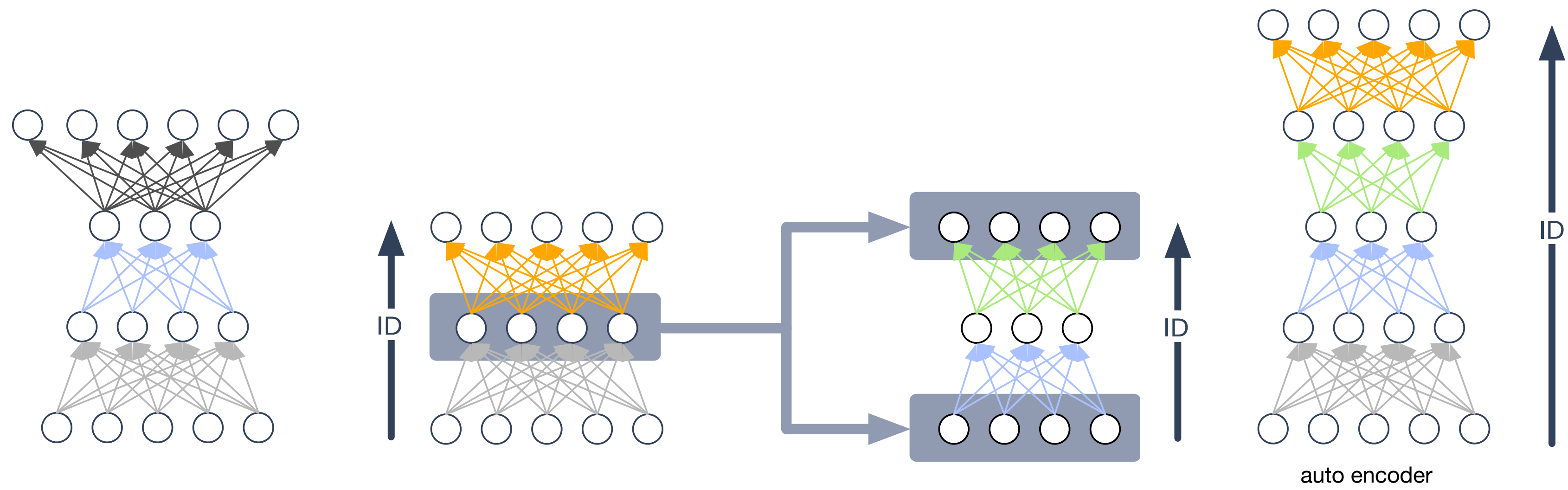
$t = ?$

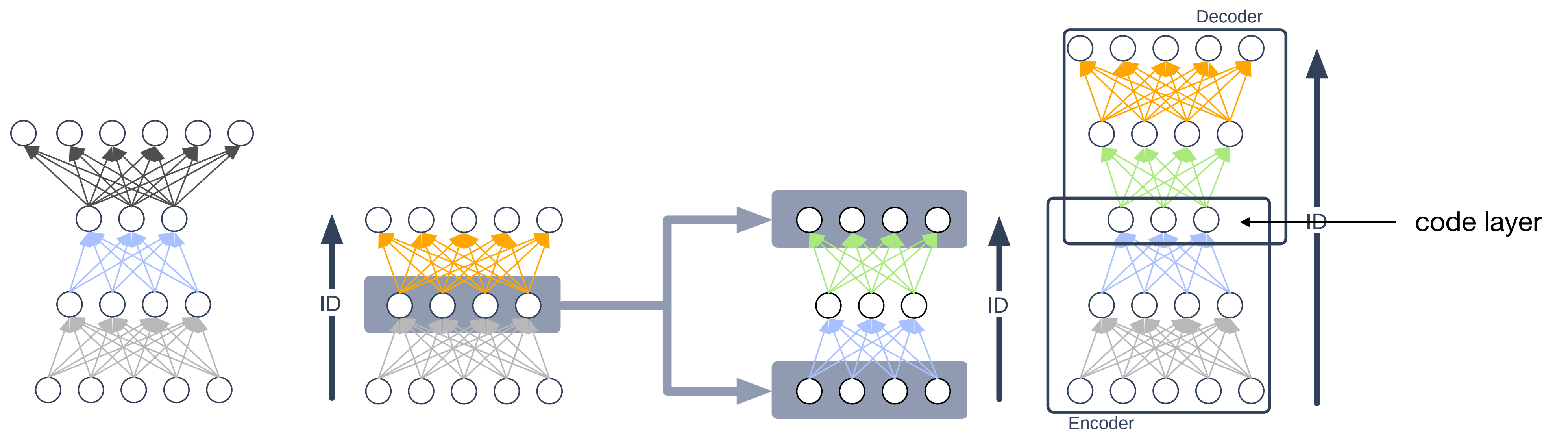


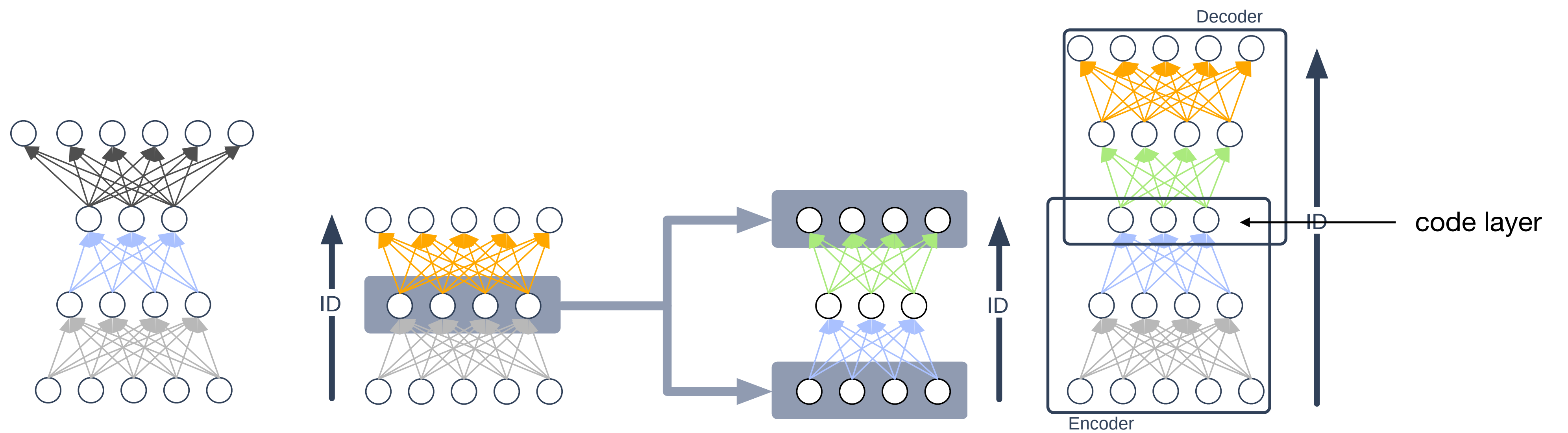




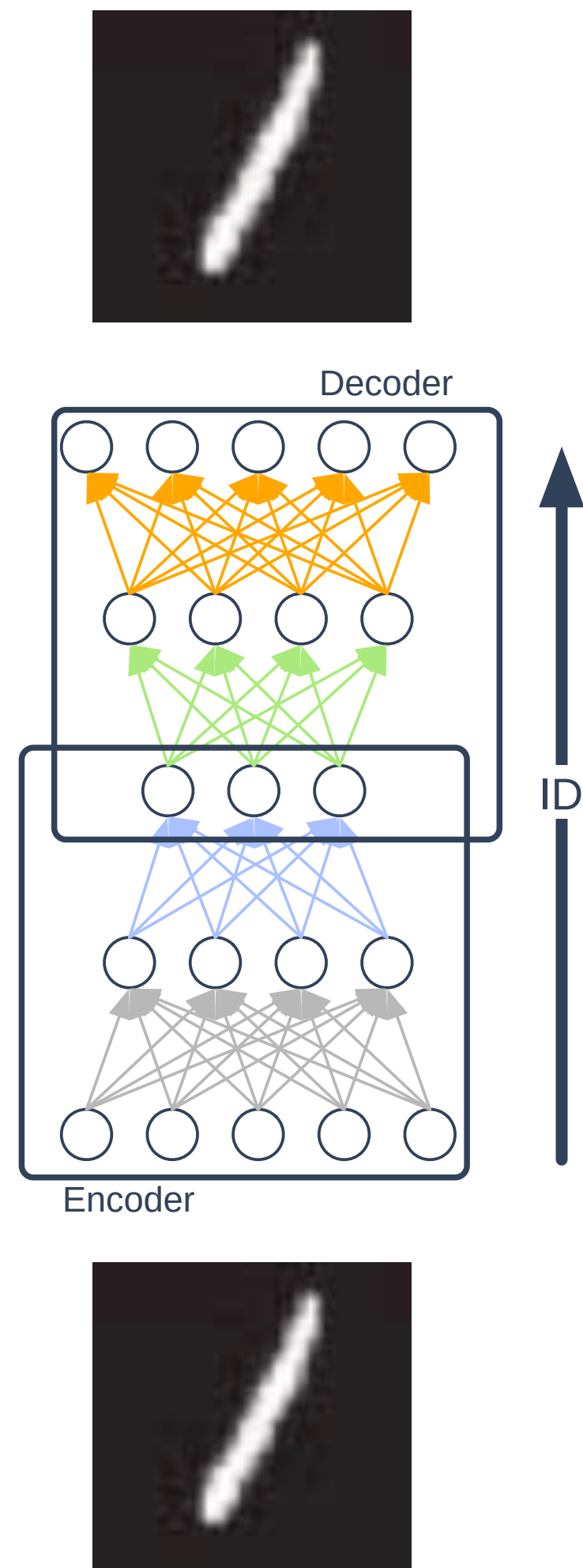






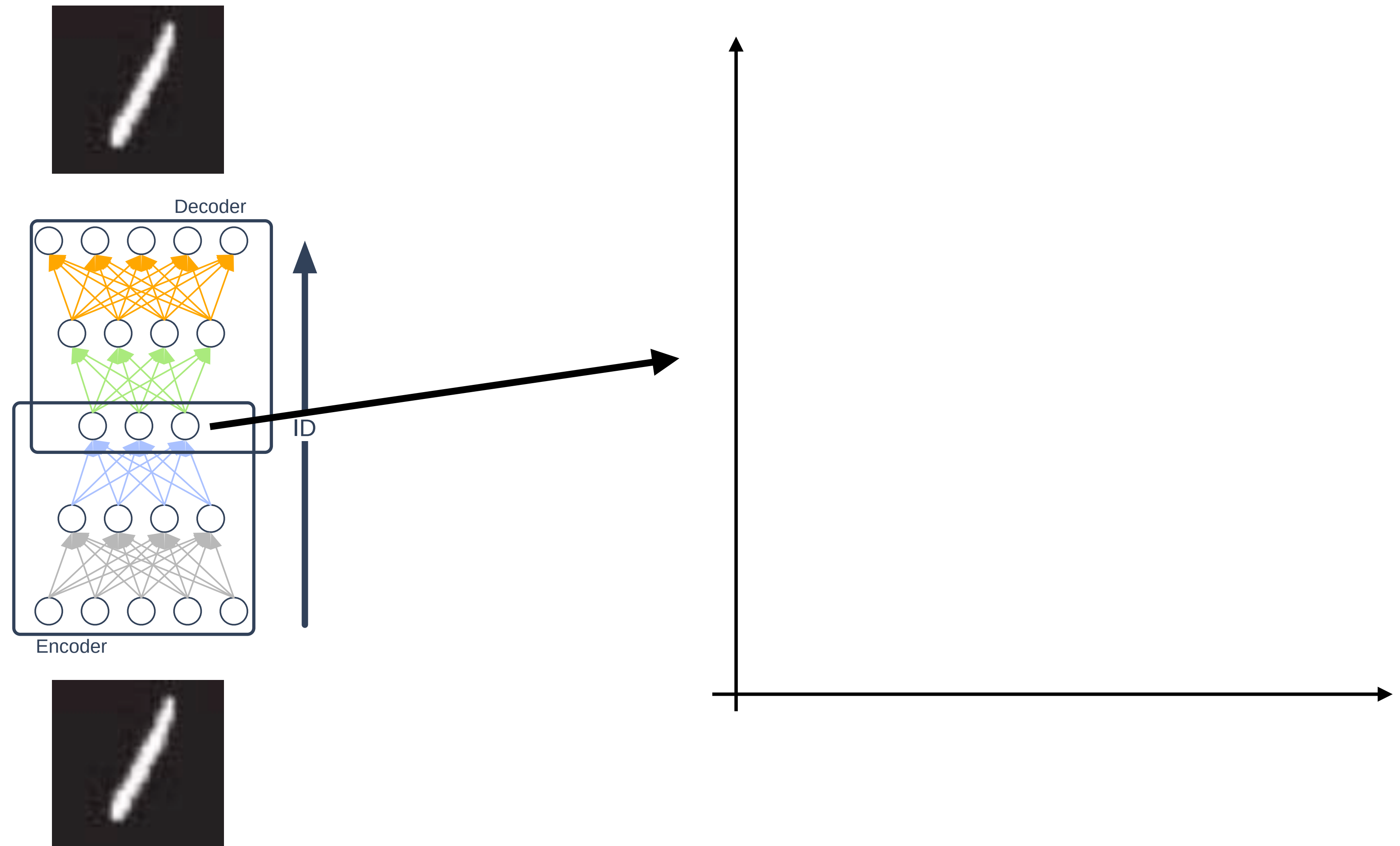


How does the learned "code" look like?



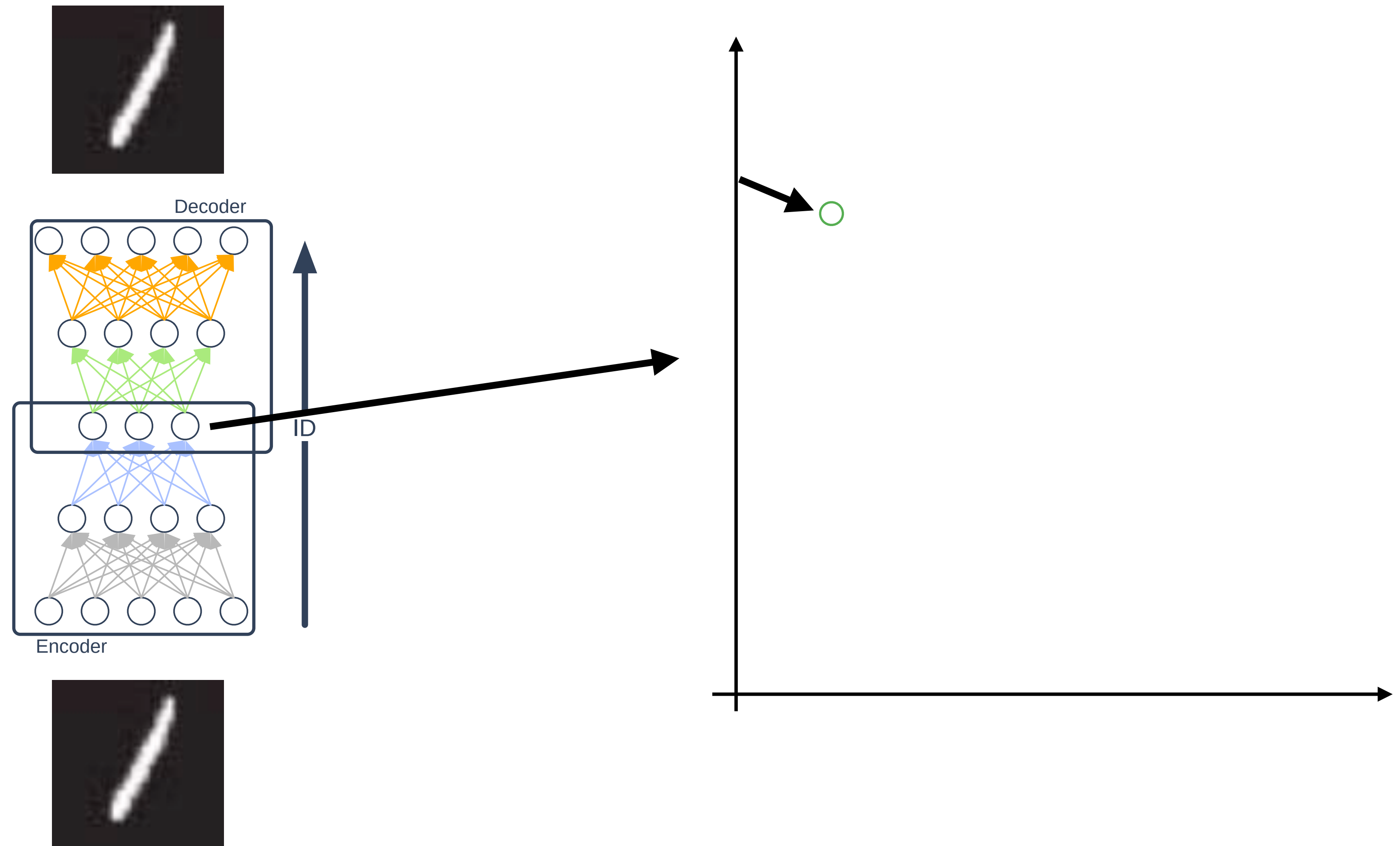
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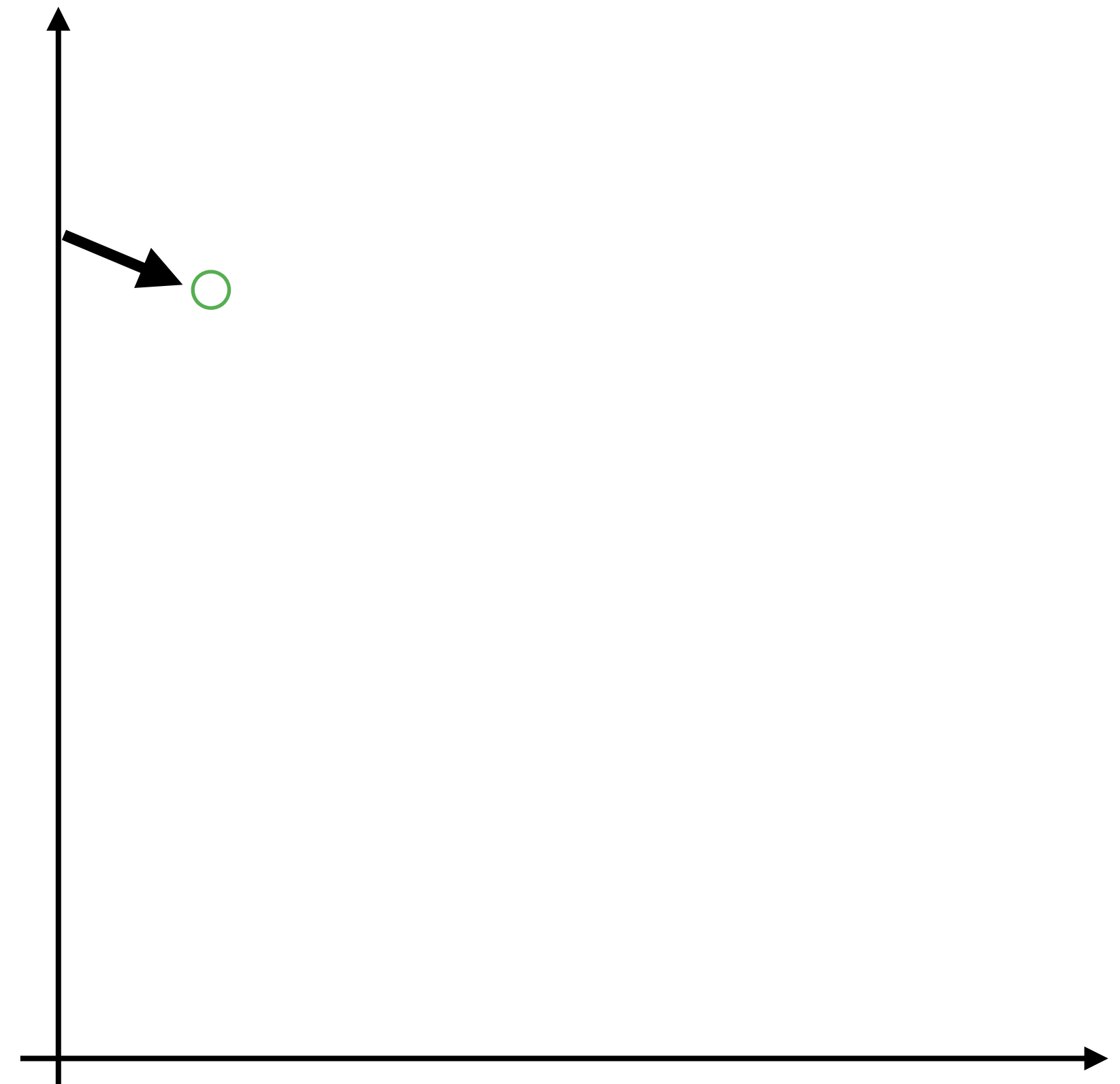
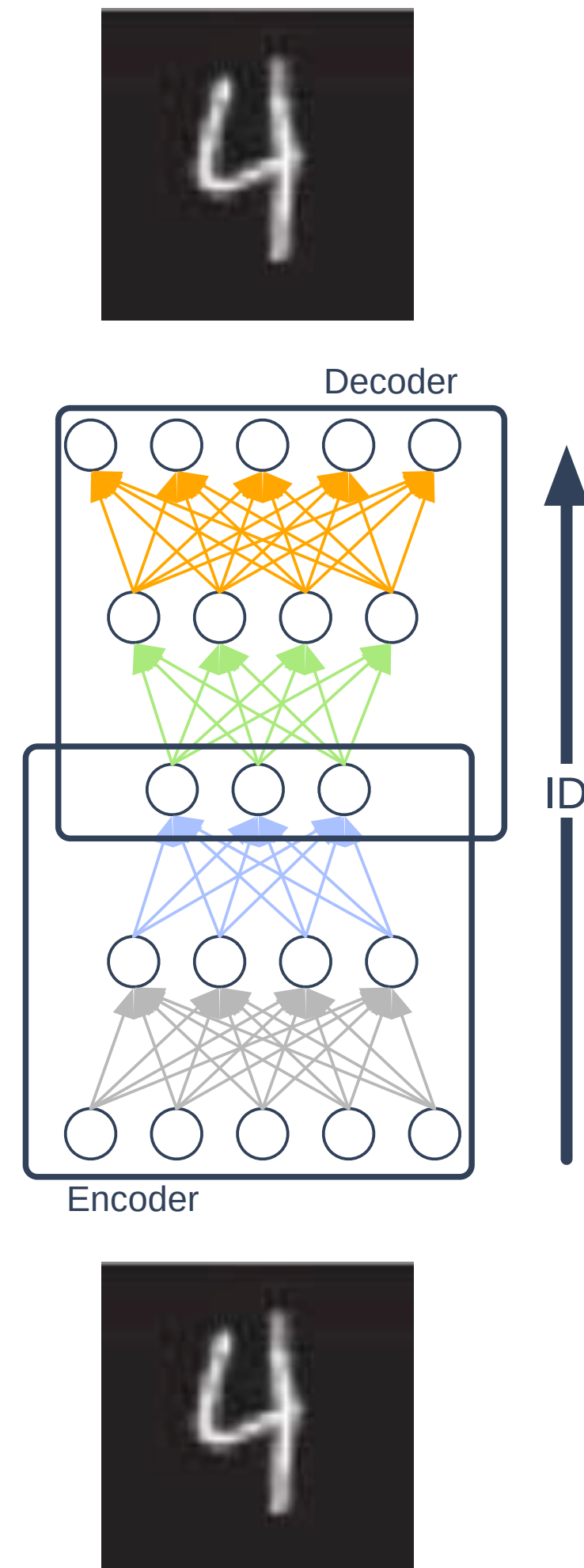
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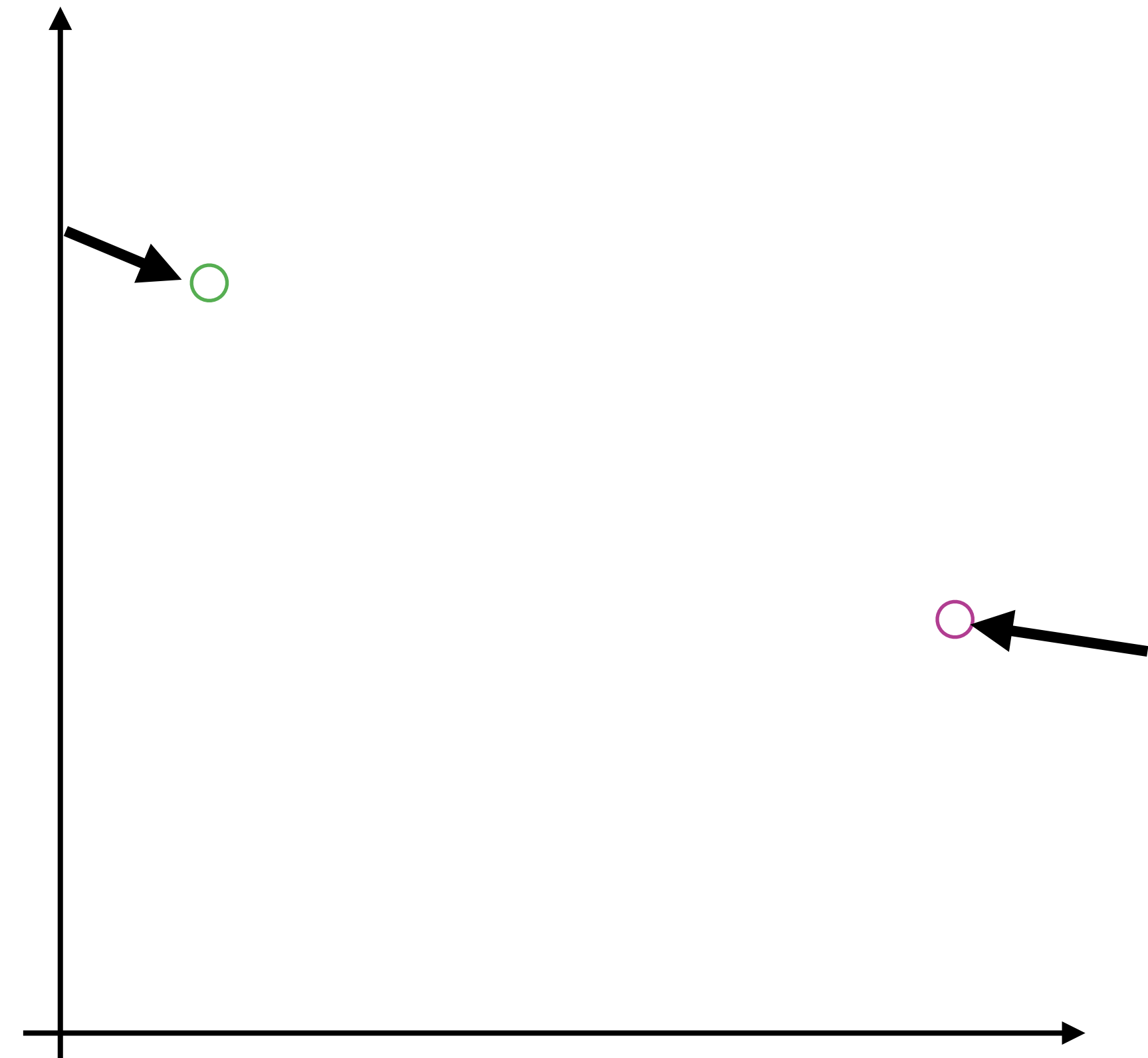
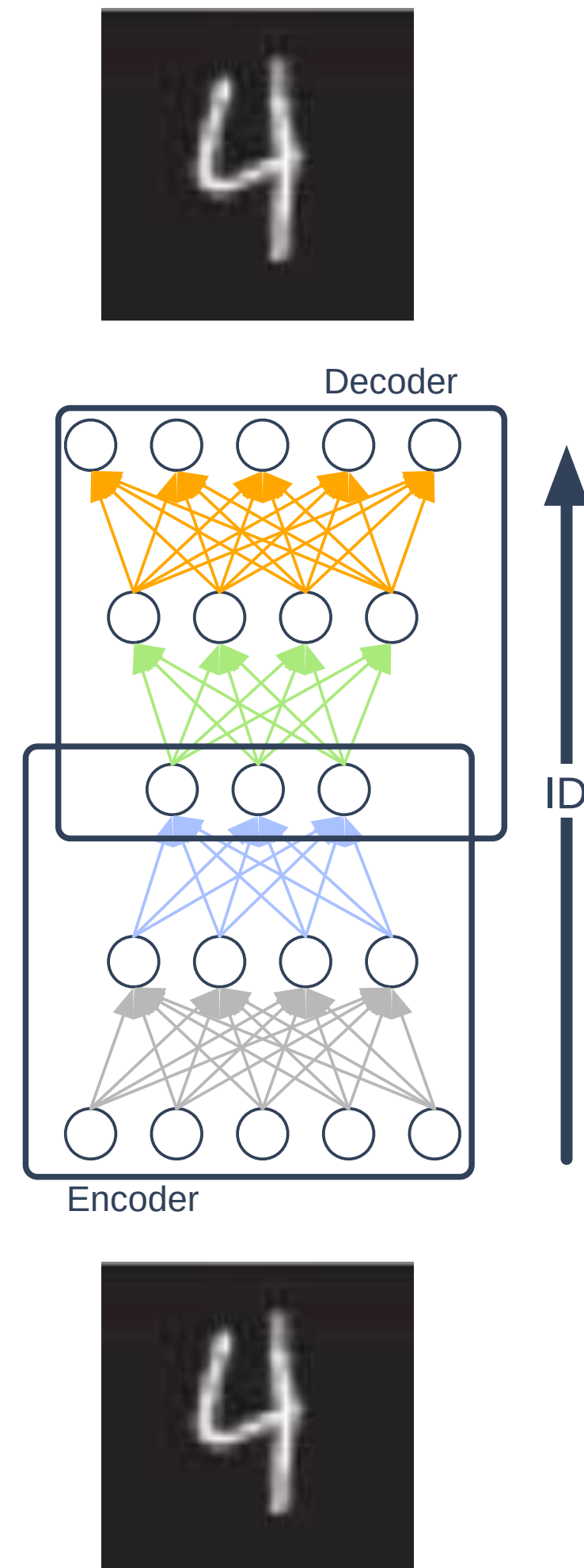
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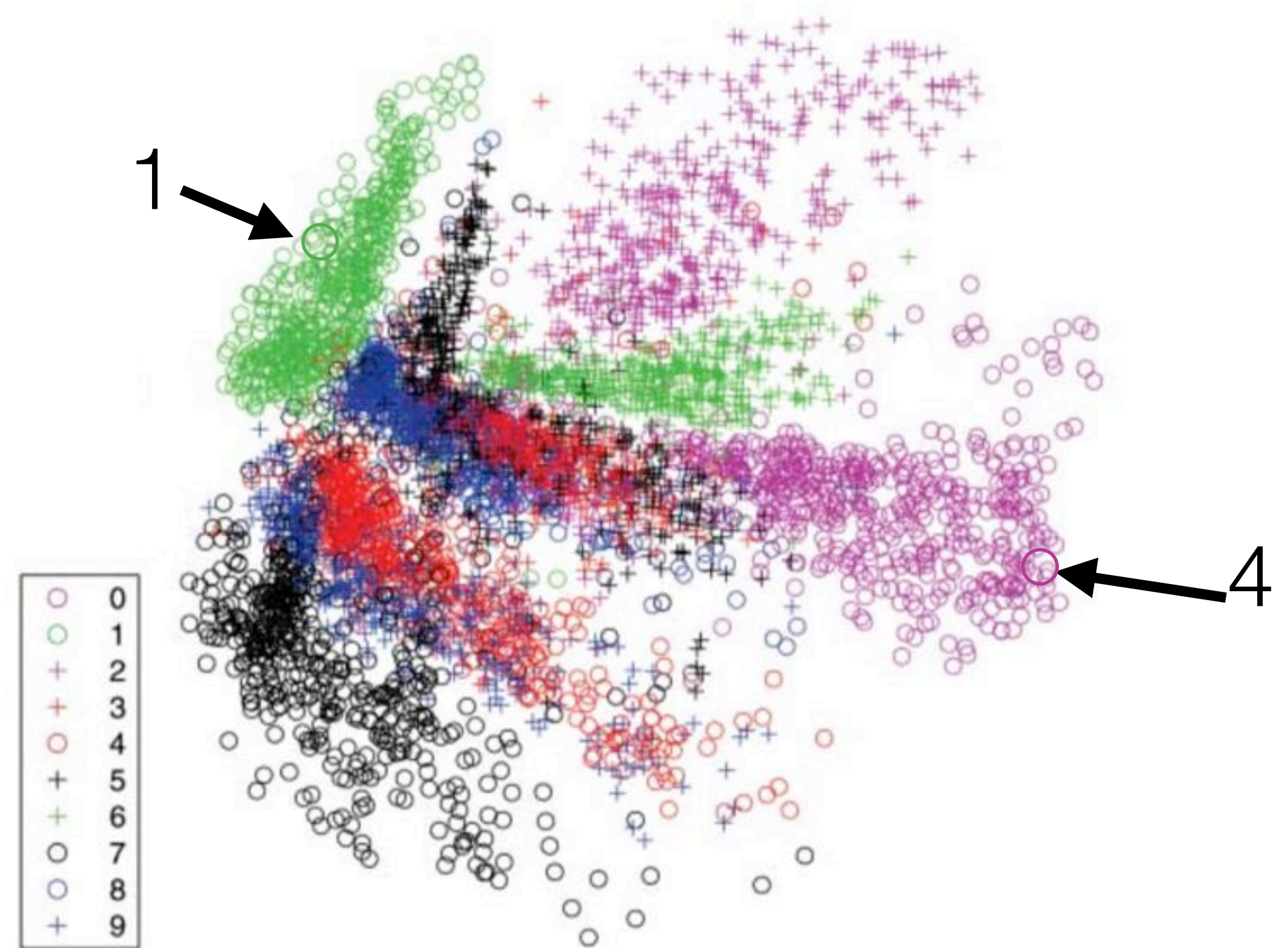
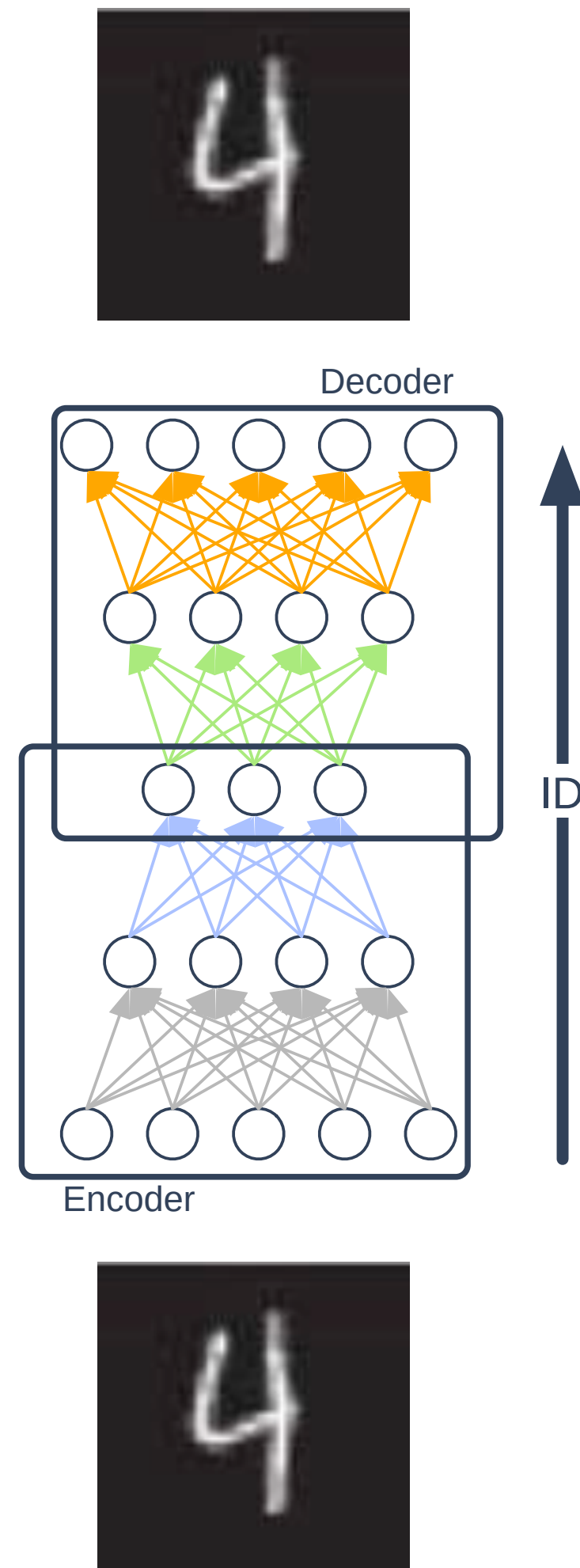
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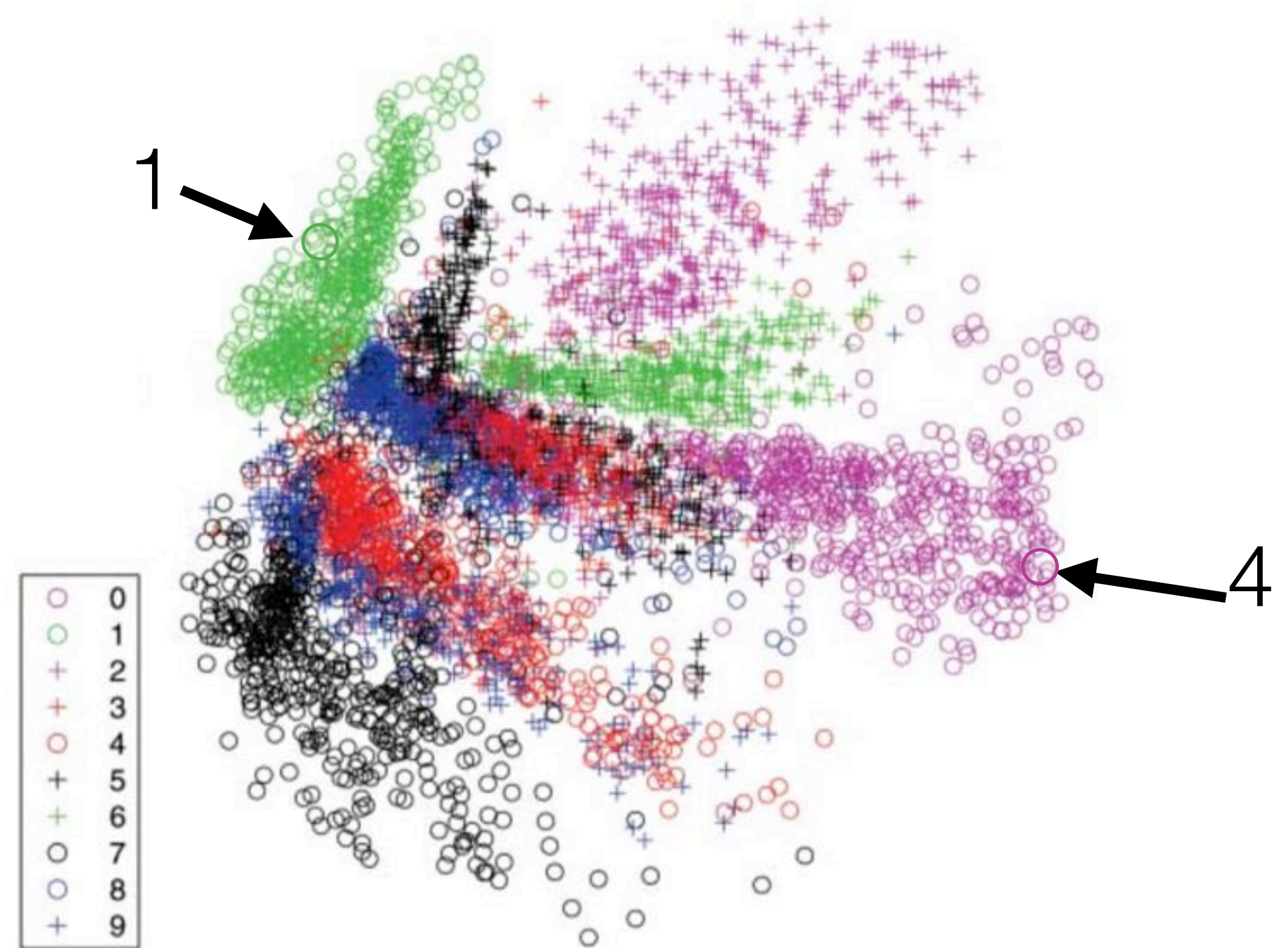
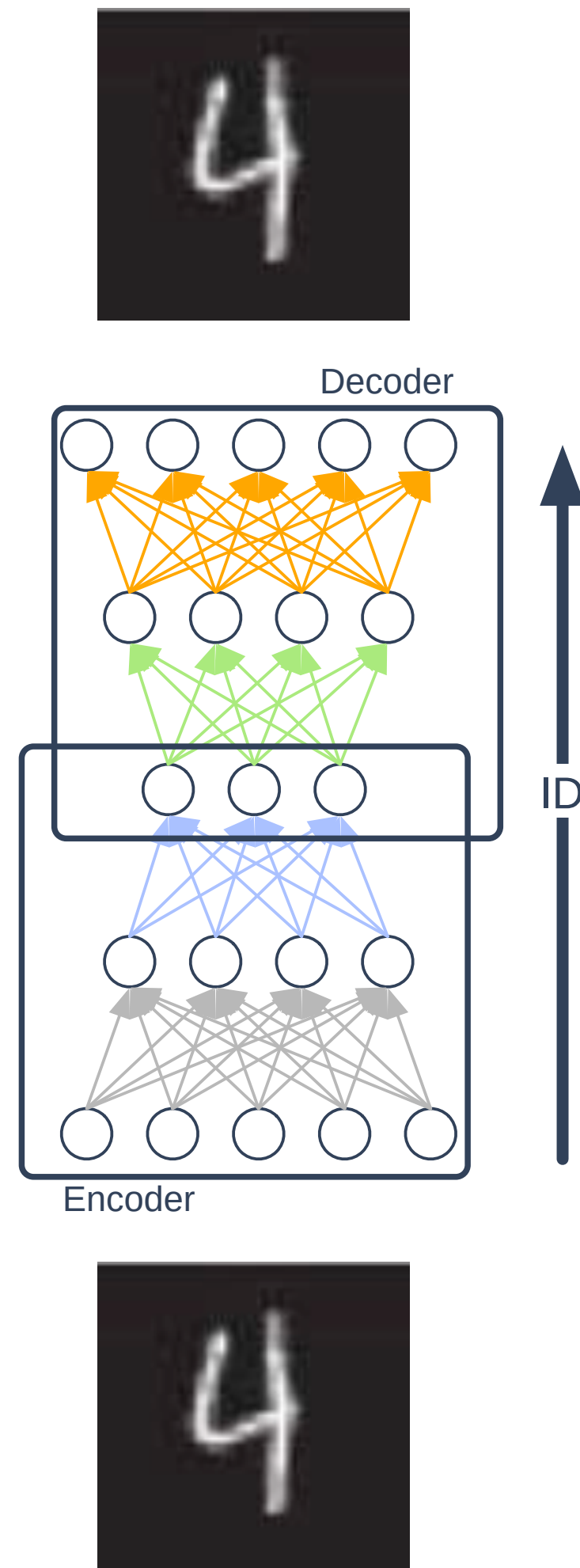
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 DOI: 10.1126/science.1127647



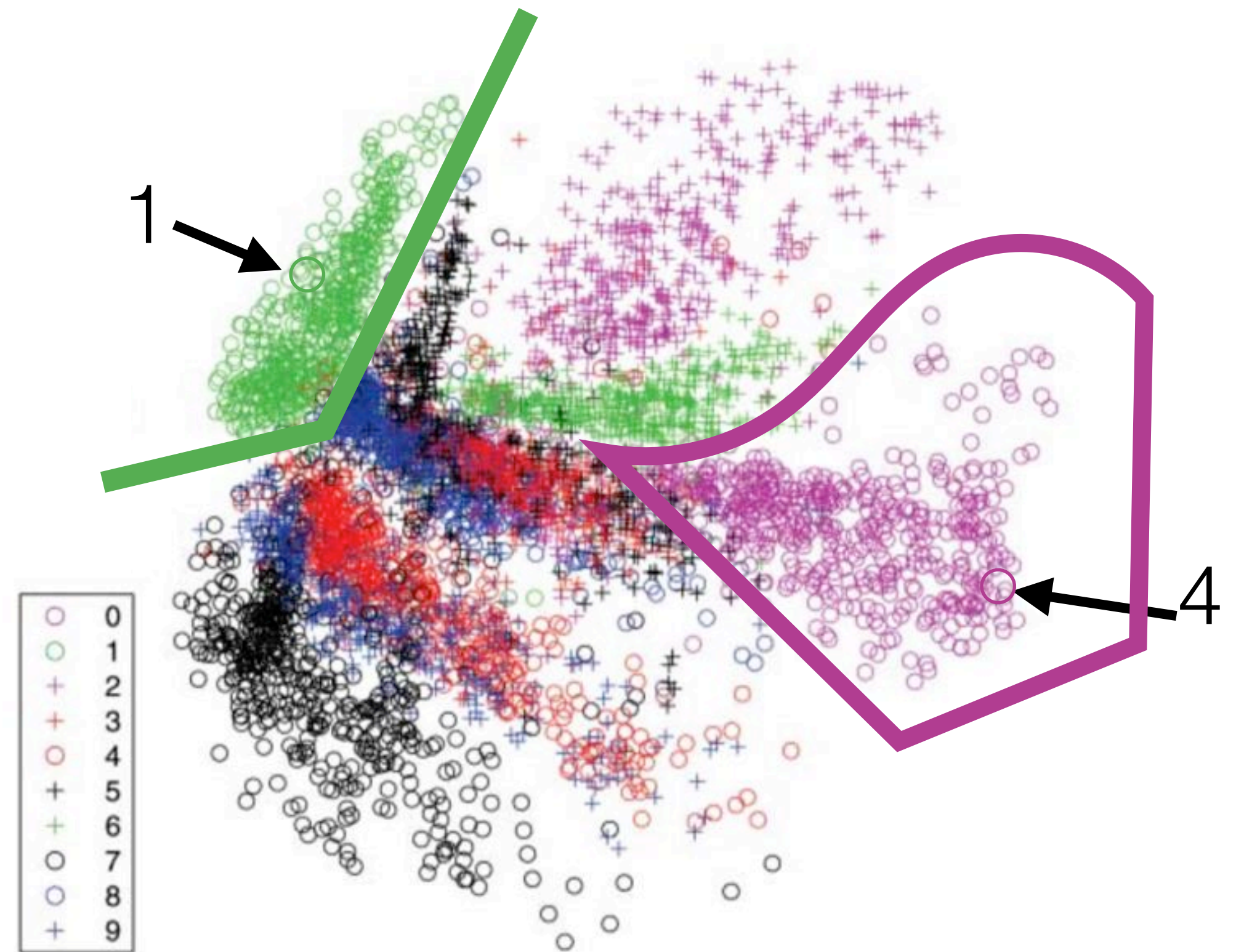
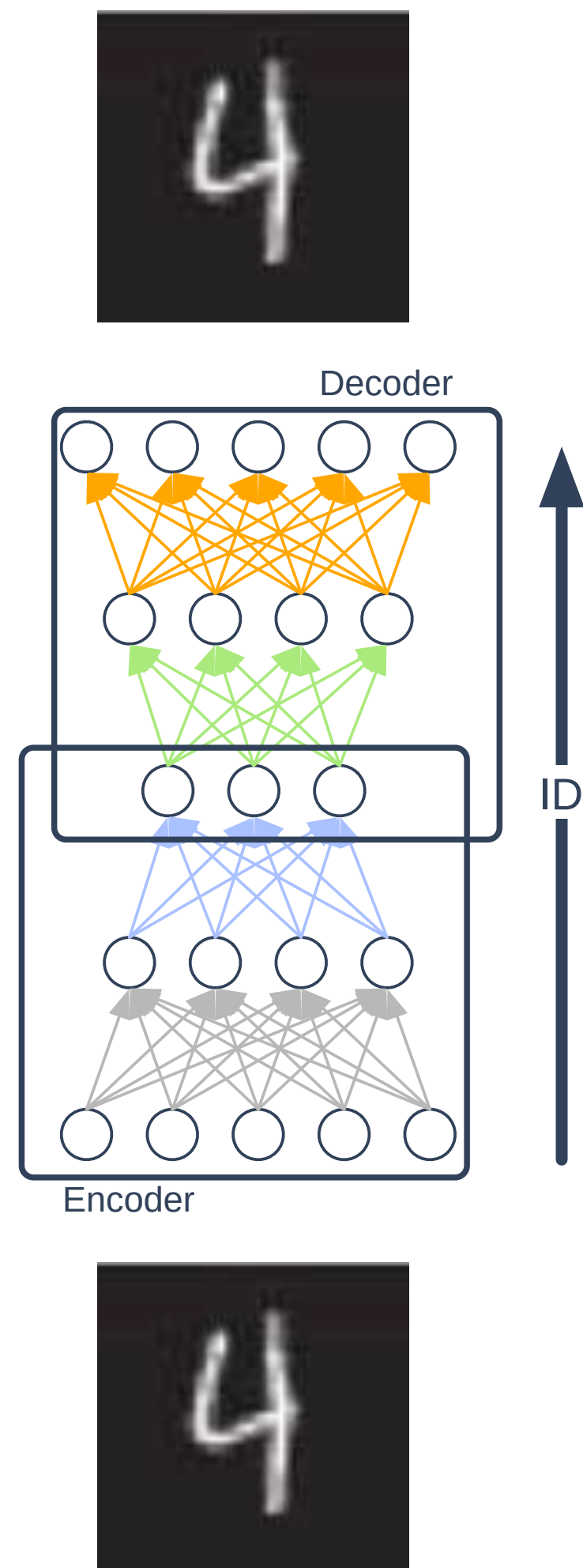
Unsupervised Learning

► There is just the data, no target, no feedback.

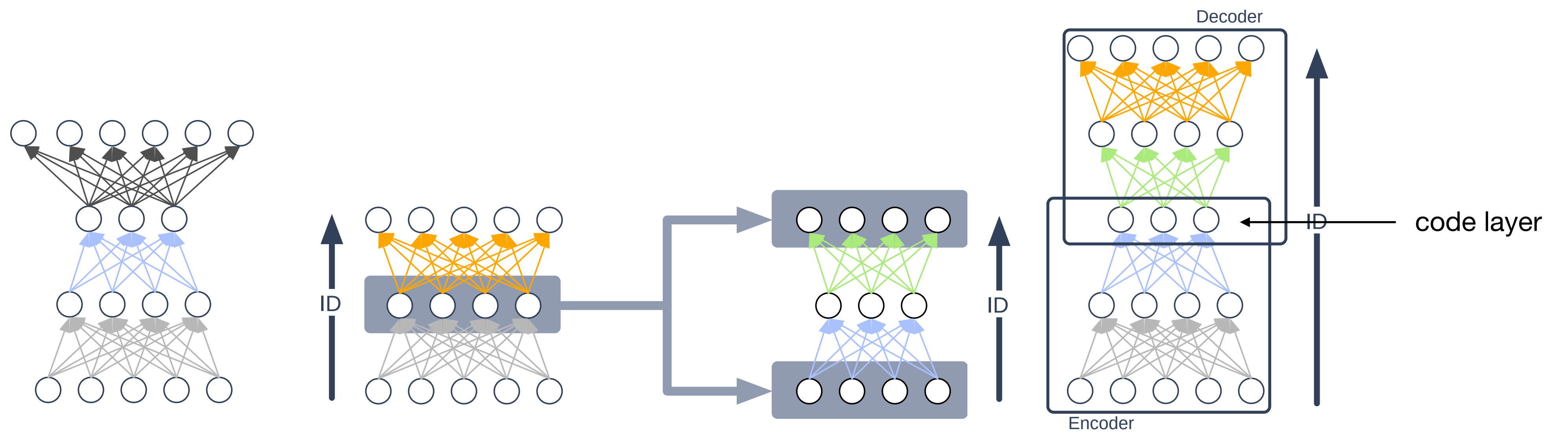
Example: Probability Density Estimation, Clustering, **Mannifold Learning, Feature Learning.**

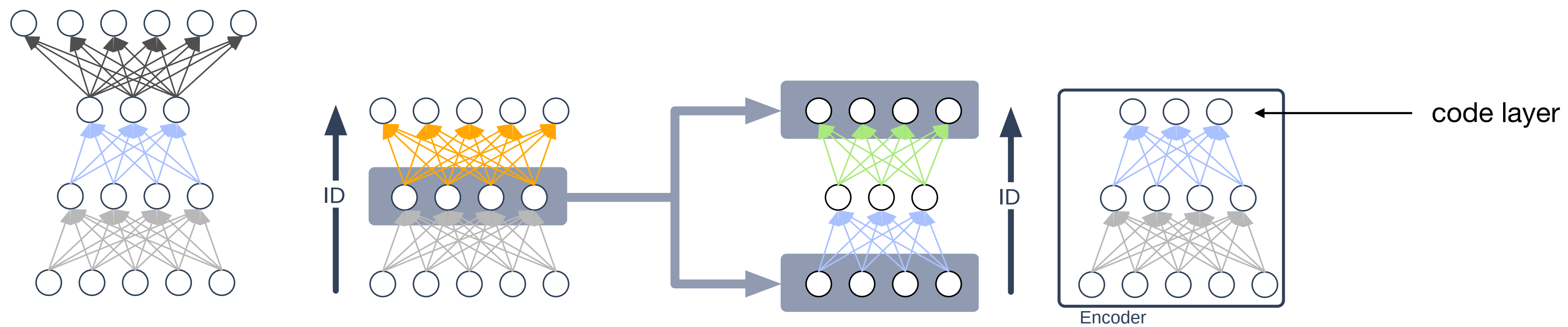


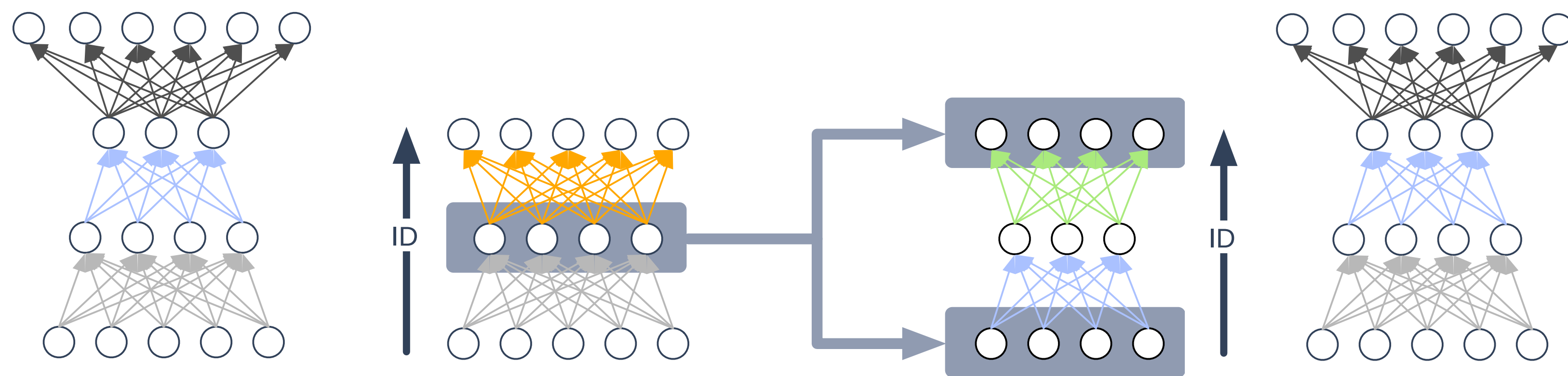
Reducing the Dimensionality of Data with Neural Networks
 G. E. Hinton, *et al.*
Science **313**, 504 (2006);
 DOI: 10.1126/science.1127647

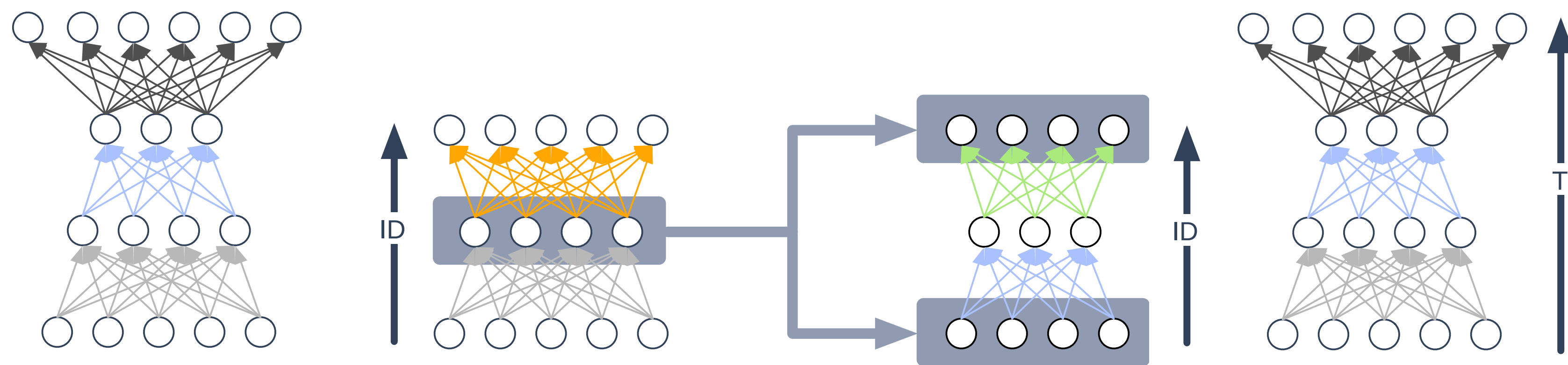


Reducing the Dimensionality of Data with Neural Networks
 G. E. Hinton, *et al.*
Science **313**, 504 (2006);
 DOI: 10.1126/science.1127647









THE MNIST DATABASE

of handwritten digits

[Yann LeCun](#), Courant Institute, NYU

[Corinna Cortes](#), Google Labs, New York

[Christopher J.C. Burges](#), Microsoft Research, Redmond

Neural Nets			
2-layer NN, 300 hidden units, mean square error	none	4.7	LeCun et al. 1998
2-layer NN, 300 HU, MSE, [distortions]	none	3.6	LeCun et al. 1998
2-layer NN, 300 HU	deskewing	1.6	LeCun et al. 1998
2-layer NN, 1000 hidden units	none	4.5	LeCun et al. 1998
2-layer NN, 1000 HU, [distortions]	none	3.8	LeCun et al. 1998
3-layer NN, 300+100 hidden units	none	3.05	LeCun et al. 1998
3-layer NN, 300+100 HU [distortions]	none	2.5	LeCun et al. 1998
3-layer NN, 500+150 hidden units	none	2.95	LeCun et al. 1998
3-layer NN, 500+150 HU [distortions]	none	2.45	LeCun et al. 1998
3-layer NN, 500+300 HU, softmax, cross entropy, weight decay	none	1.53	Hinton, unpublished, 2005
2-layer NN, 800 HU, Cross-Entropy Loss	none	1.6	Simard et al., ICDAR 2003
2-layer NN, 800 HU, cross-entropy [affine distortions]	none	1.1	Simard et al., ICDAR 2003
2-layer NN, 800 HU, MSE [elastic distortions]	none	0.9	Simard et al., ICDAR 2003
2-layer NN, 800 HU, cross-entropy [elastic distortions]	none	0.7	Simard et al., ICDAR 2003
NN, 784-500-500-2000-30 + nearest neighbor, RBM + NCA training [no distortions]	none	1.0	Salakhutdinov and Hinton, AI-Stats 2007

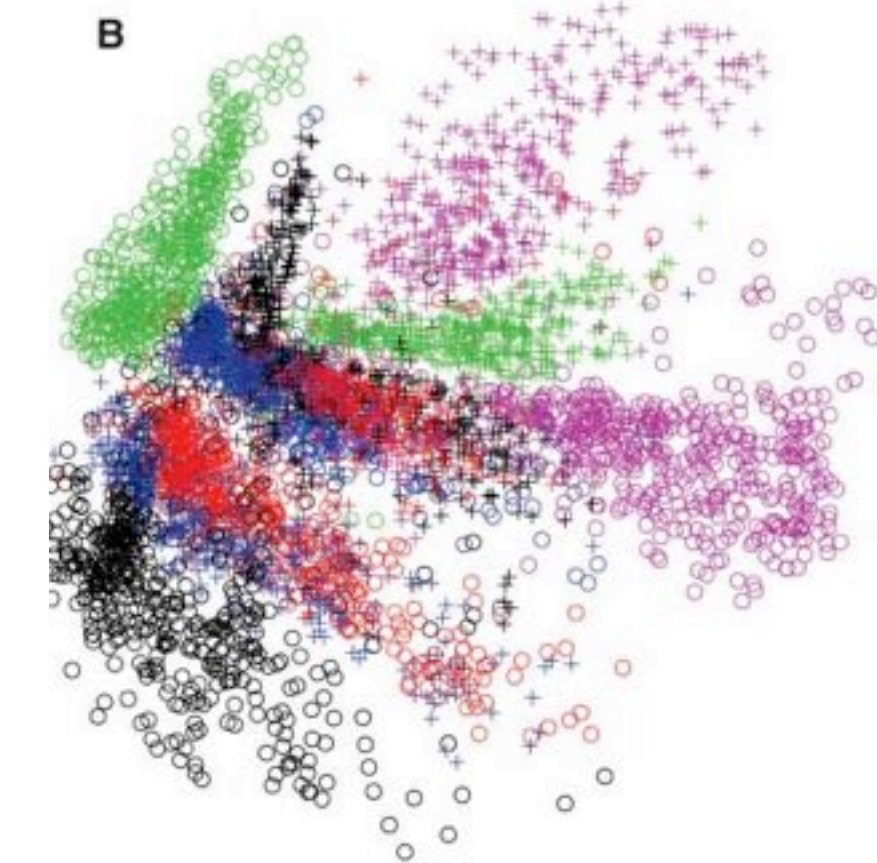
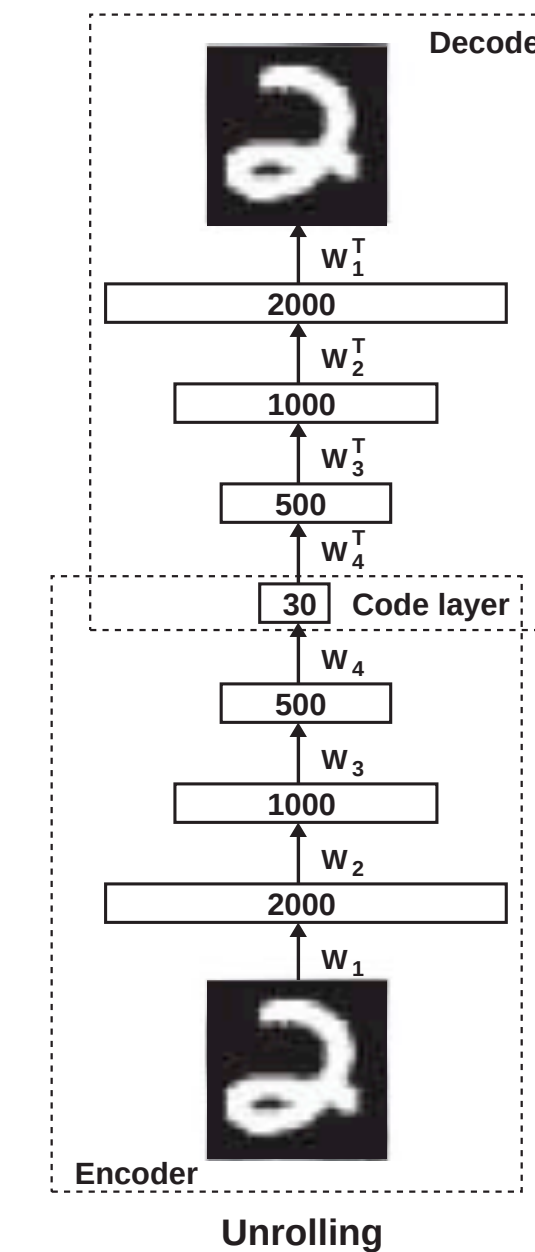


Reducing the Dimensionality of Data with Neural Networks

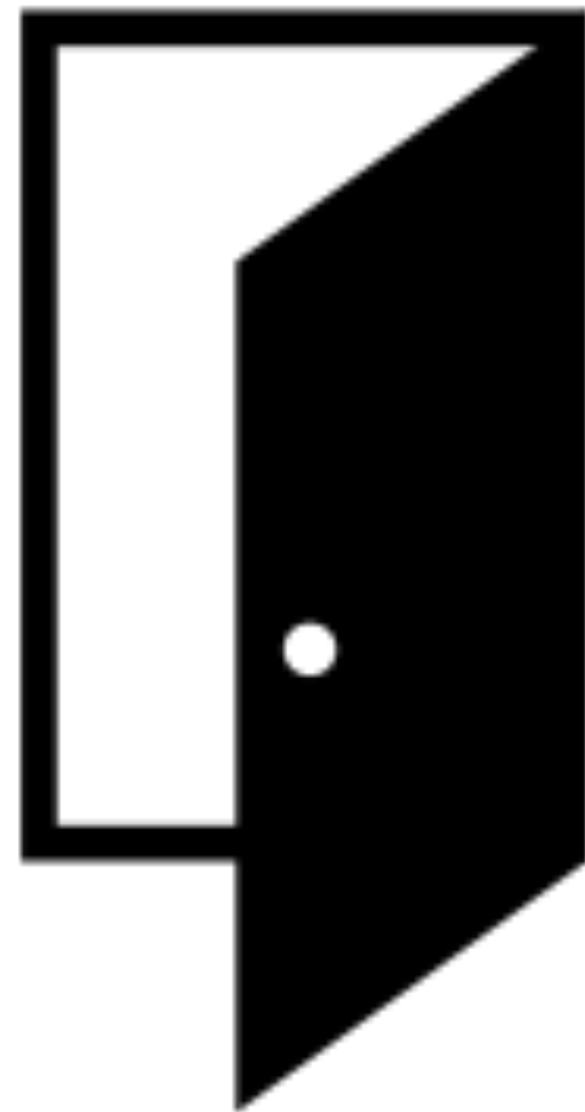
G. E. Hinton, *et al.*

Science **313**, 504 (2006);

DOI: 10.1126/science.1127647

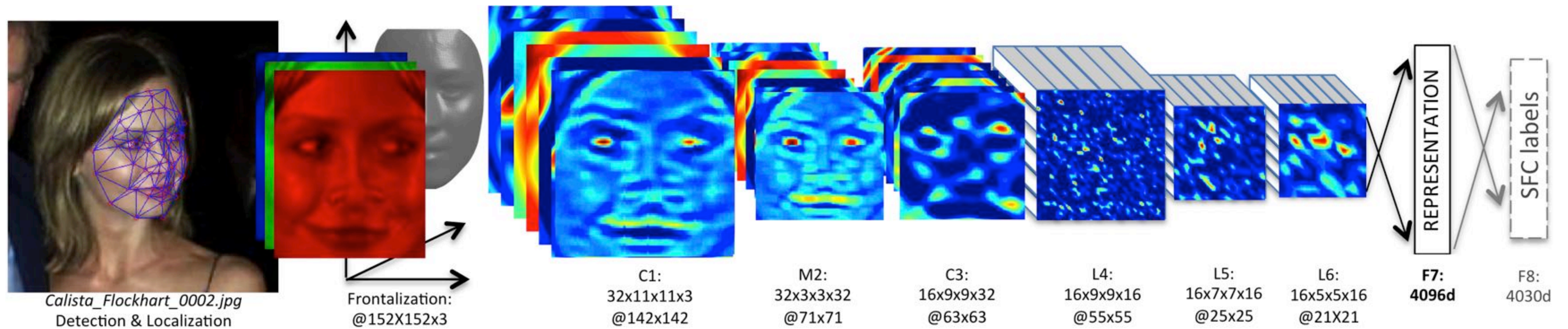


What is Deep Learning?



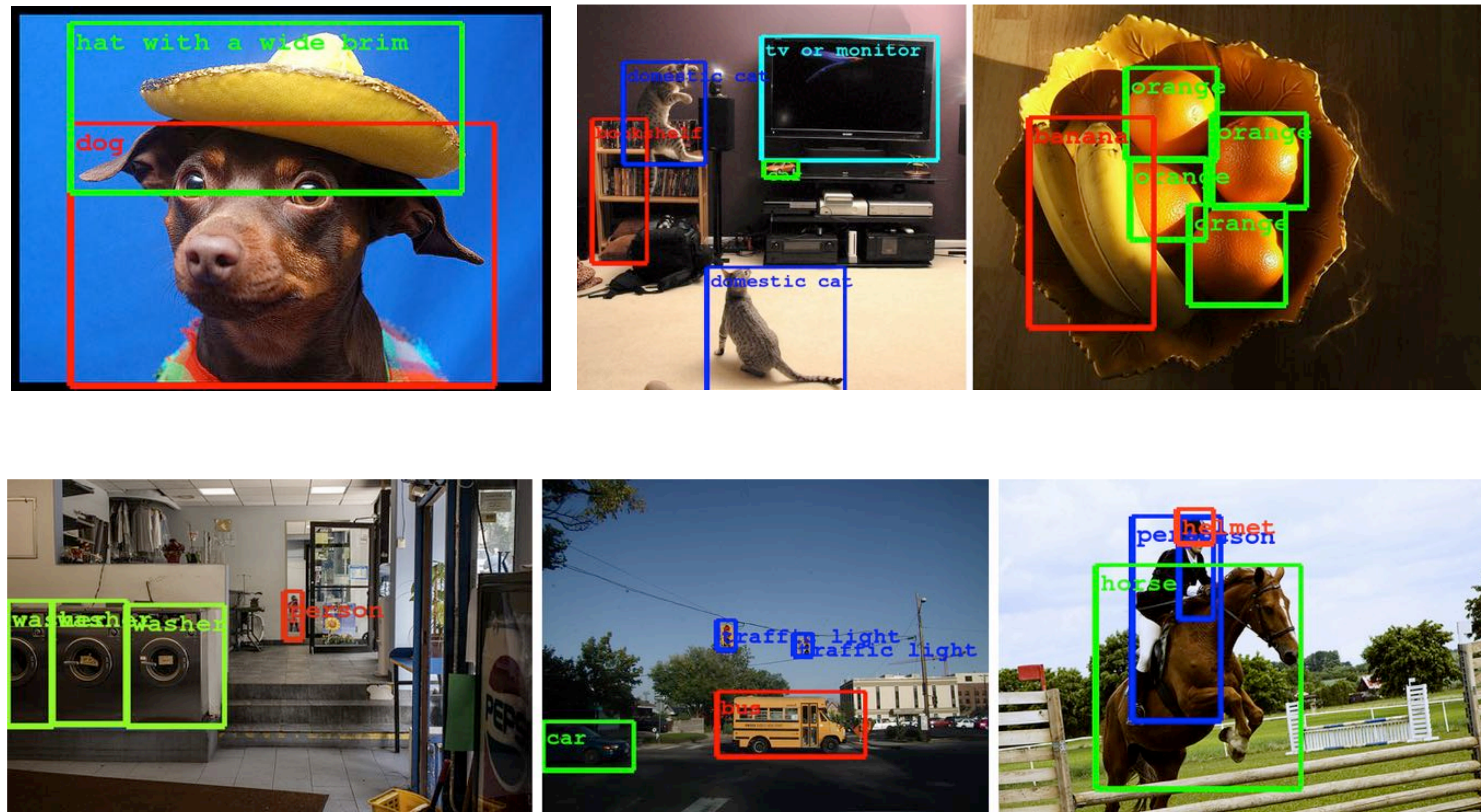
It started as clever idea for
training neural networks with
multiple hidden layers

DeepFace



Taigman, Yang, Ranzato, Wolf, DeepFace: Closing the Gap to Human-Level Performance in Face Verification. CVPR 2014

Google LeNet 2014



<http://googleresearch.blogspot.de/2014/09/building-deeper-understanding-of-images.html>

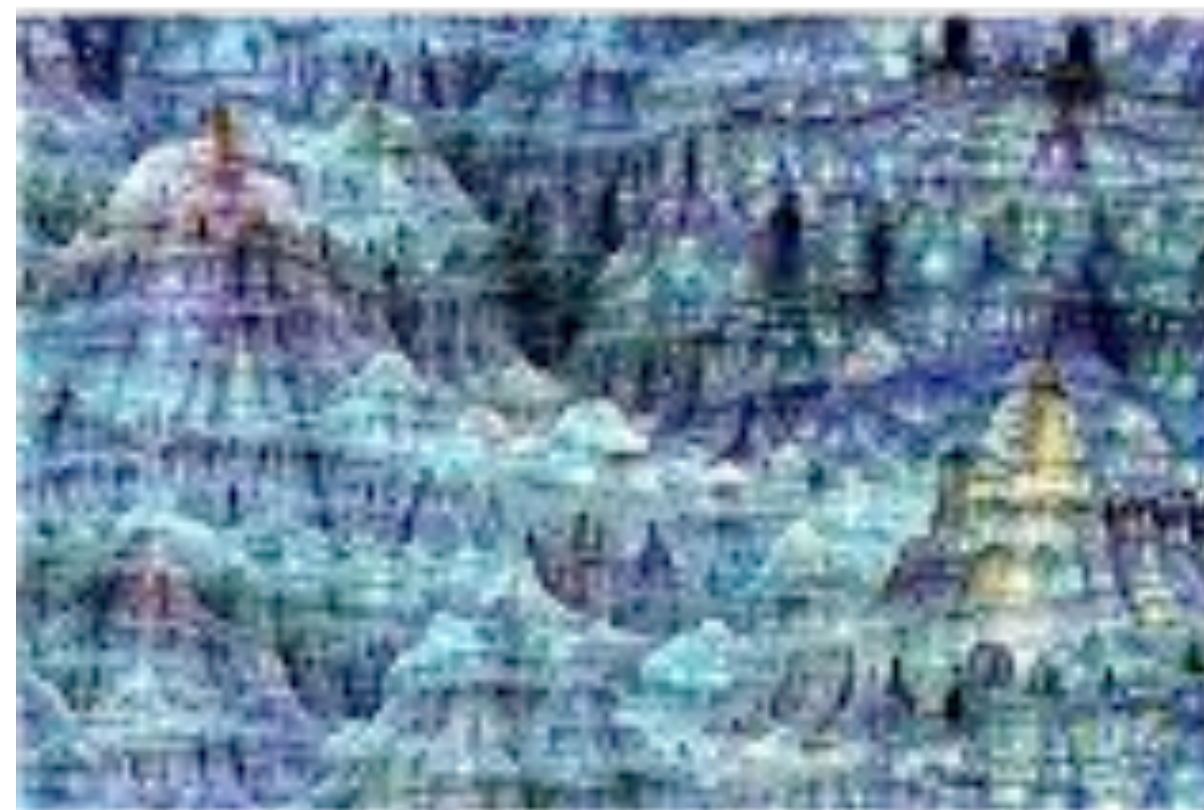


Image: Google

See e.g. <http://arxiv.org/pdf/1412.0035v1.pdf>



Image: Google

Gatys, Leon A., Alexander S. Ecker, and Matthias Bethge. "A neural algorithm of artistic style." arXiv preprint arXiv:1508.06576 (2015).

CVPR 2007: Minneapolis, Minnesota, USA

> Home > Conferences and Workshops > CVPR



modern



Trier 1

- **2007 IEEE Computer Society Conference on Computer Vision and Pattern Recognition (CVPR 2007), 18-23 June 2007, Minneapolis, Minnesota, USA.** IEEE Computer Society 2007, ISBN 1-4244-1179-3

Oral session 1A: Matching and Features

- Eric Nowak, Frédéric Jurie:
Learning Visual Similarity Measures for Comparing Never Seen Objects.
- Herve Jegou, Hedi Harzallah, Cordelia Schmid:
A contextual dissimilarity measure for accurate and efficient image search.
- Simon A. J. Winder, Matthew Brown:
Learning Local Image Descriptors.
- Hongli Deng, Wei Zhang, Eric N. Mortensen, Thomas G. Dietterich, Linda G. Shapiro:
Principal Curvature-Based Region Detector for Object Recognition.
- Alexander Toshev, Jianbo Shi, Kostas Daniilidis:
Image Matching via Saliency Region Correspondences.

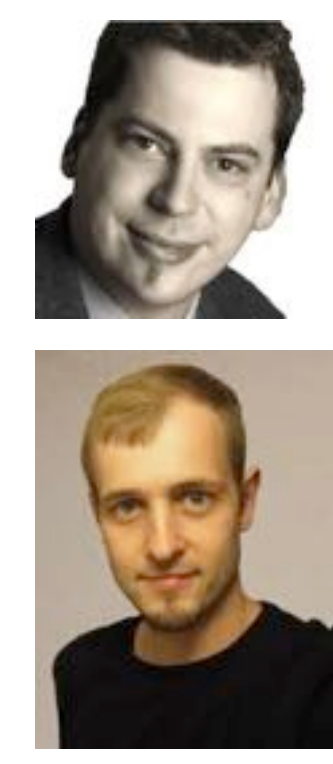
Oral session 1B: Motion Segmentation and Tracking

- Roberto Tron, René Vidal:
A Benchmark for the Comparison of 3-D Motion Segmentation Algorithms.
- Hongdong Li:
Two-View Motion Segmentation from Linear Programming Relaxation.
- Le Lu, Gregory D. Hager:
A Nonparametric Treatment for Location/Segmentation Based Visual Tracking.

resistance is futile



CVPR 2015



Martin Riedmiller



Geoffrey Hinton



Yann LeCun



Andrew Ng



1: Deep Learning

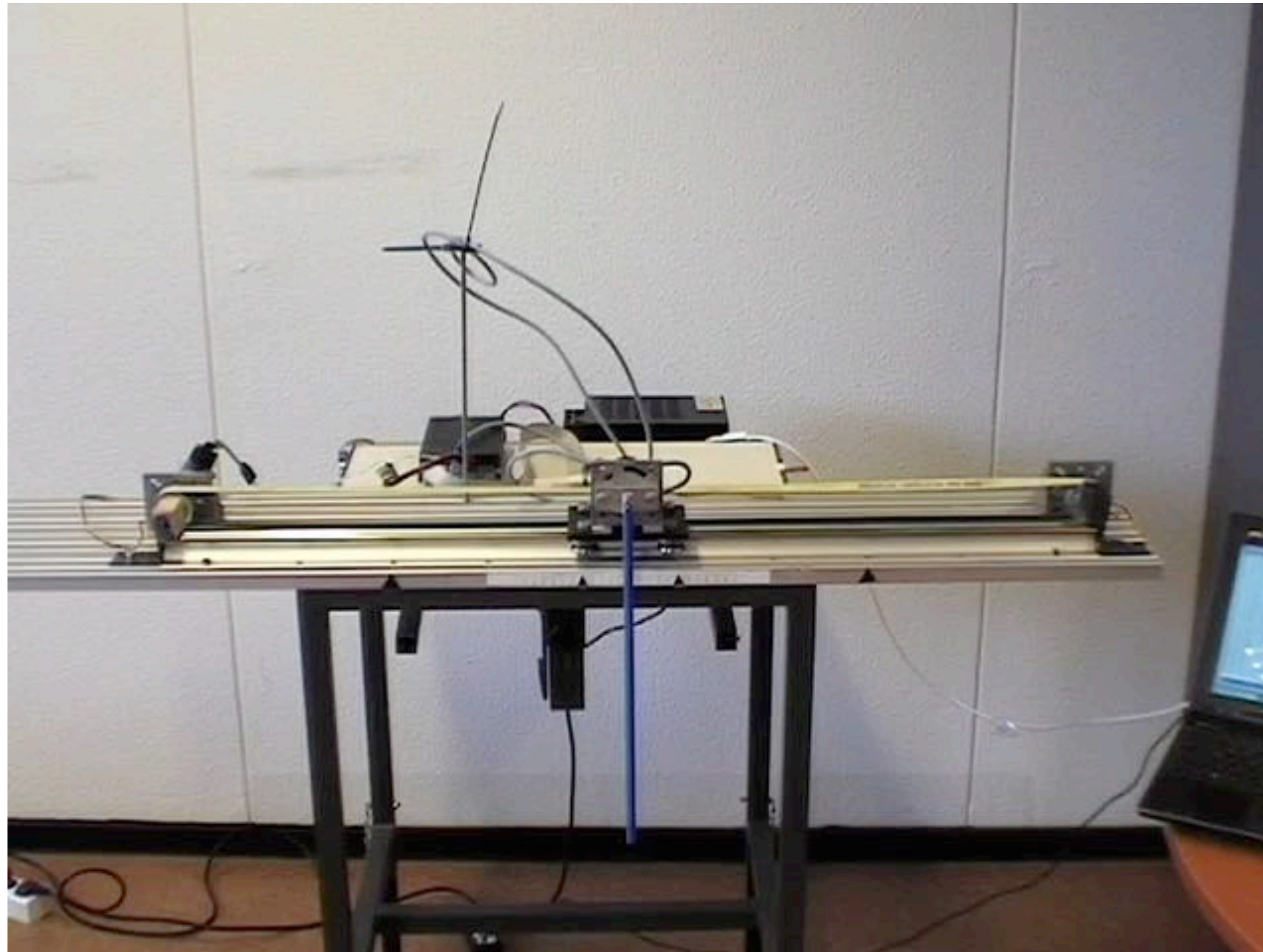
2: Reinforcement Learning!



Reinforcement Learning

- Learning through interaction, by means of trial and error.
Examples: Closed Loop Control, Gas Turbine, Engine .

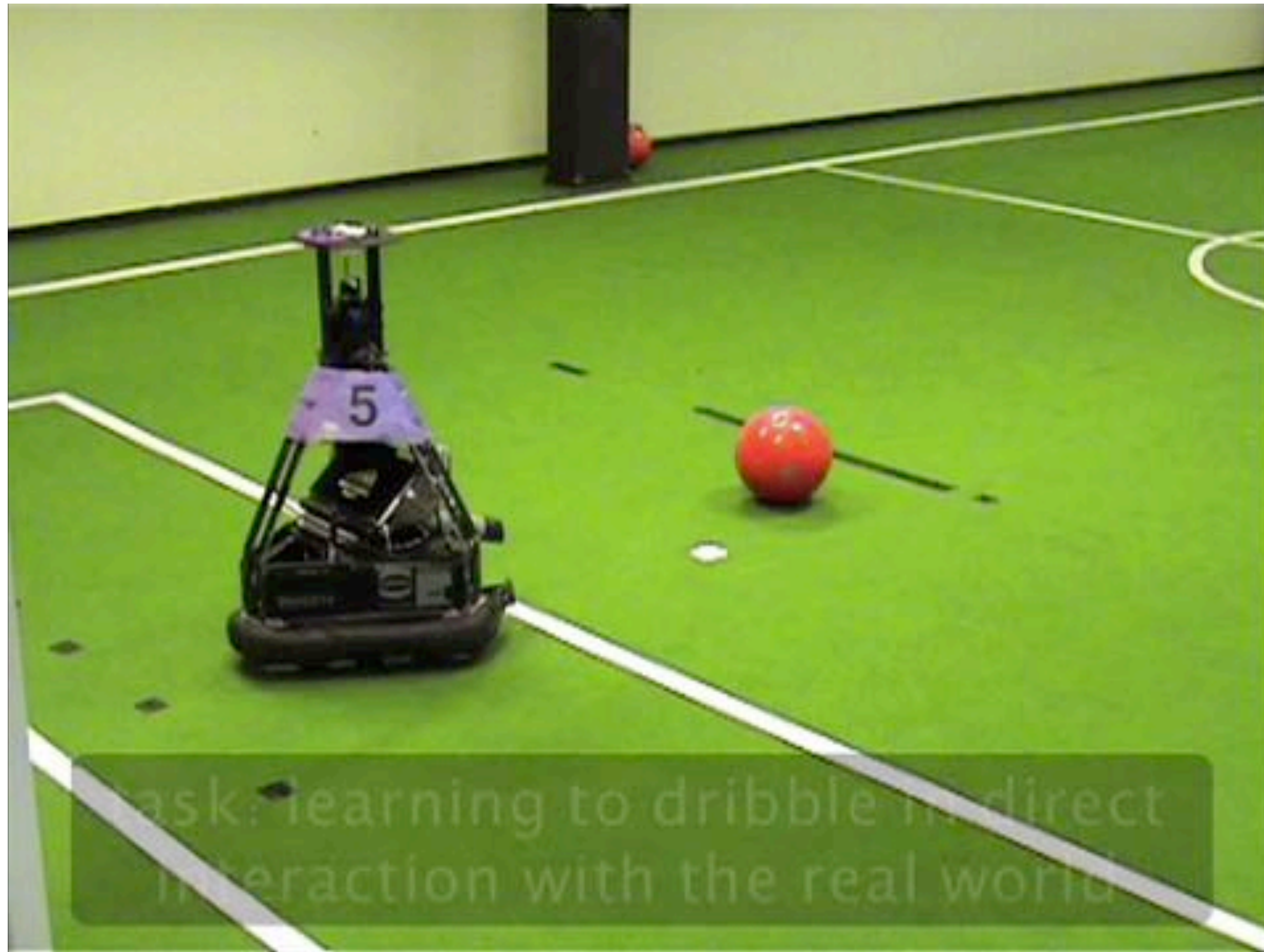
Batch Reinforcement Learning: NFO



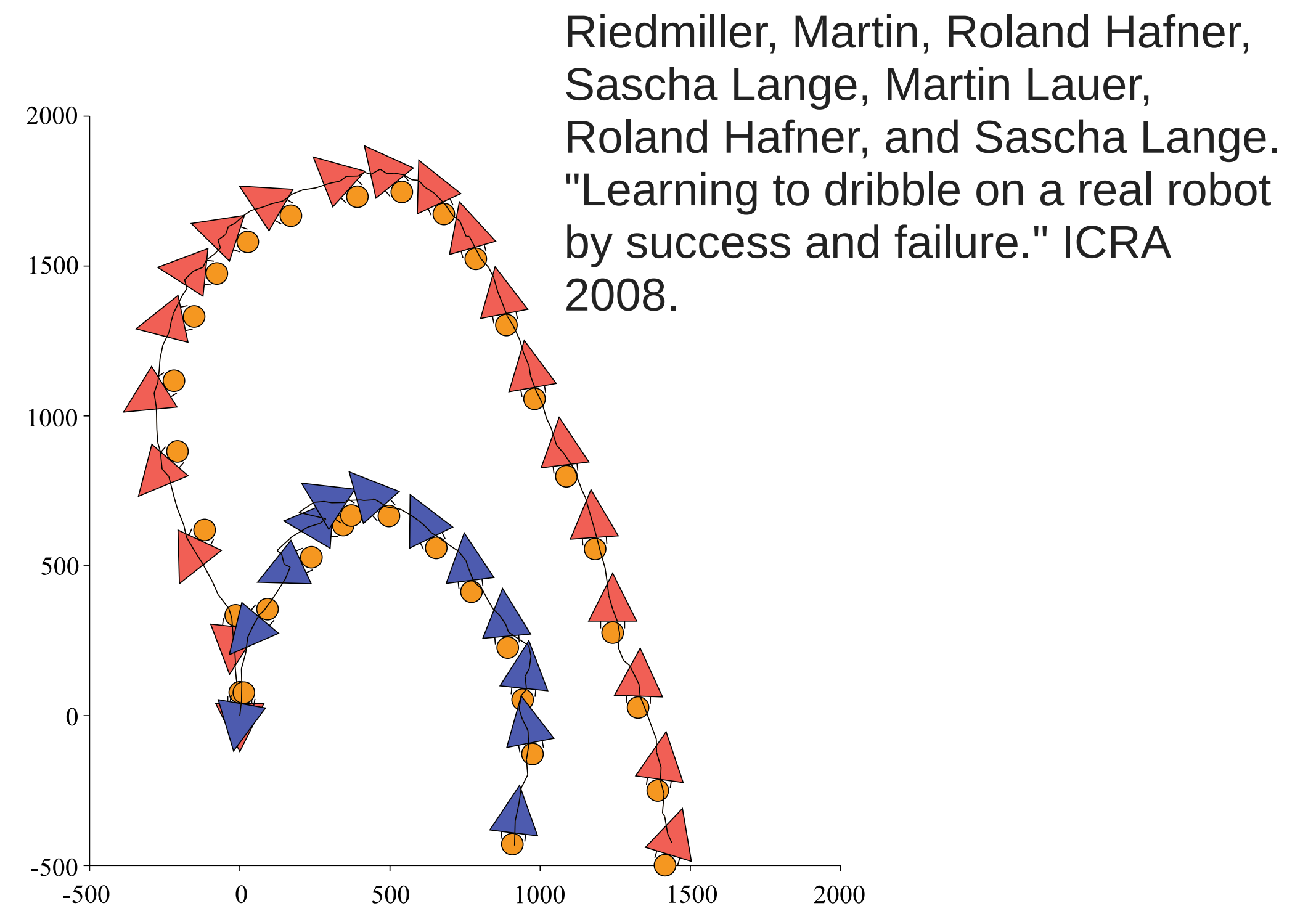
Martin Riedmiller. "Neural fitted Q iteration—first experiences with a data efficient neural reinforcement learning method." ECML 2005.

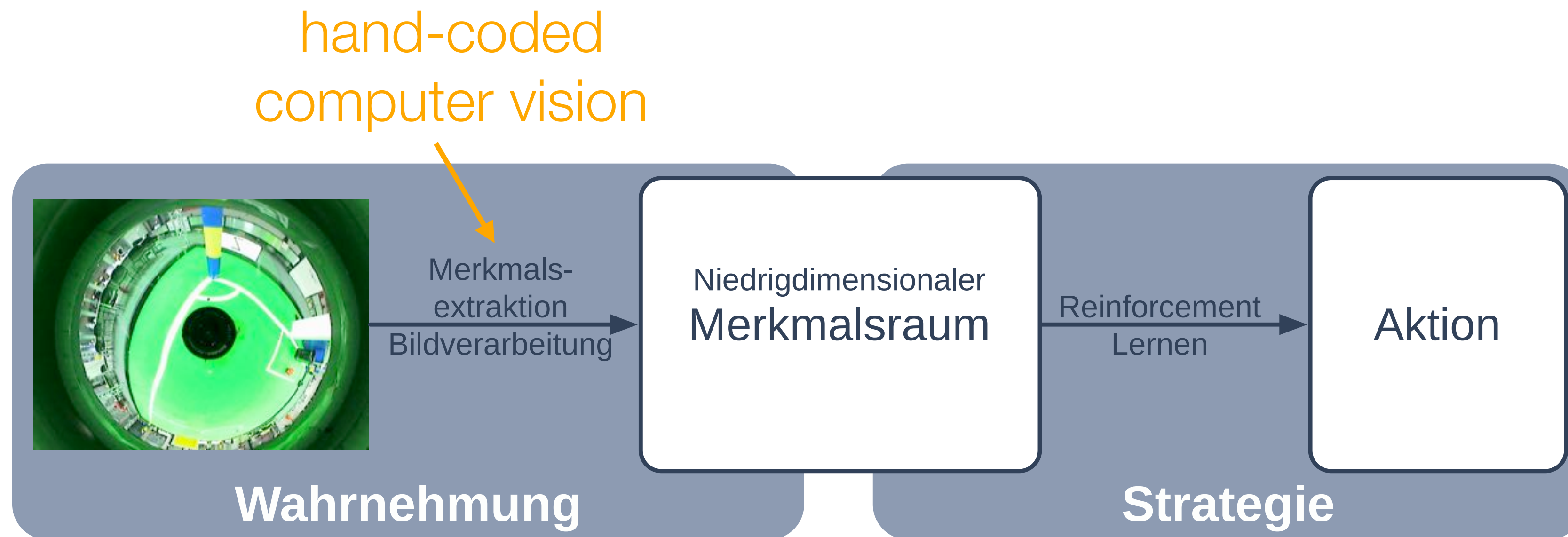
Break Through:
Sufficient stability with Neural Network
Data efficiency: Batch Reinforcement Learning

Batch RL on Soccer Robots



Riedmiller, Martin, Thomas Gabel, Roland Hafner, and Sascha Lange. "Reinforcement learning for robot soccer." *Autonomous Robots* 27, no. 1 (2009): 55-73.





Classical Solution: Two Separate Processing Steps

- Relevant information must be extracted from the images and "properly" encoded in a first processing step

Training of Deep Auto Encoders

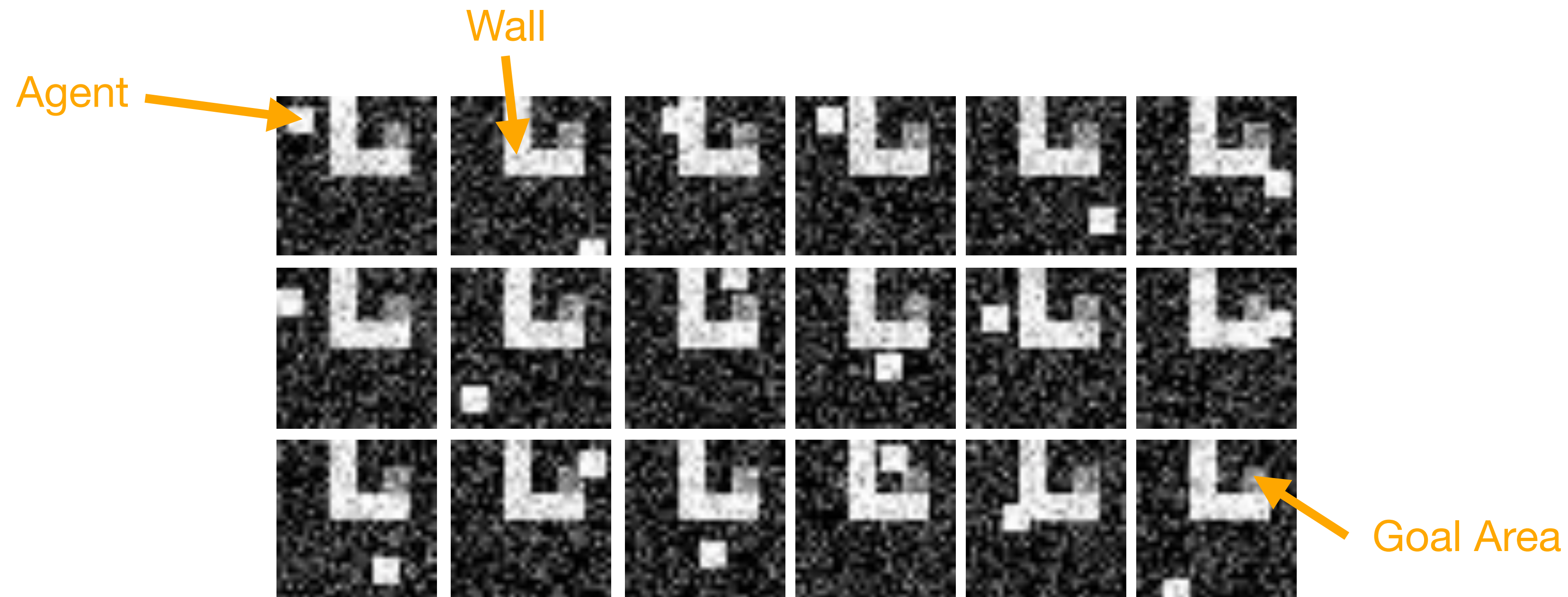


Idea: Integration of Deep Learning into the Reinforcement Learning procedure

- ▶ **Deep Auto Encoder:** learn low-dimensional feature spaces
- ▶ **Reinforcement Learning:** learn strategies

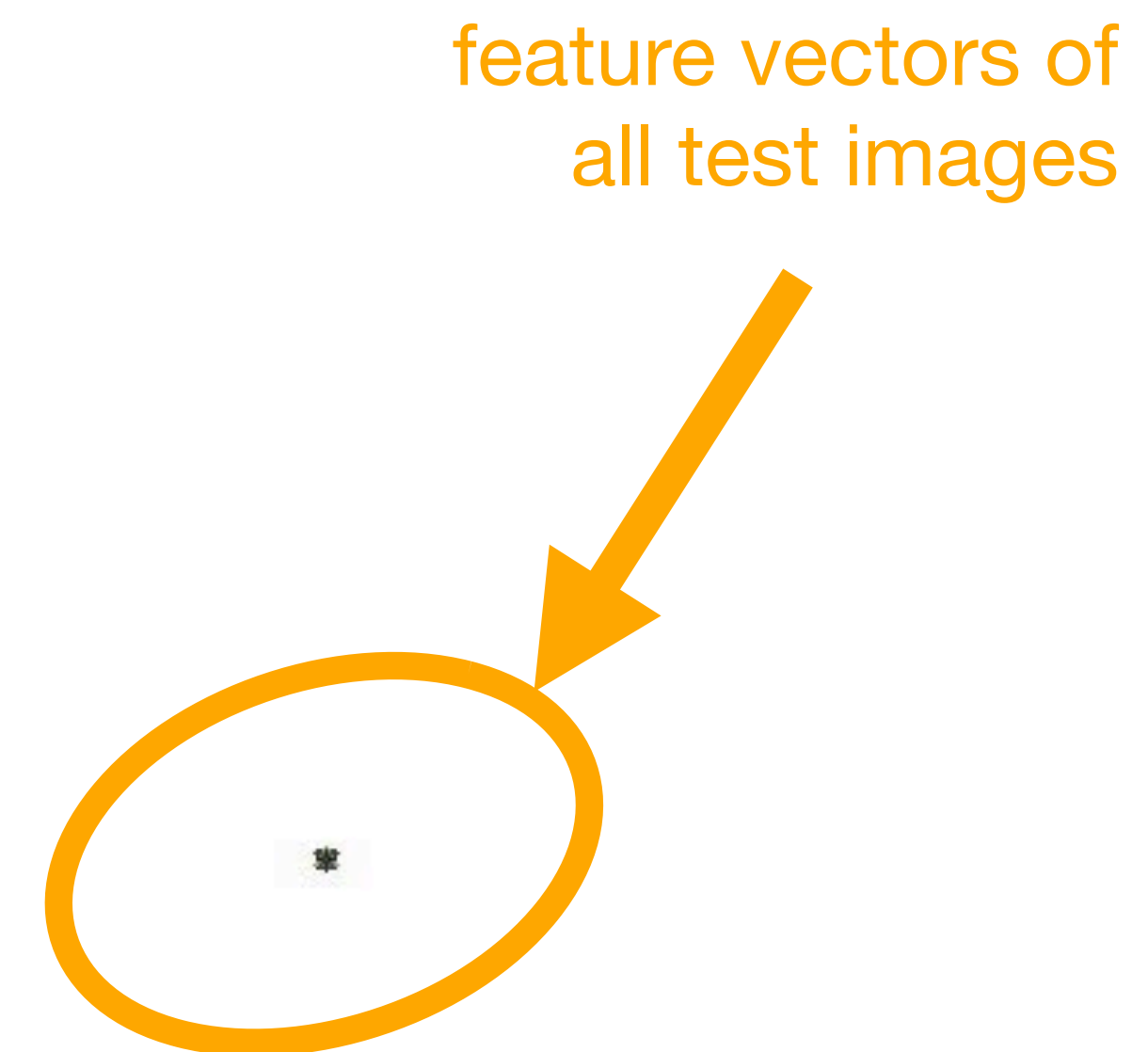
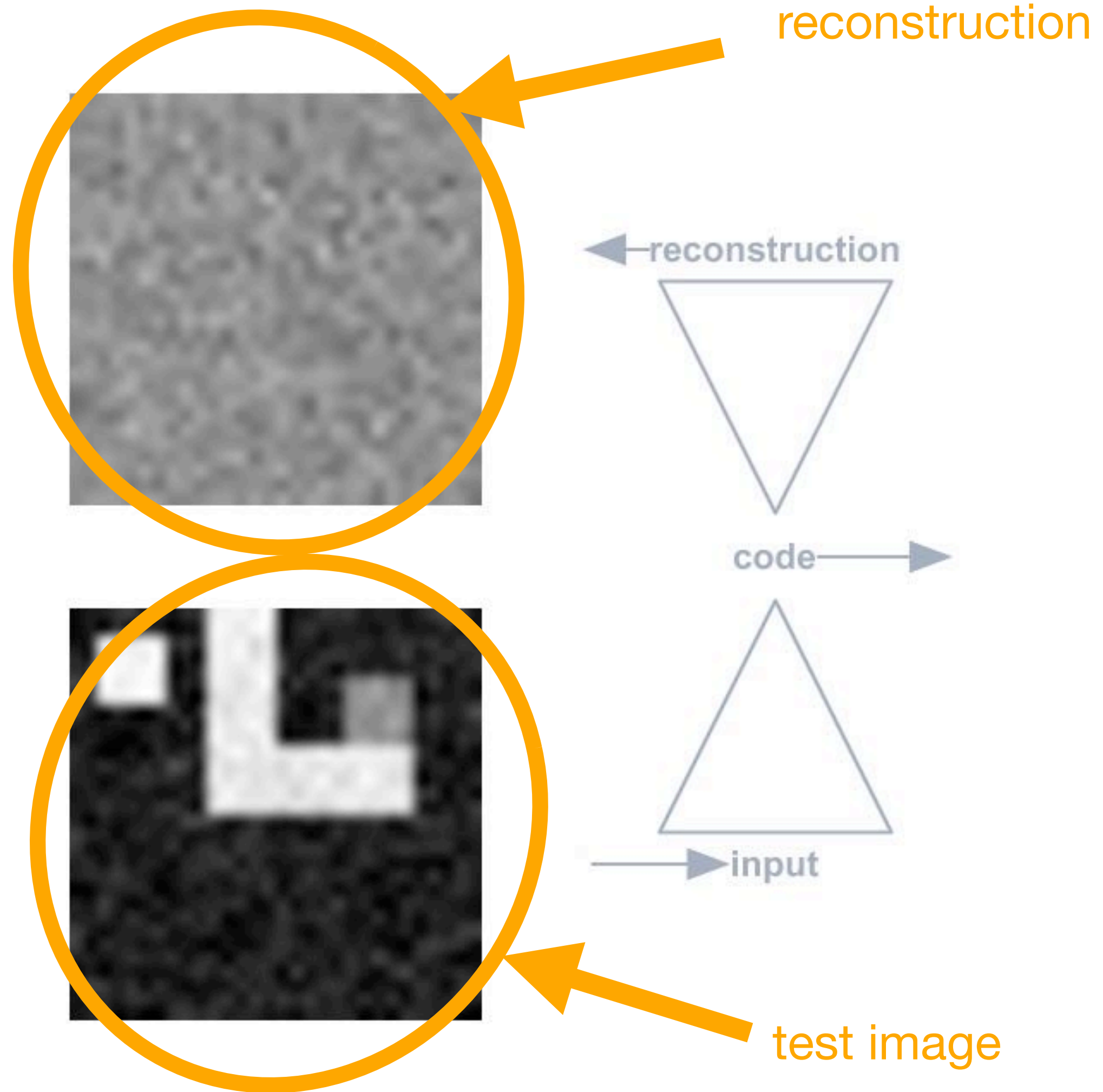
My Algorithm: Deep Fitted Q-Iteration (DFQ, 2009)

First Experiment: Synthetic Grid World

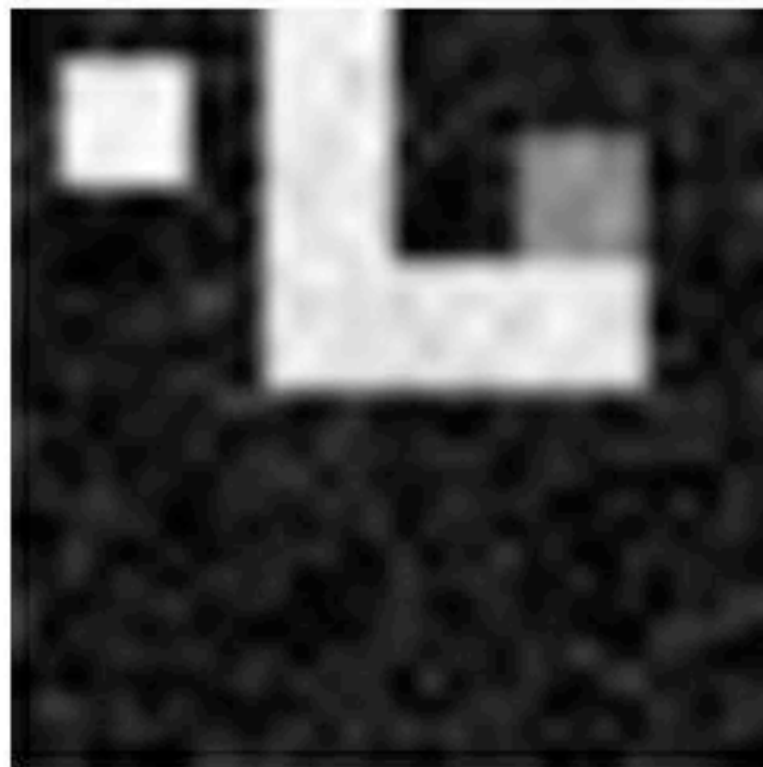
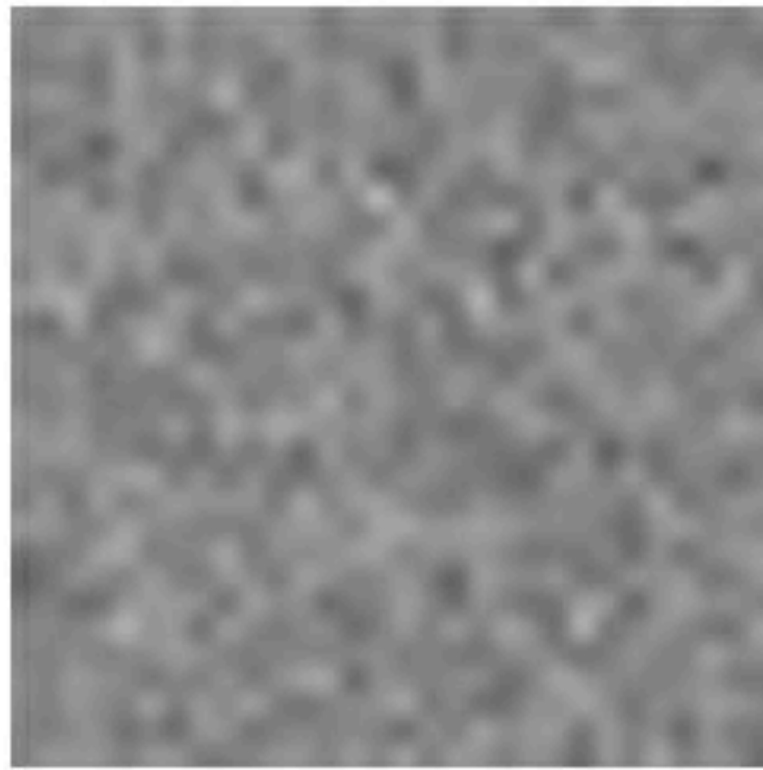


30x30 Pixel, independent white noise on pixels with $\sigma=0.1$

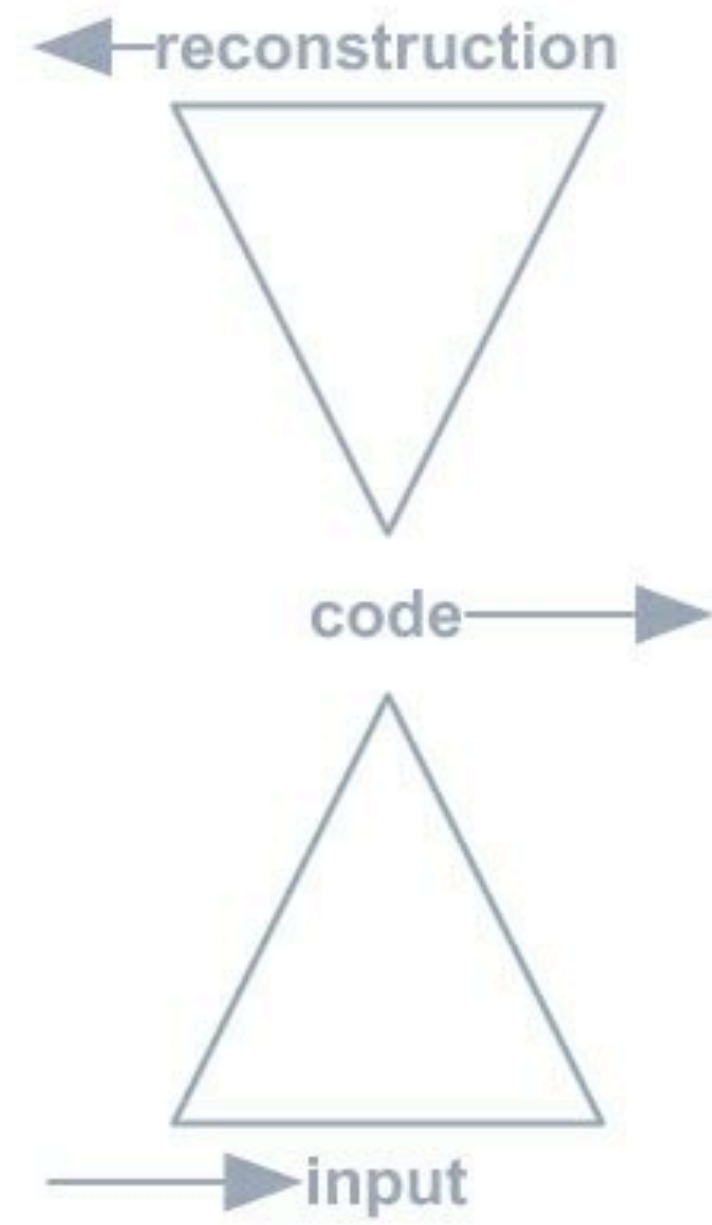
Computer should learn to walk the agent into the goal area as fast as possible. On the images!



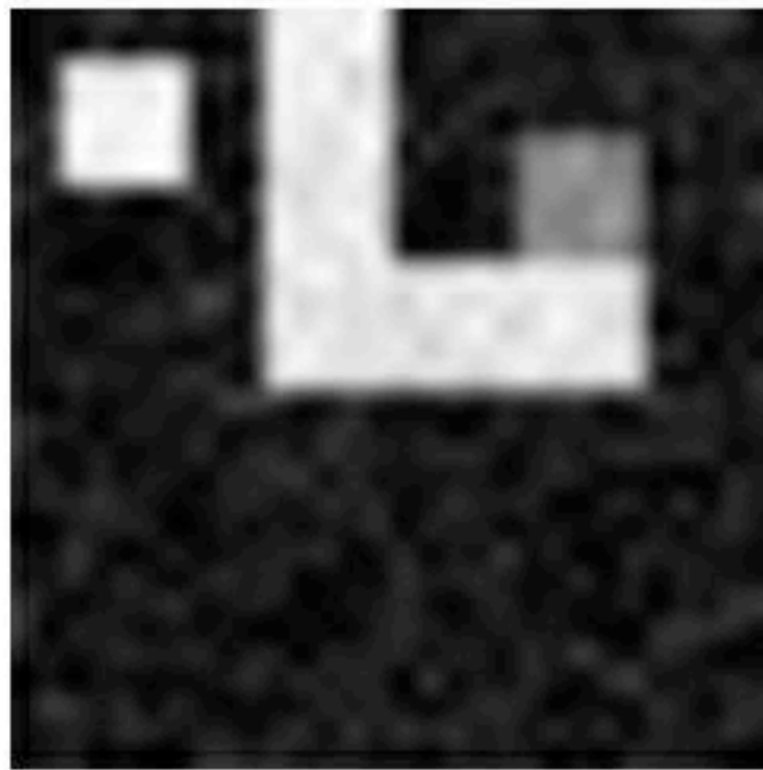
init/



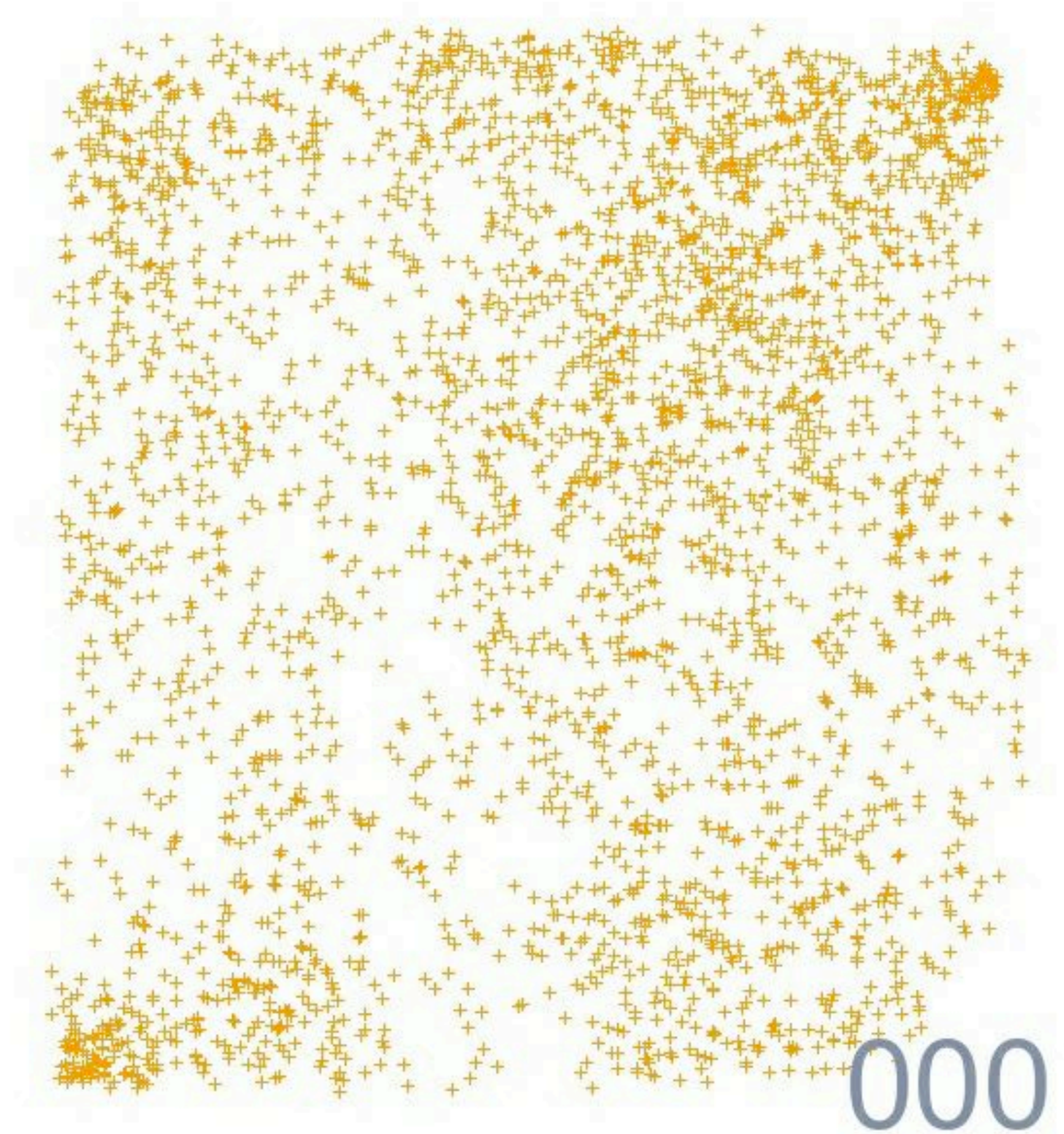
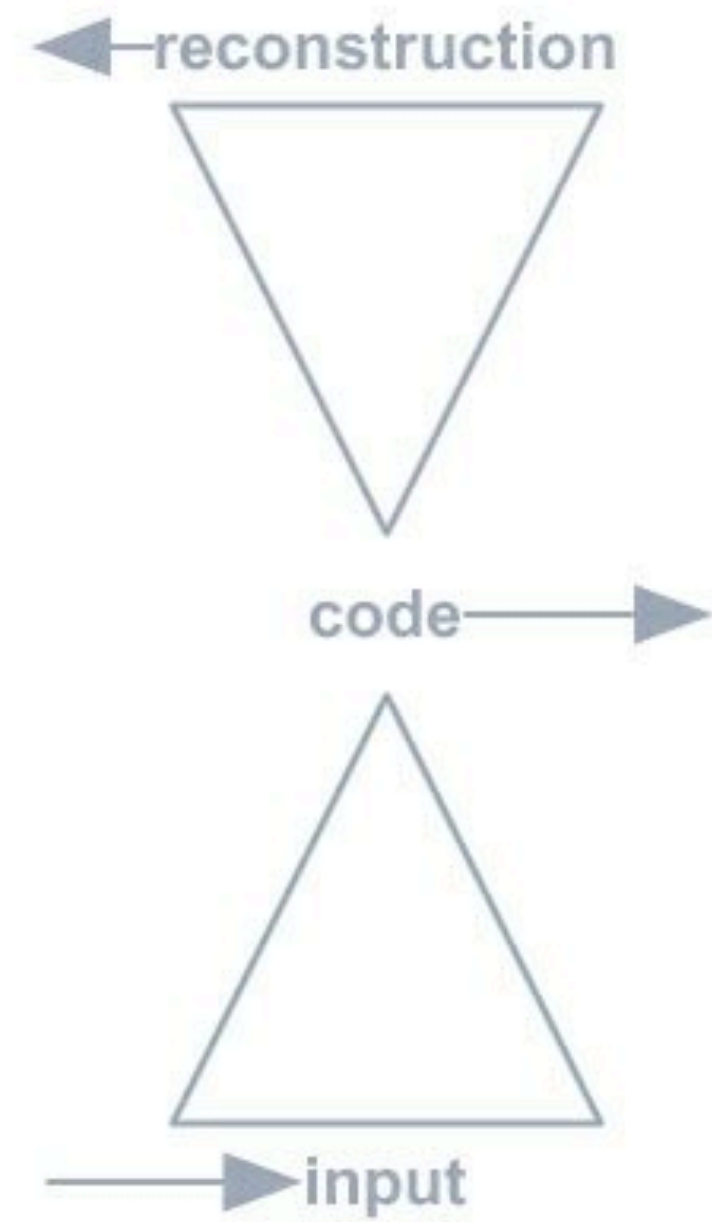
Loop over manually selected
test images

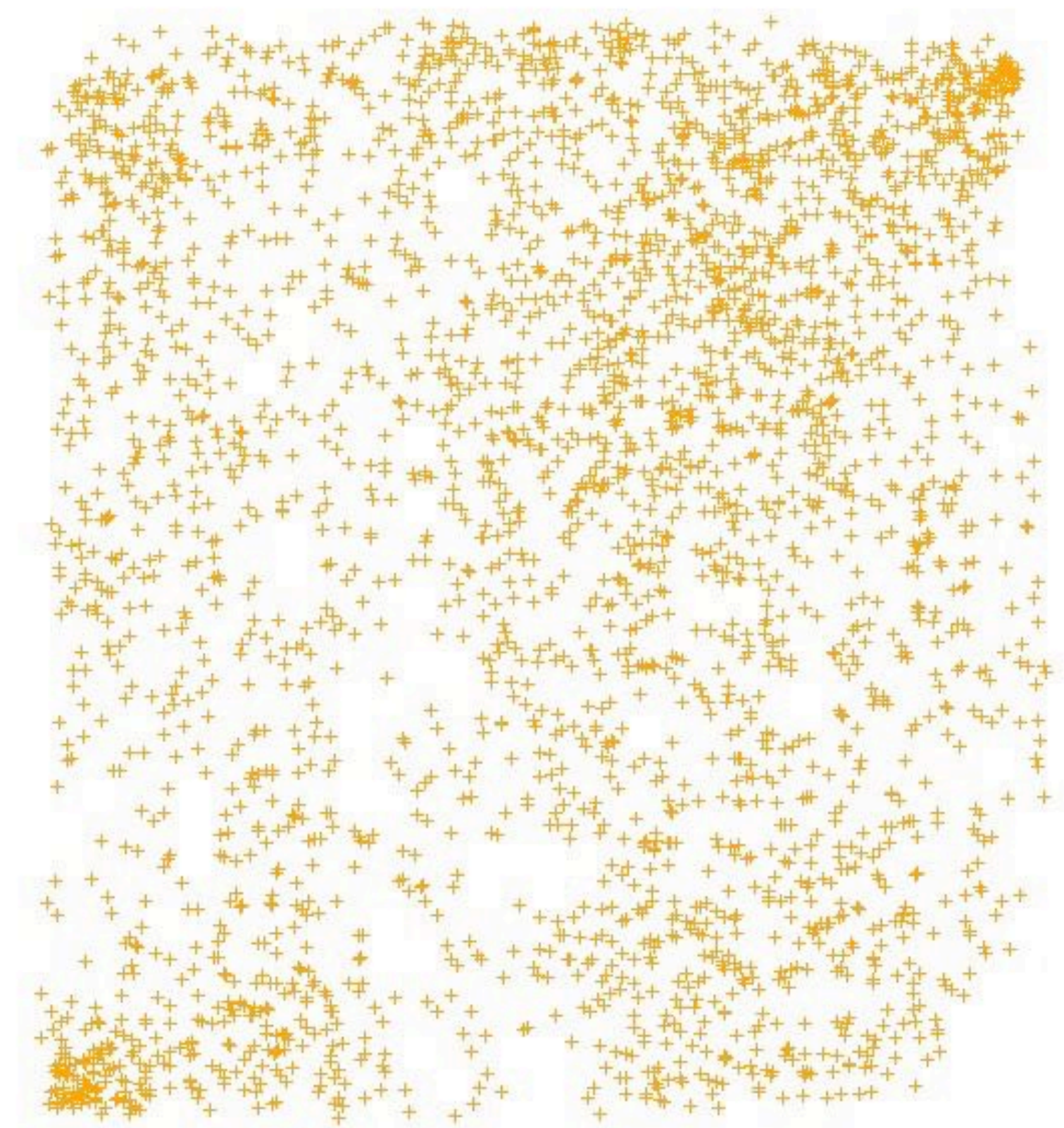


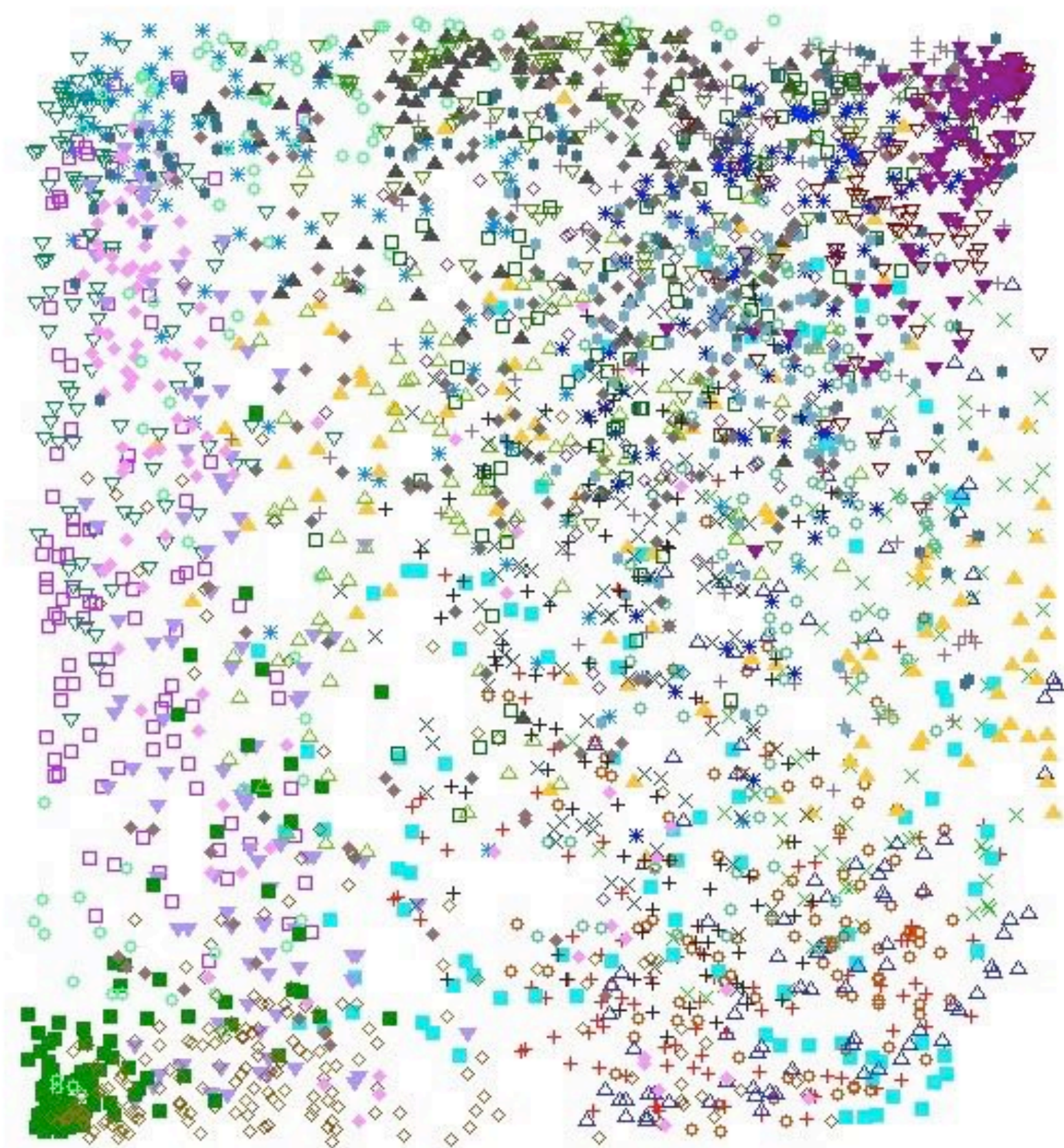
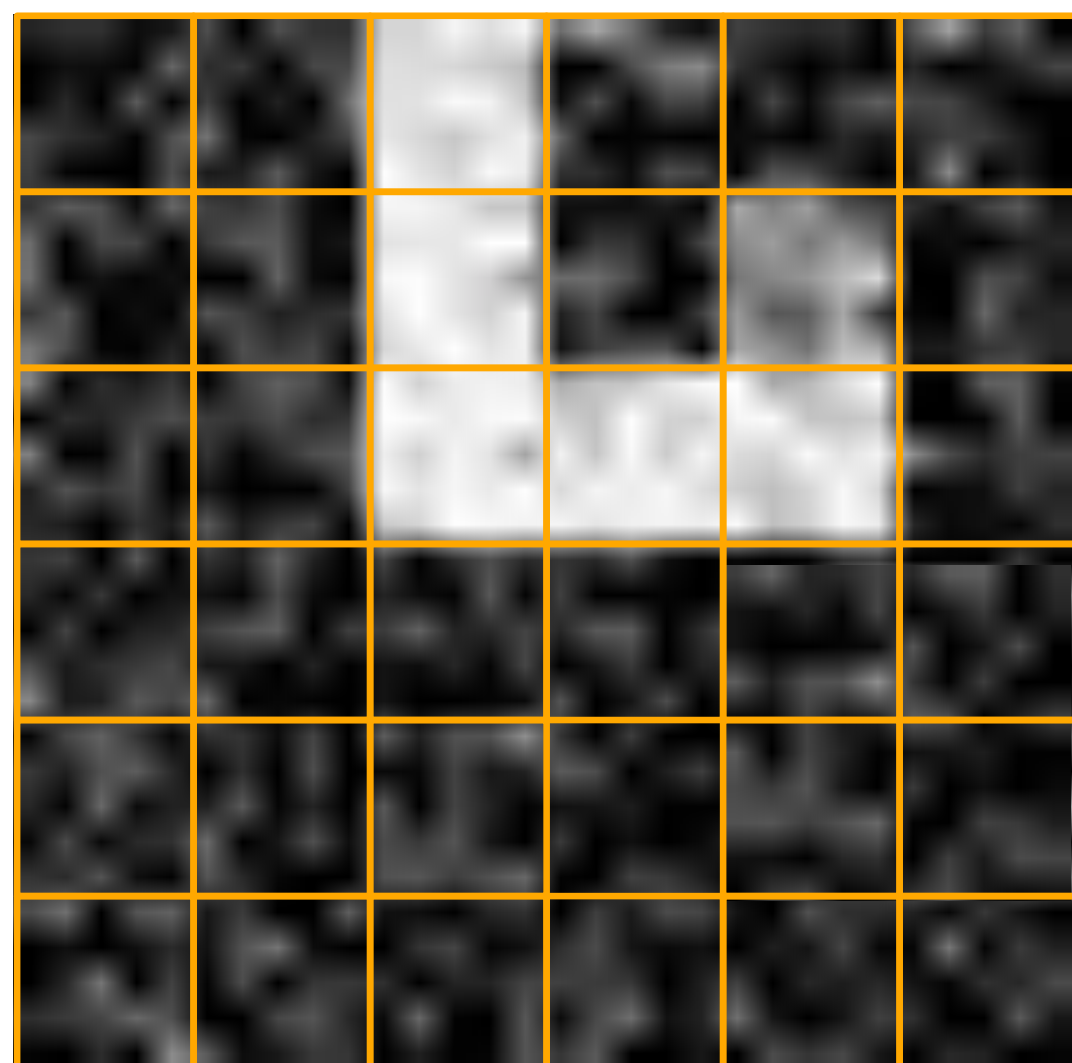
init/

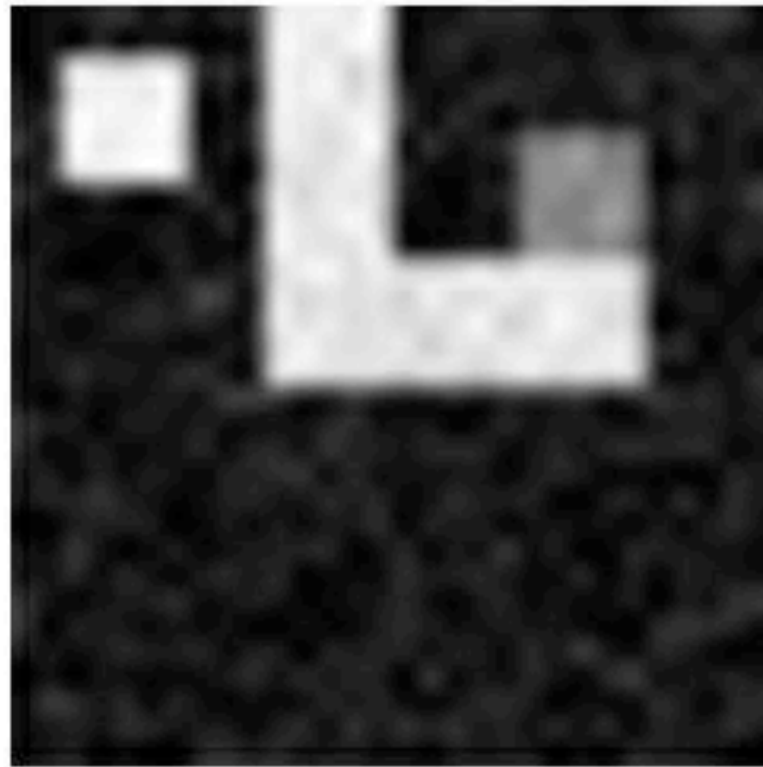


Loop over manually selected
test images

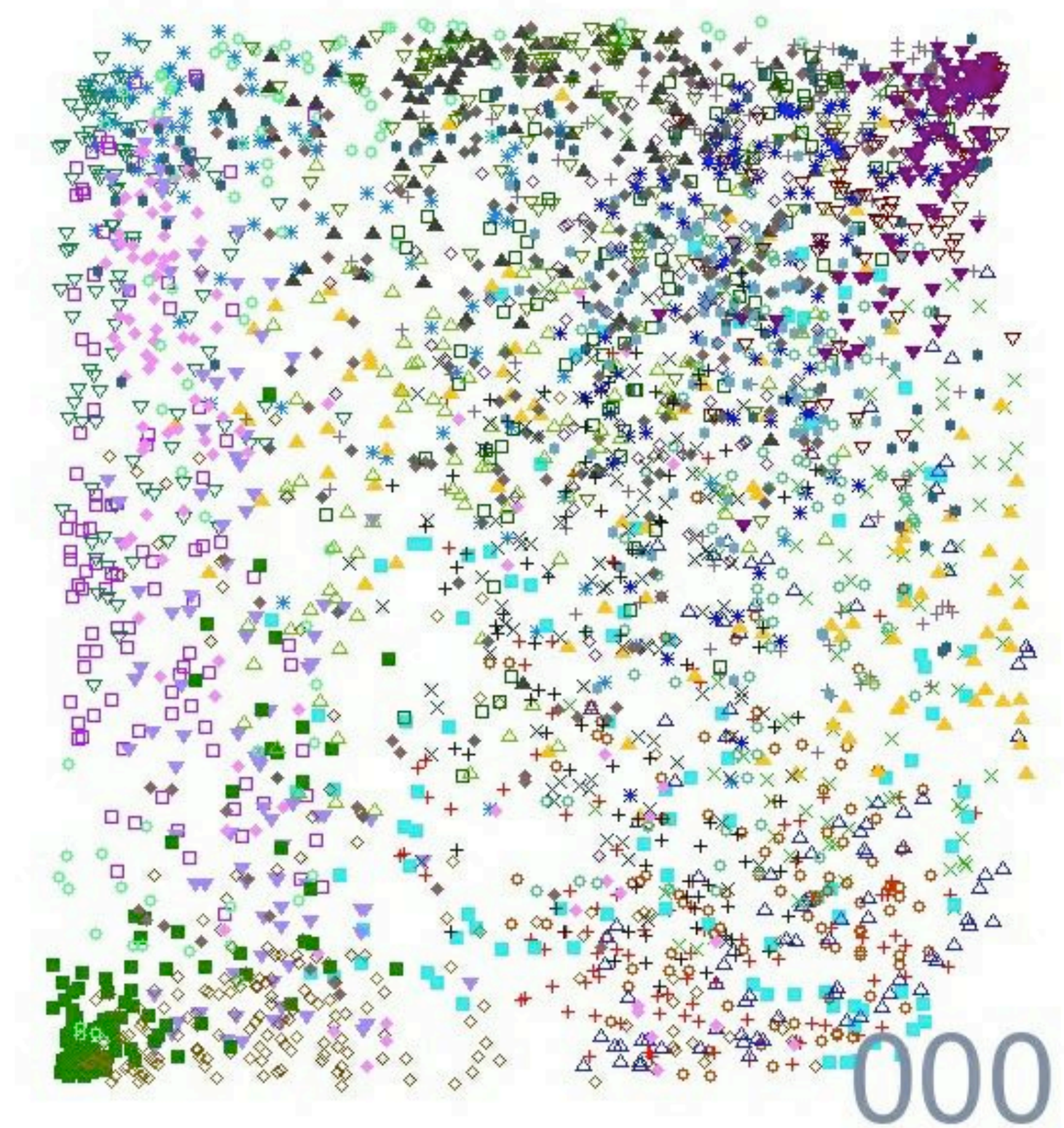
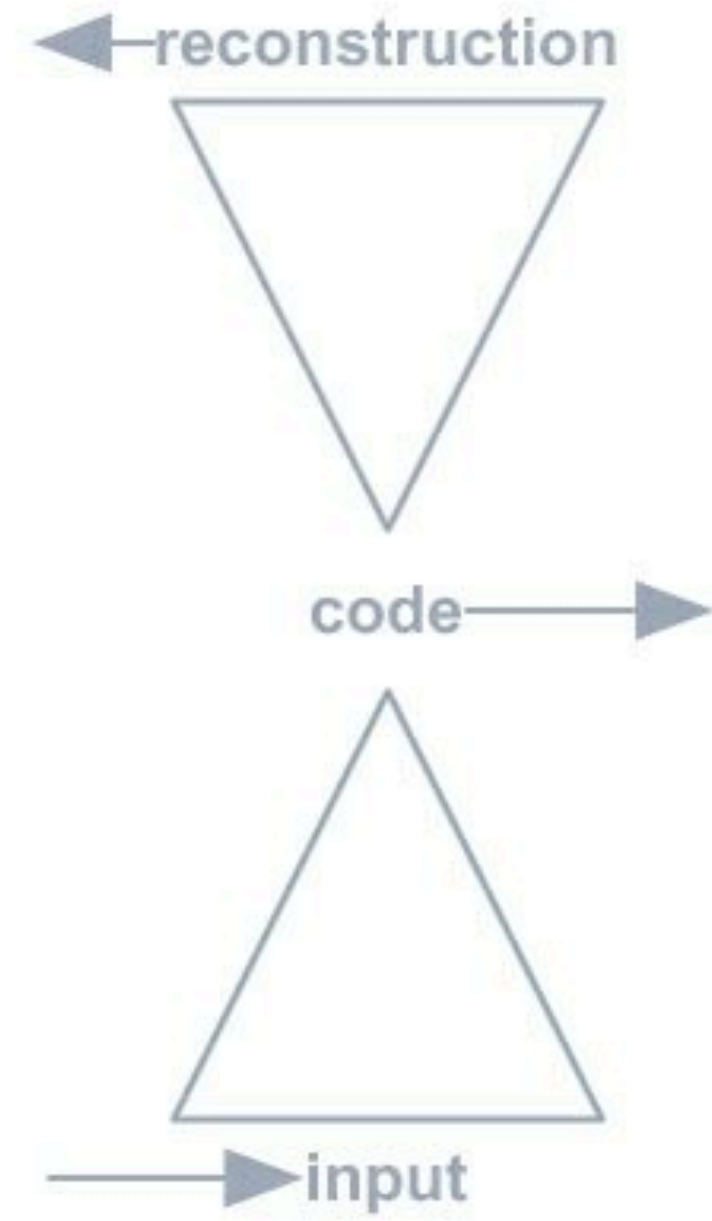


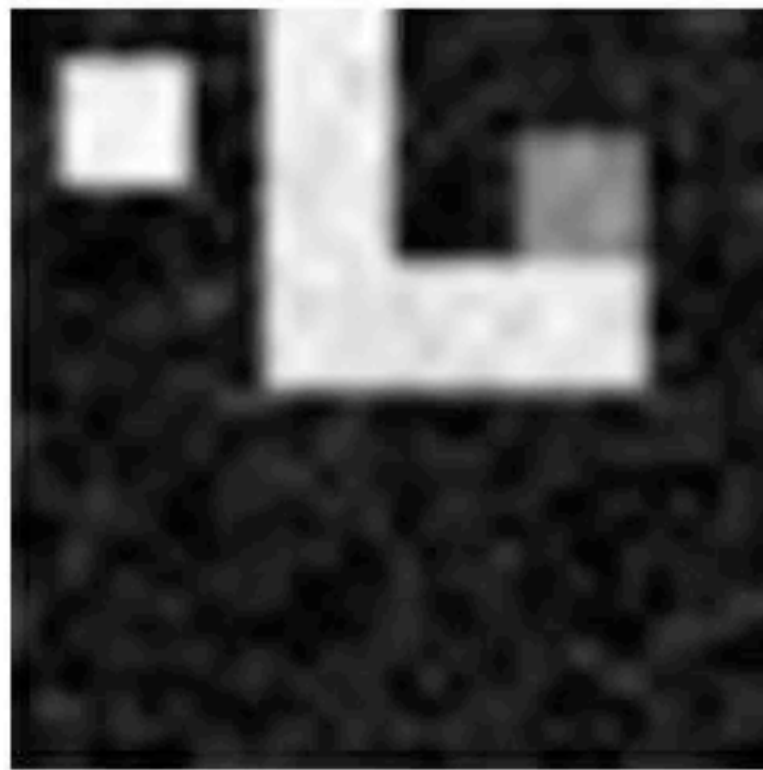




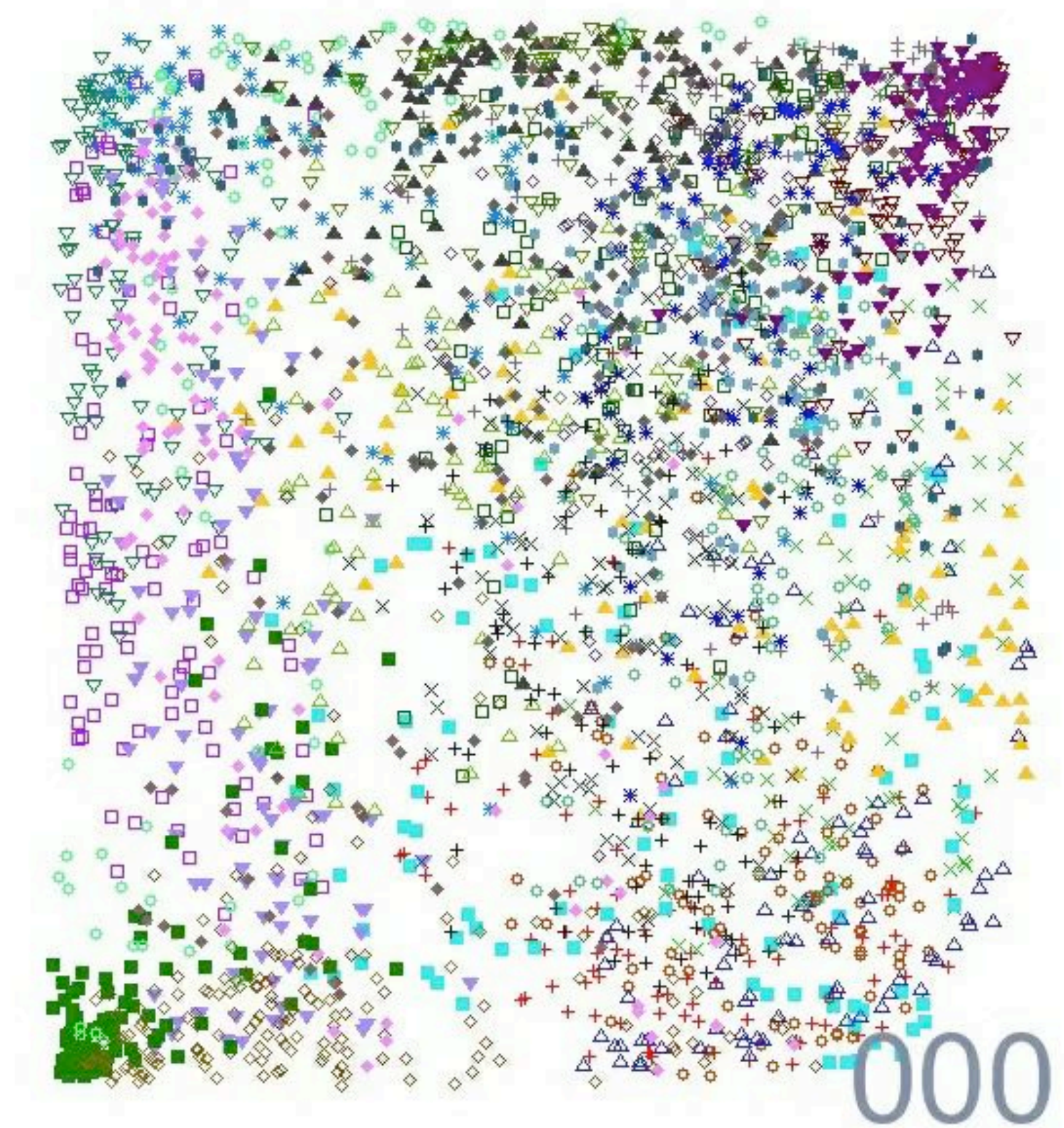
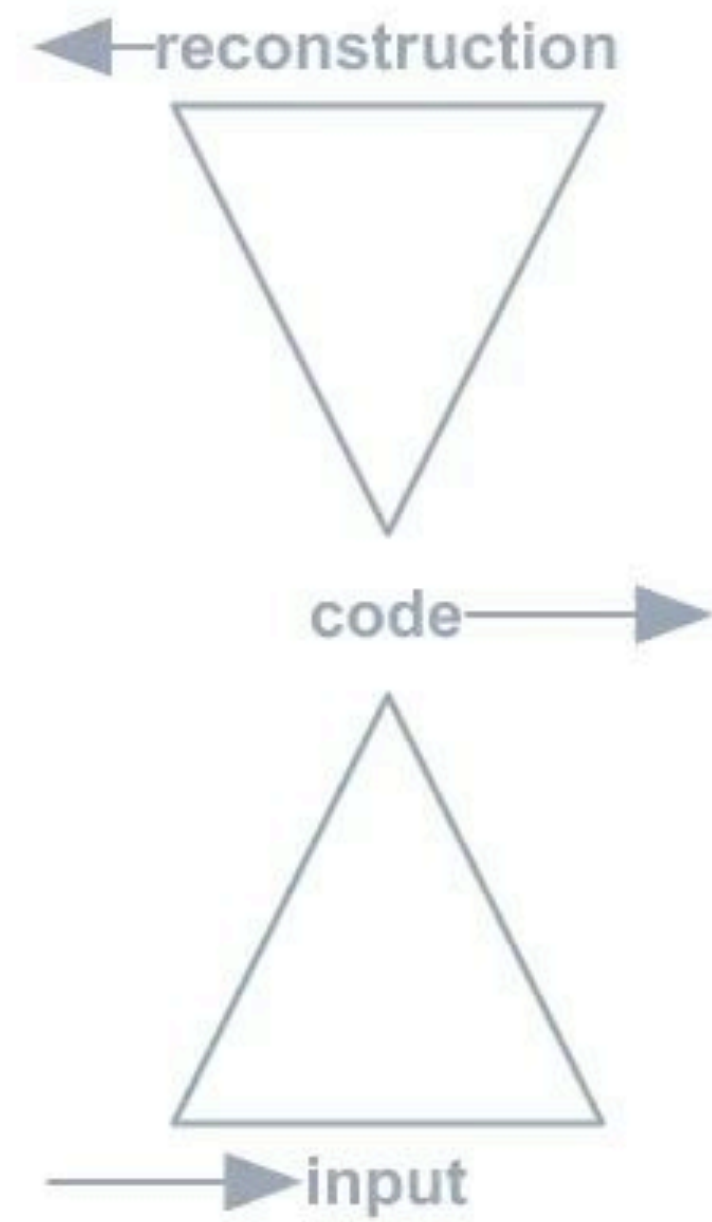


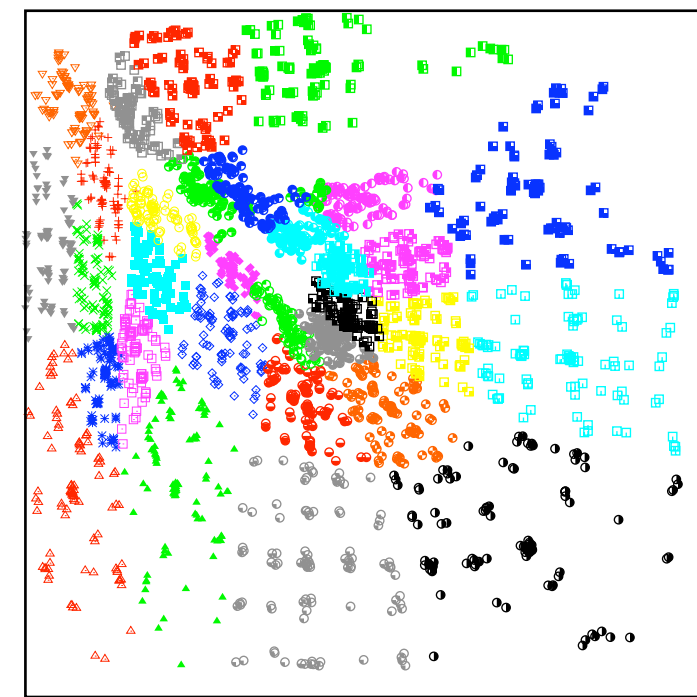
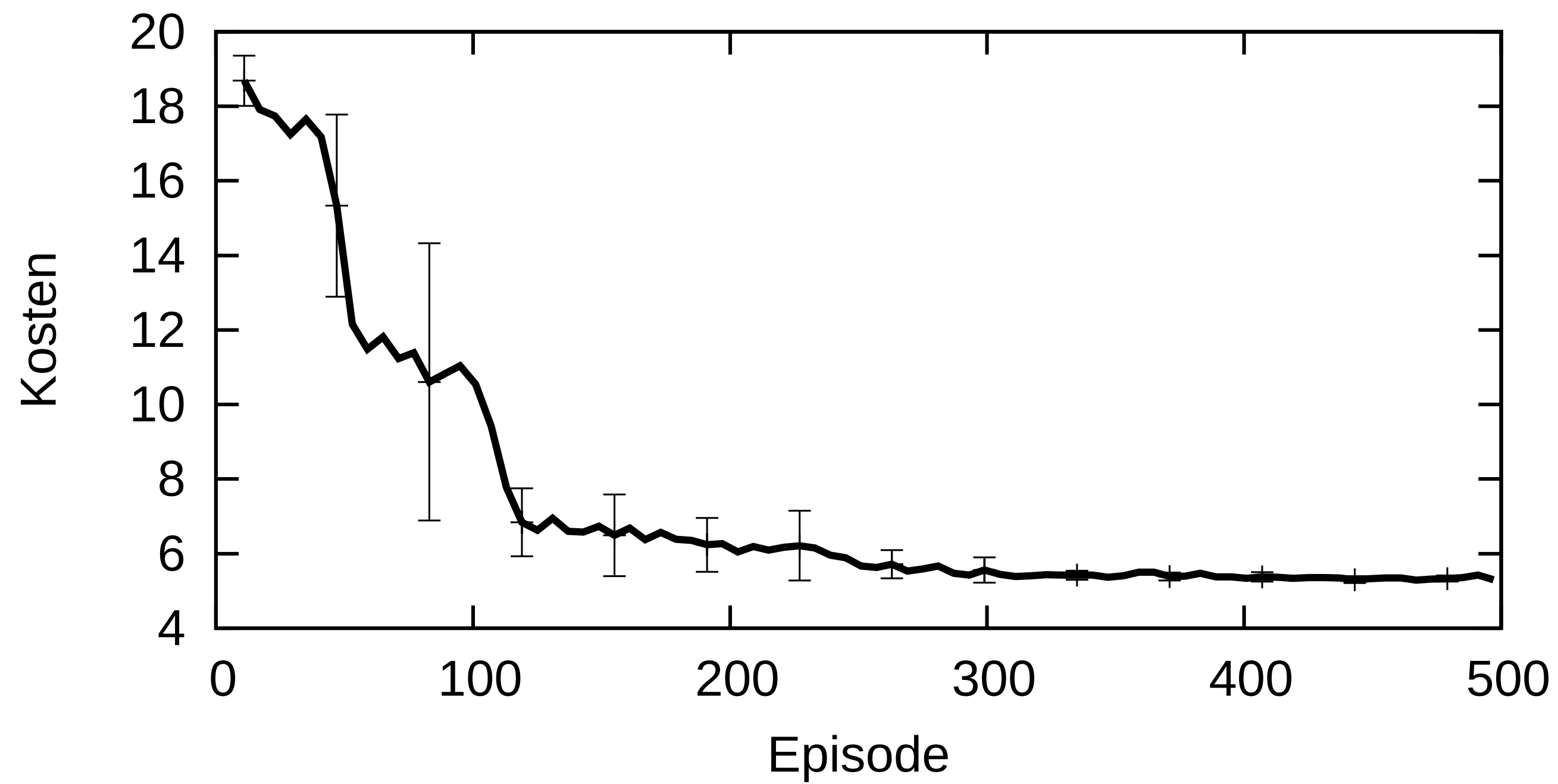
Loop over manually selected
test images



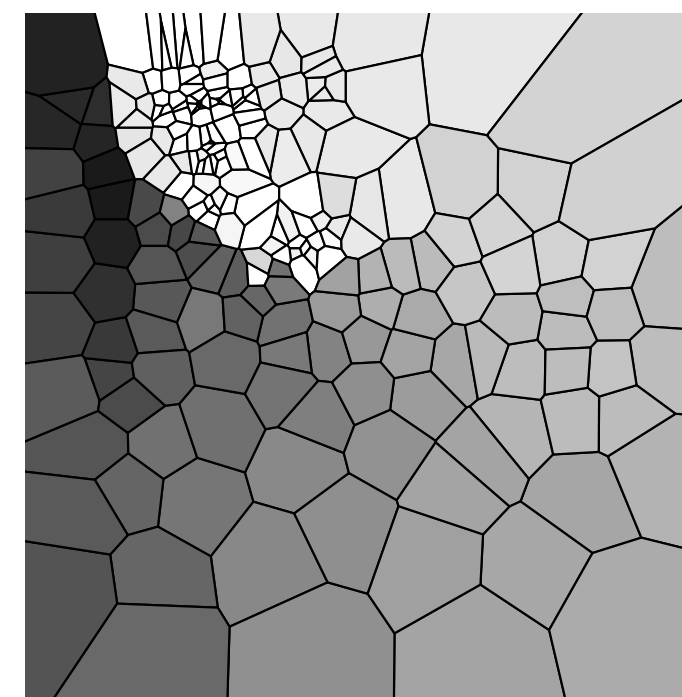


Loop over manually selected
test images

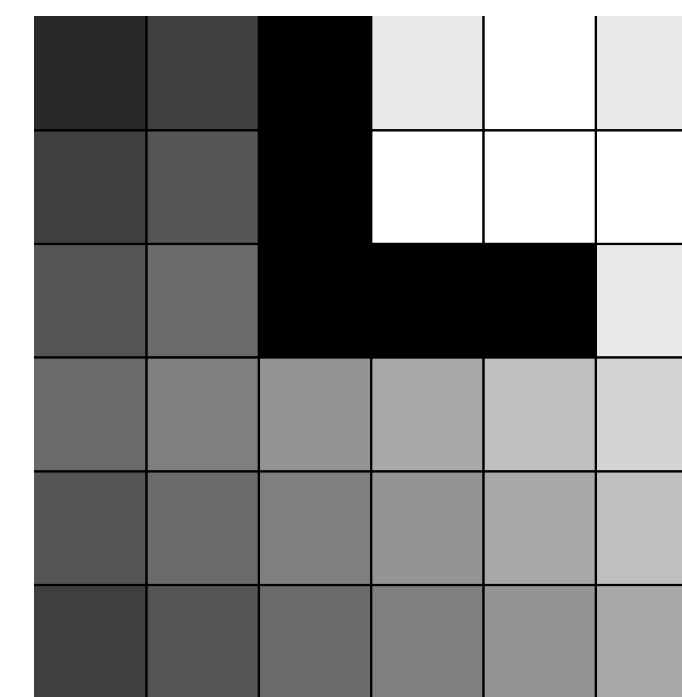




Learned feature space



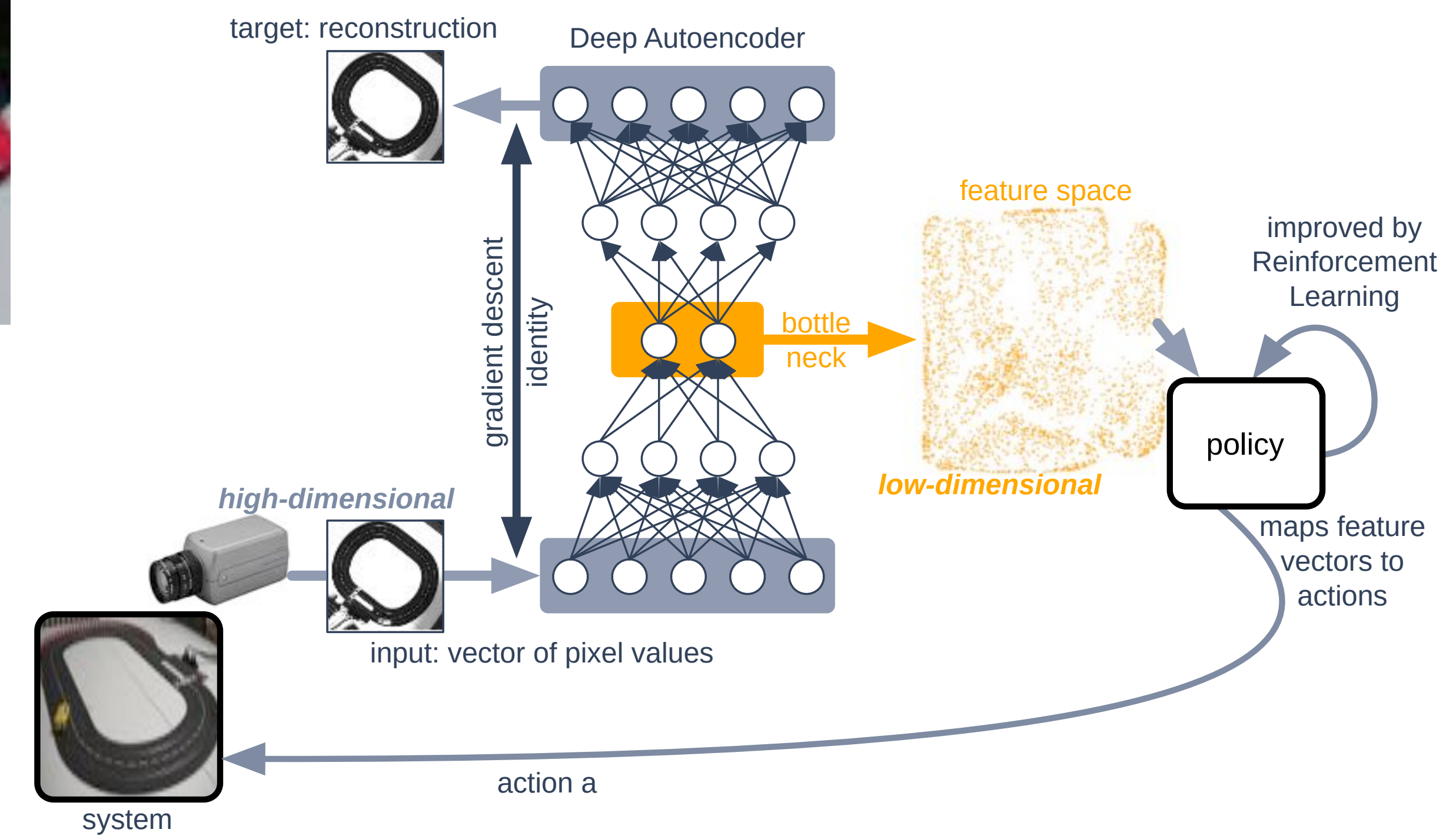
*Learned value function
in feature space*



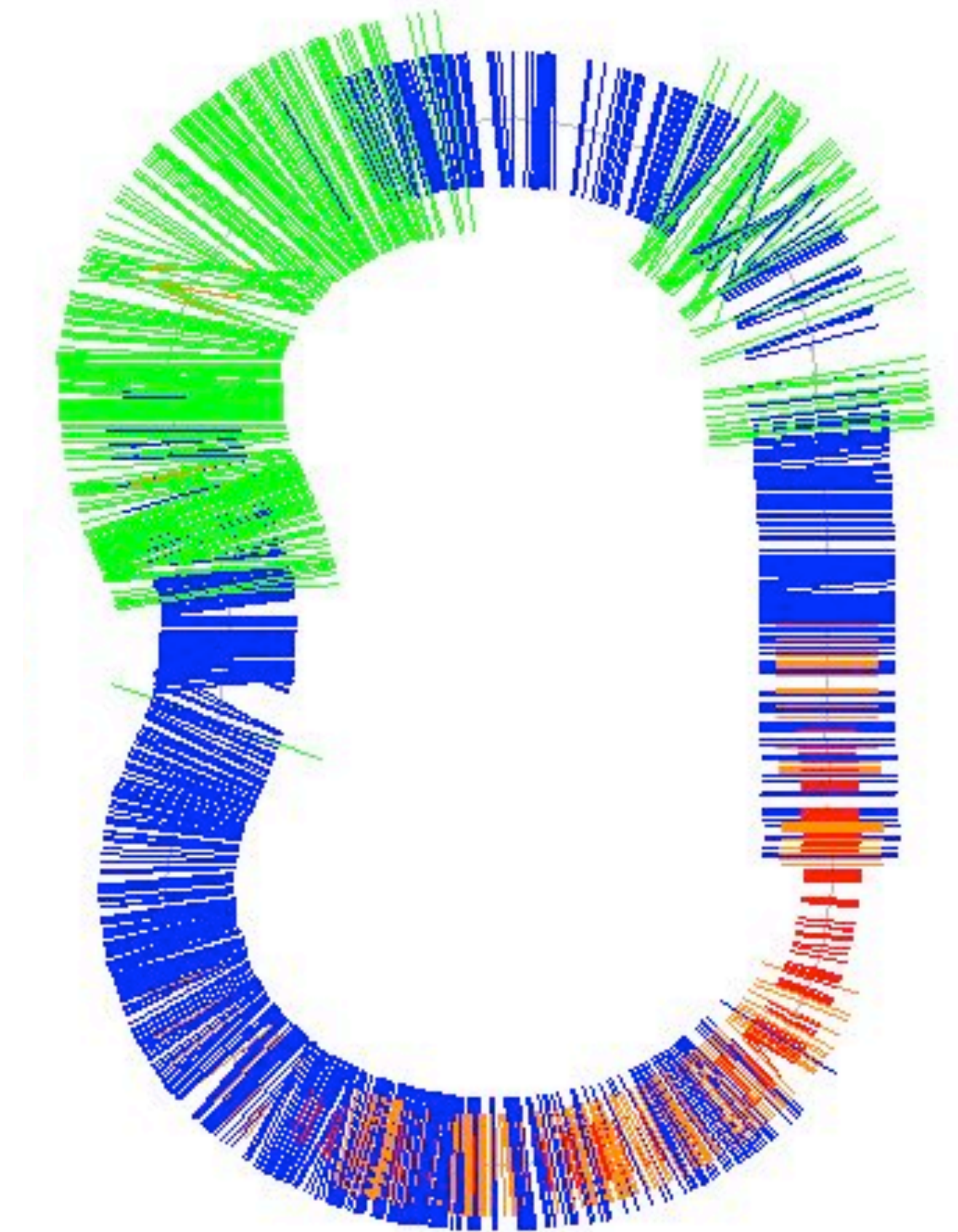
*Learned value function
in state space*

- On average, loses less than 1/10 of a step in comparison with the optimal strategy.

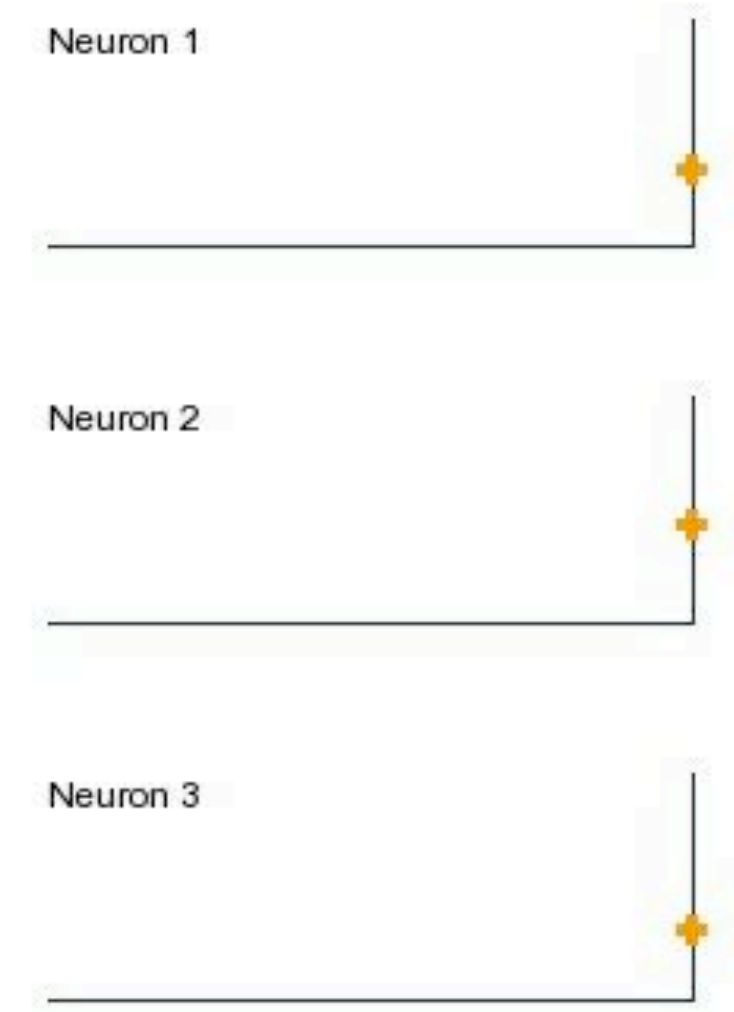
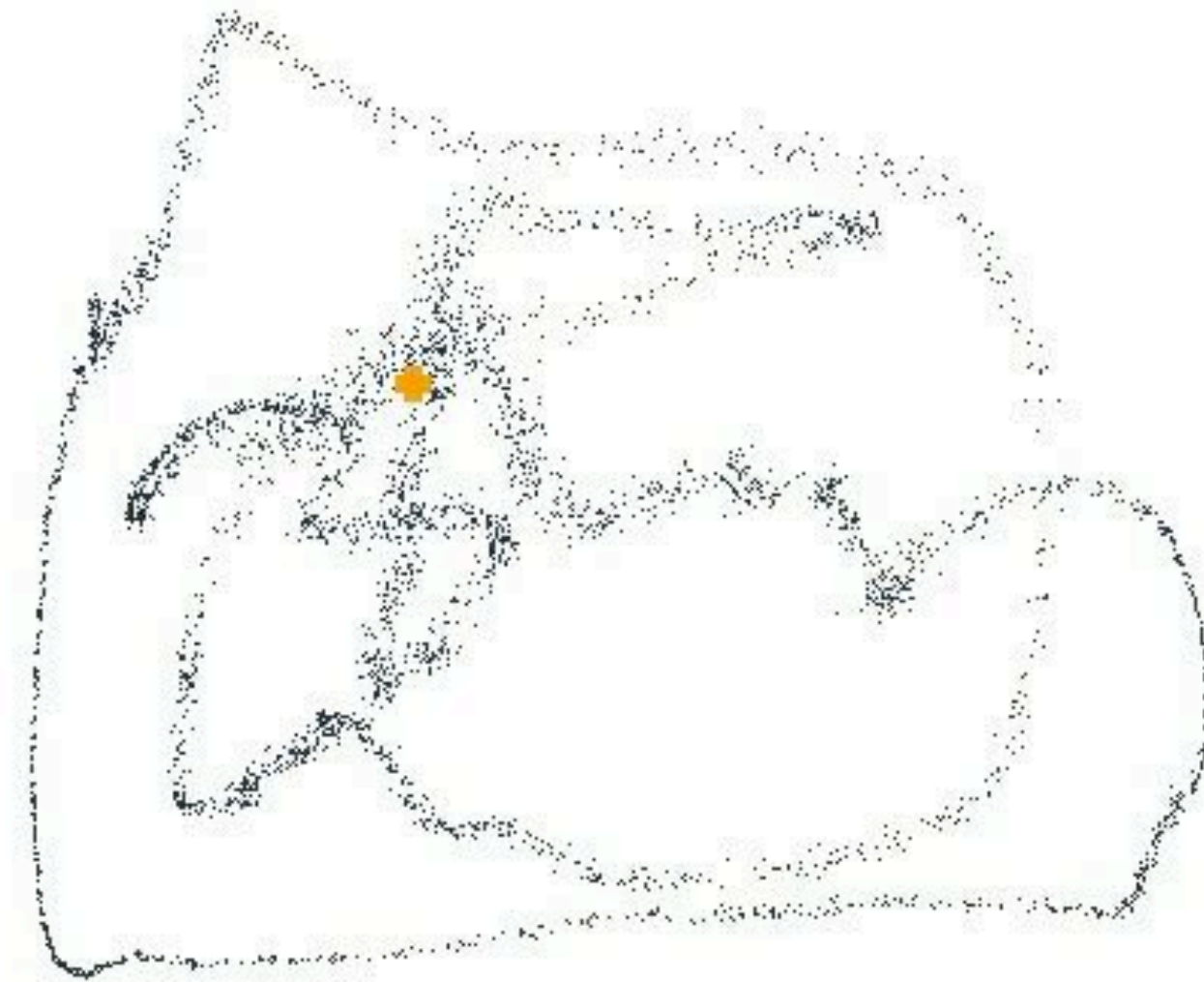
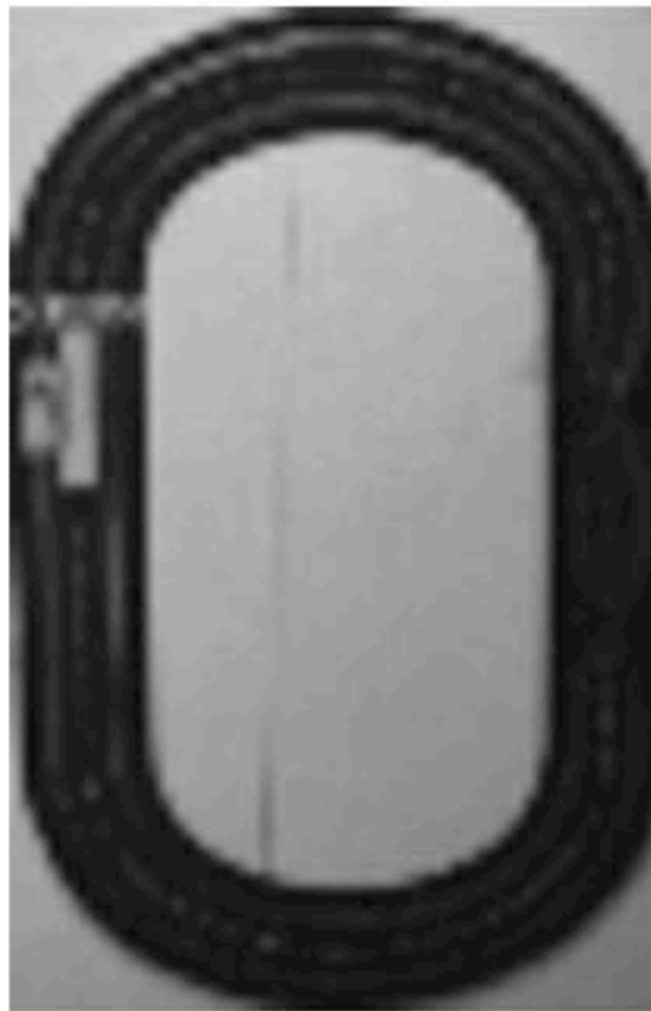
danger



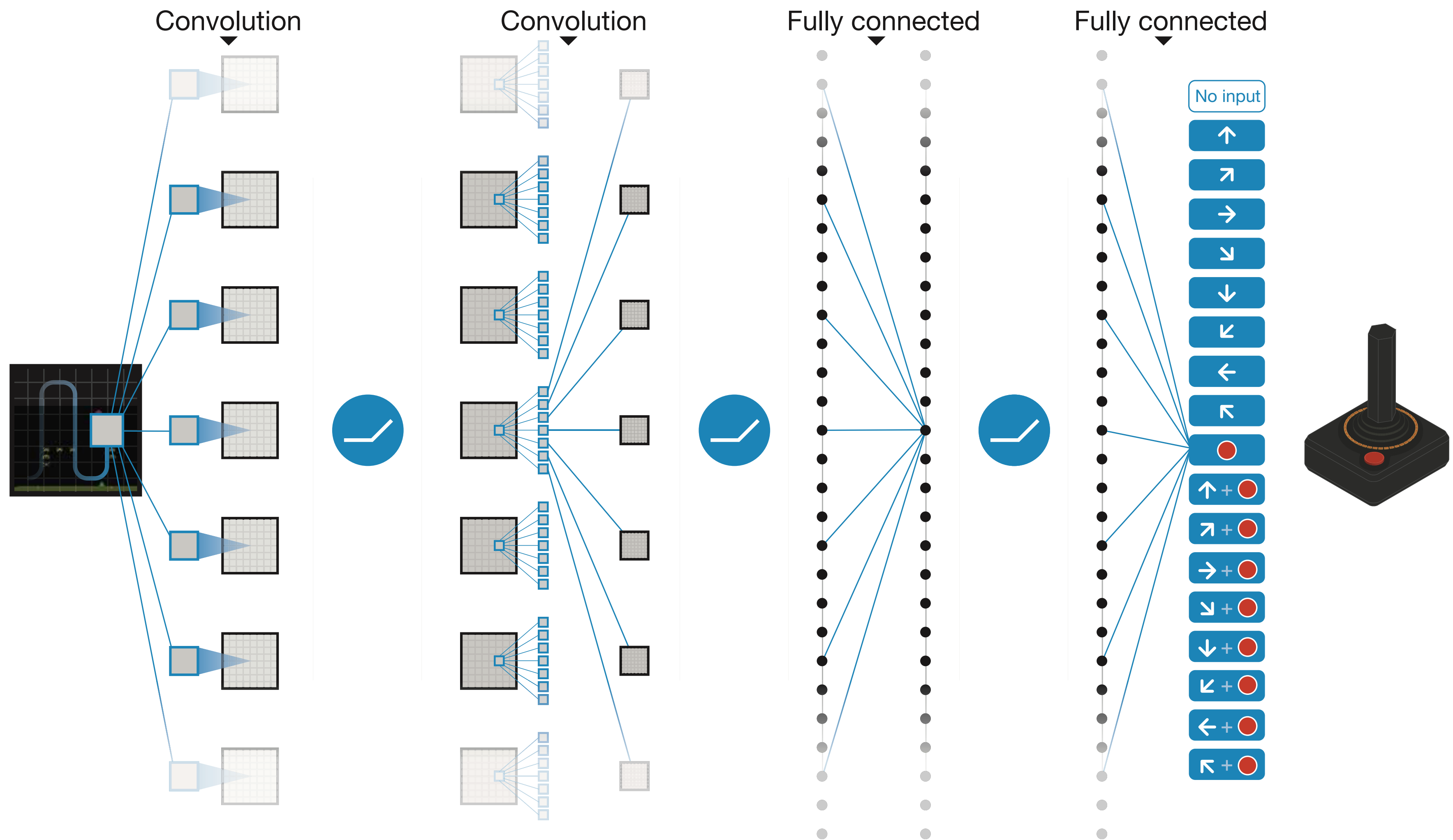




Slot Car in Latent Feature Space



Slow motion with 1/4 of real velocity



LETTER

doi:10.1038/nature14236

Human-level control through deep reinforcement learning

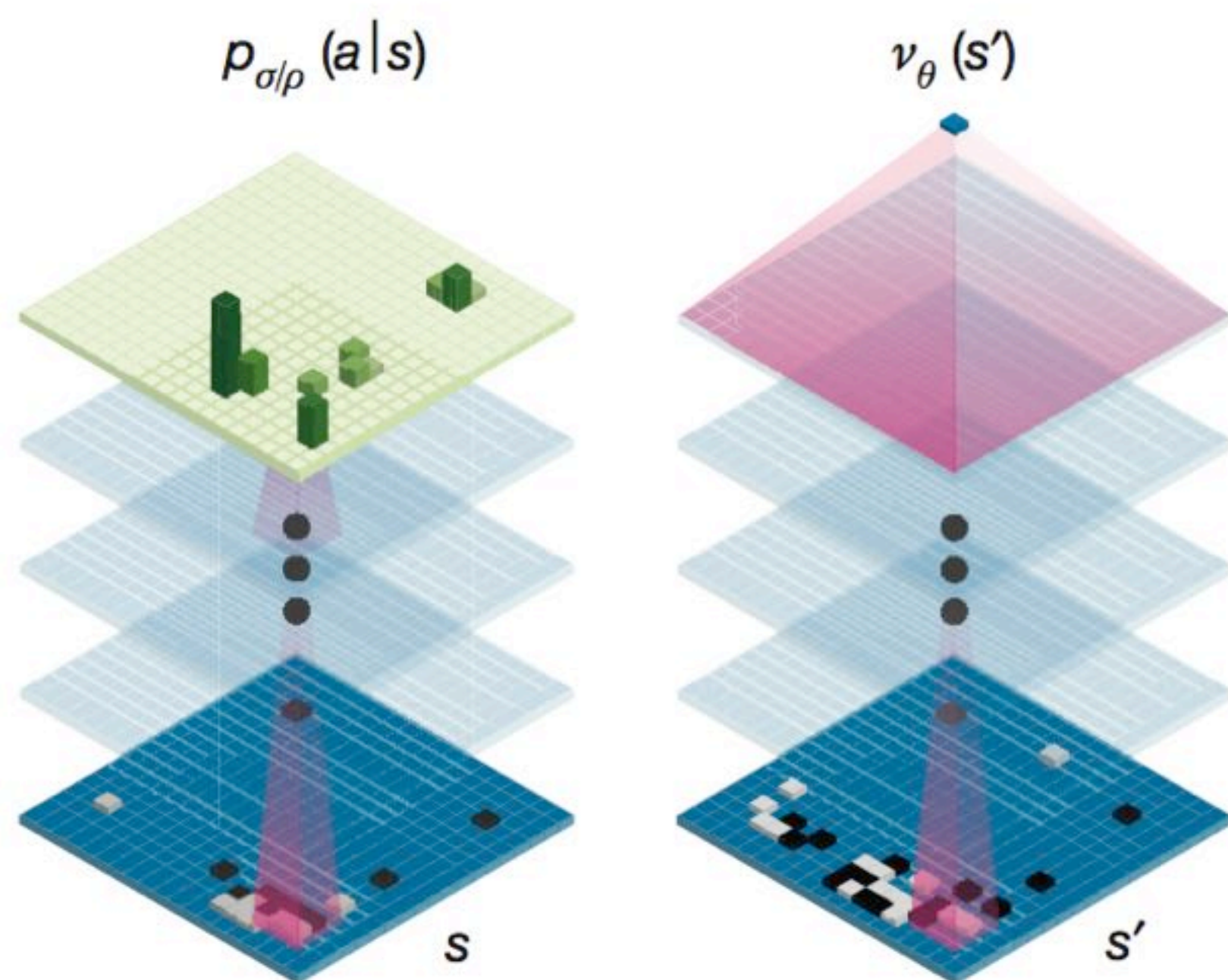
Volodymyr Mnih^{1*}, Koray Kavukcuoglu^{1*}, David Silver^{1*}, Andrei A. Rusu¹, Joel Veness¹, Marc G. Bellemare¹, Alex Graves¹, Martin Riedmiller¹, Andreas K. Fidjeland¹, Georg Ostrovski¹, Stig Petersen¹, Charles Beattie¹, Amir Sadik¹, Ioannis Antonoglou¹, Helen King¹, Dharshan Kumaran¹, Daan Wierstra¹, Shane Legg¹ & Demis Hassabis¹



b

Policy network

Value network



Mastering the game of Go with deep neural networks and tree search

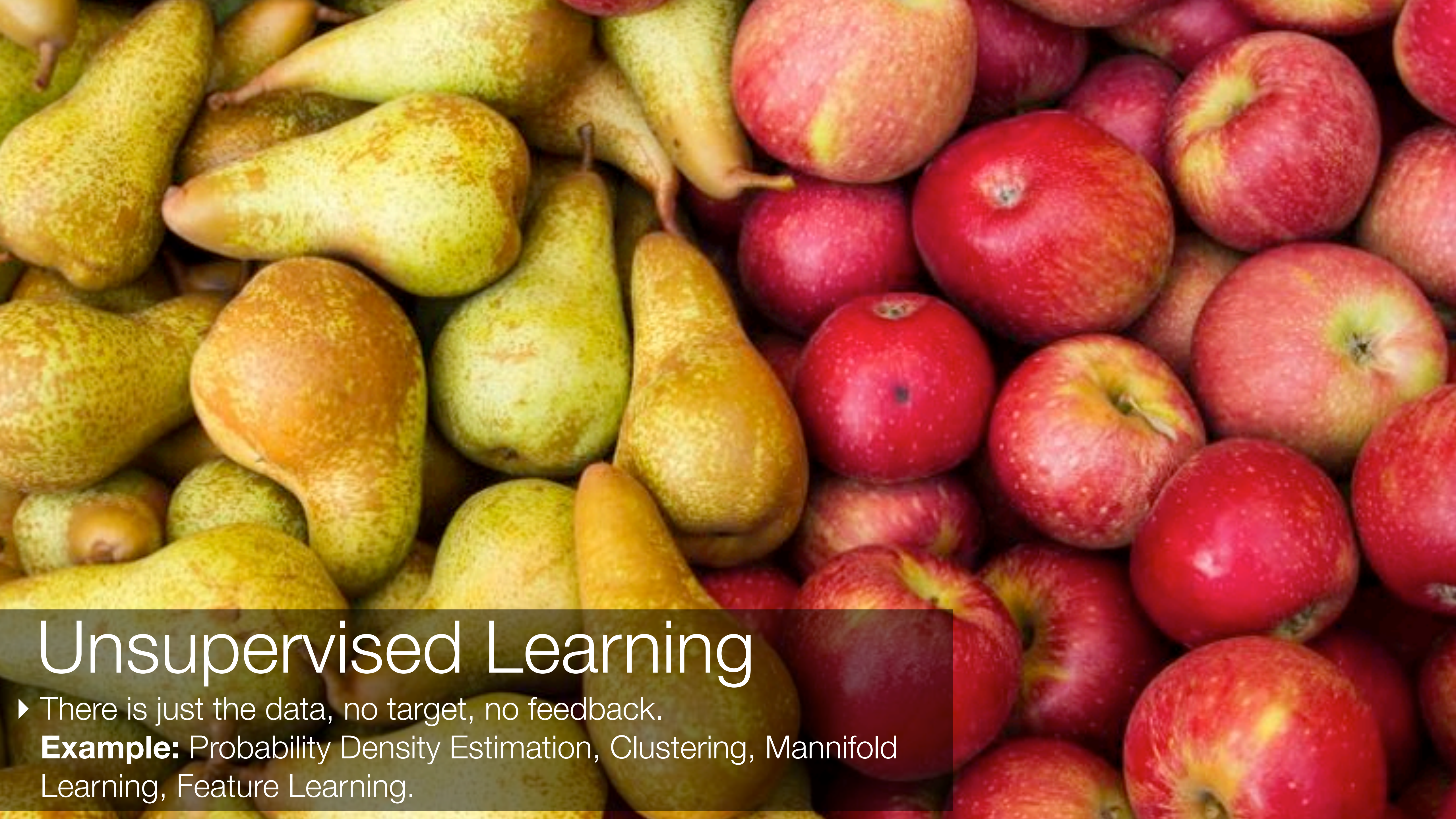
David Silver^{1*}, Aja Huang^{1*}, Chris J. Maddison¹, Arthur Guez¹, Laurent Sifre¹, George van den Driessche¹, Julian Schrittwieser¹, Ioannis Antonoglou¹, Veda Panneershelvam¹, Marc Lanctot¹, Sander Dieleman¹, Dominik Grewe¹, John Nham², Nal Kalchbrenner¹, Ilya Sutskever², Timothy Lillicrap¹, Madeleine Leach¹, Koray Kavukcuoglu¹, Thore Graepel¹ & Demis Hassabis¹



Source: Science

AI beats Human
whenever it enters
the competition

Applications



Unsupervised Learning

► There is just the data, no target, no feedback.

Example: Probability Density Estimation, Clustering, Mannifold Learning, Feature Learning.

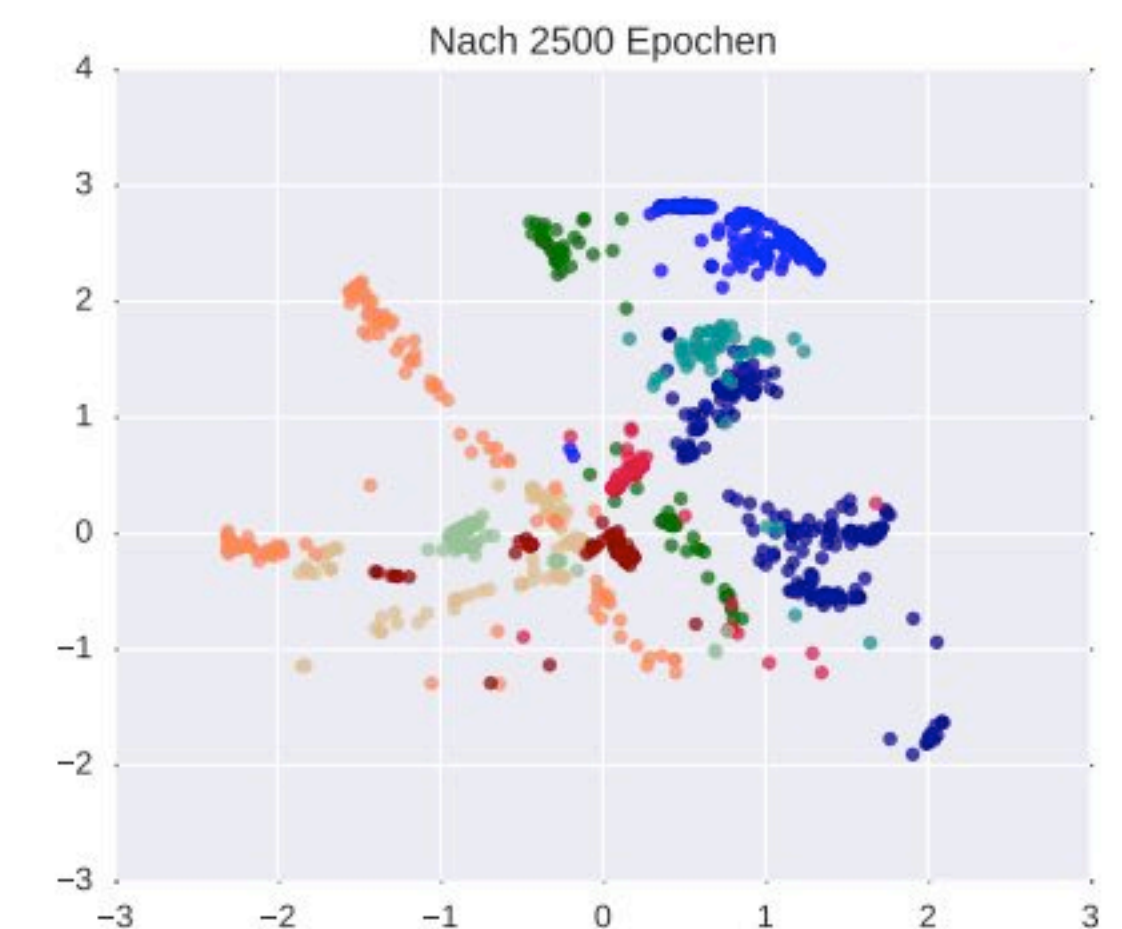
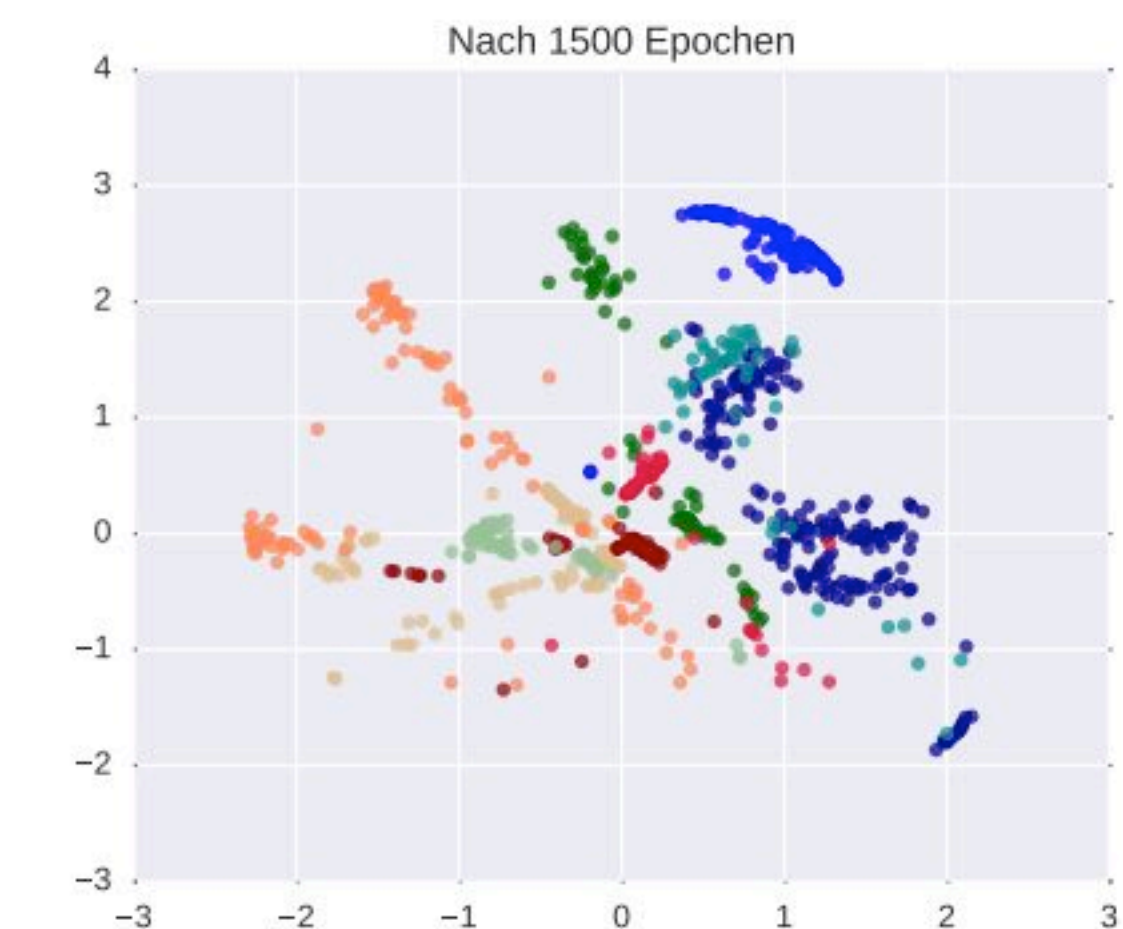
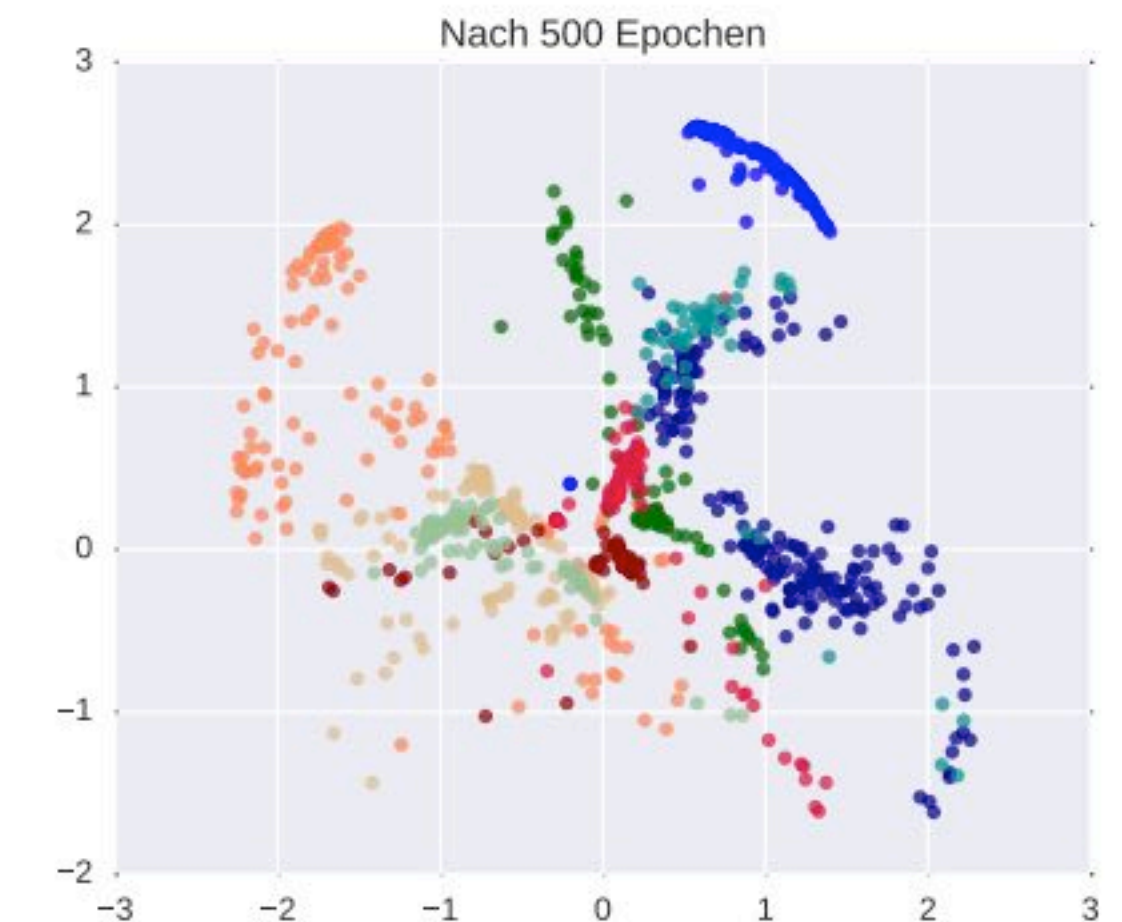
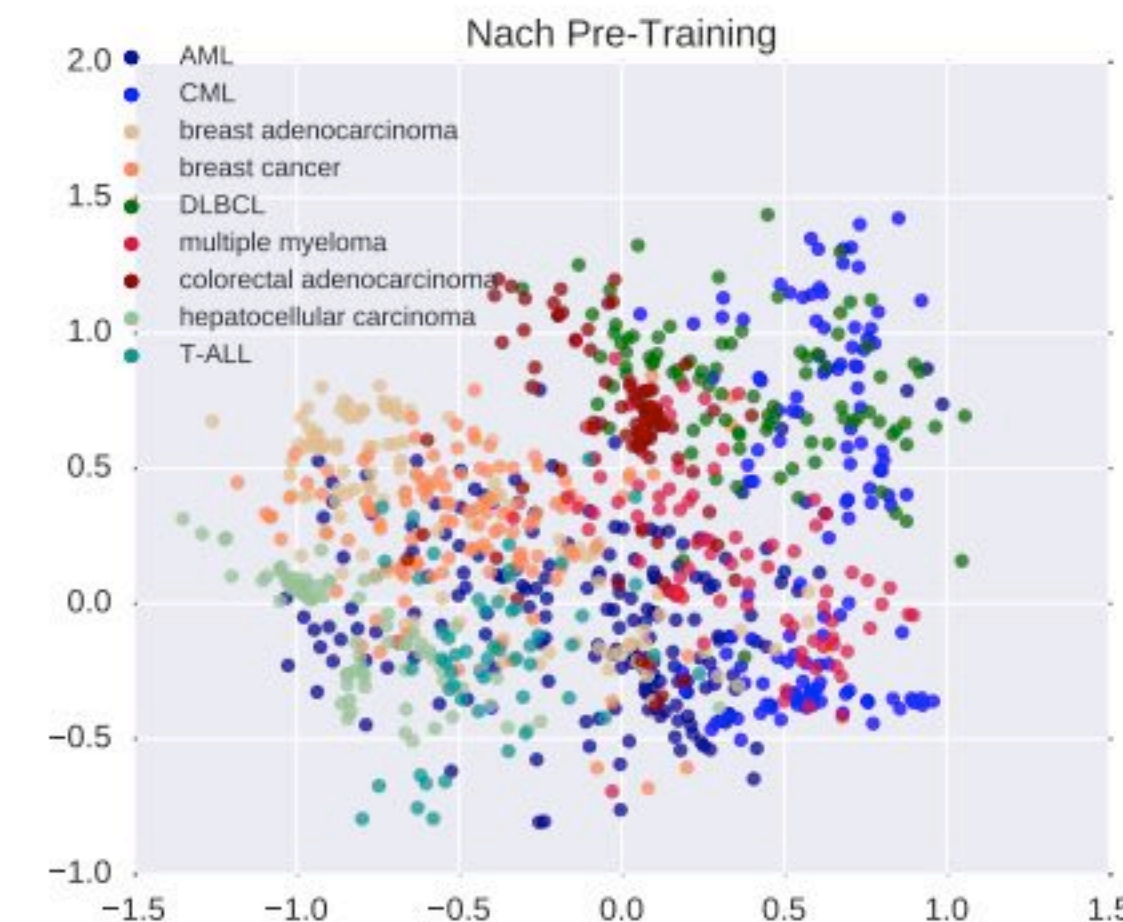
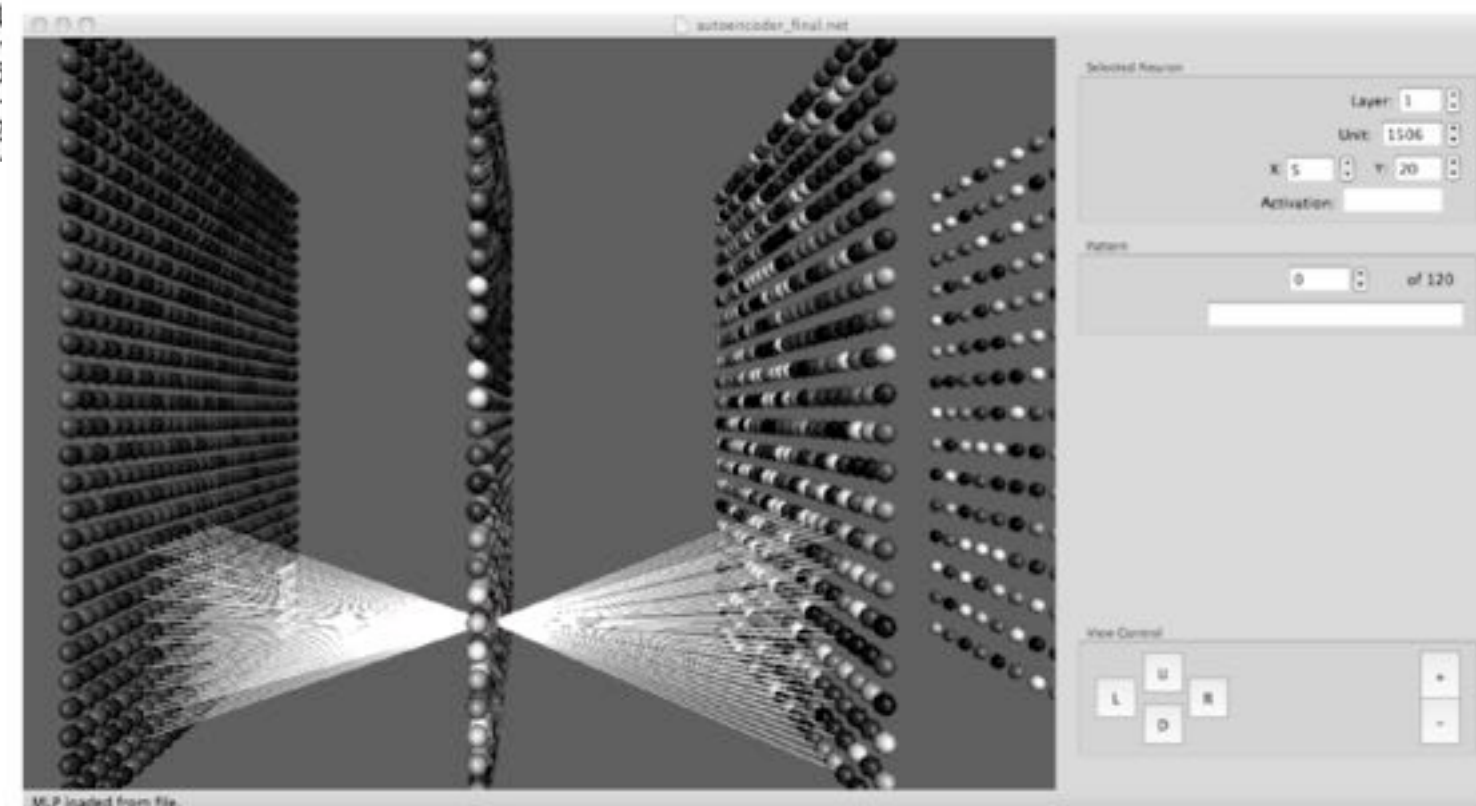
Visualization & Representation

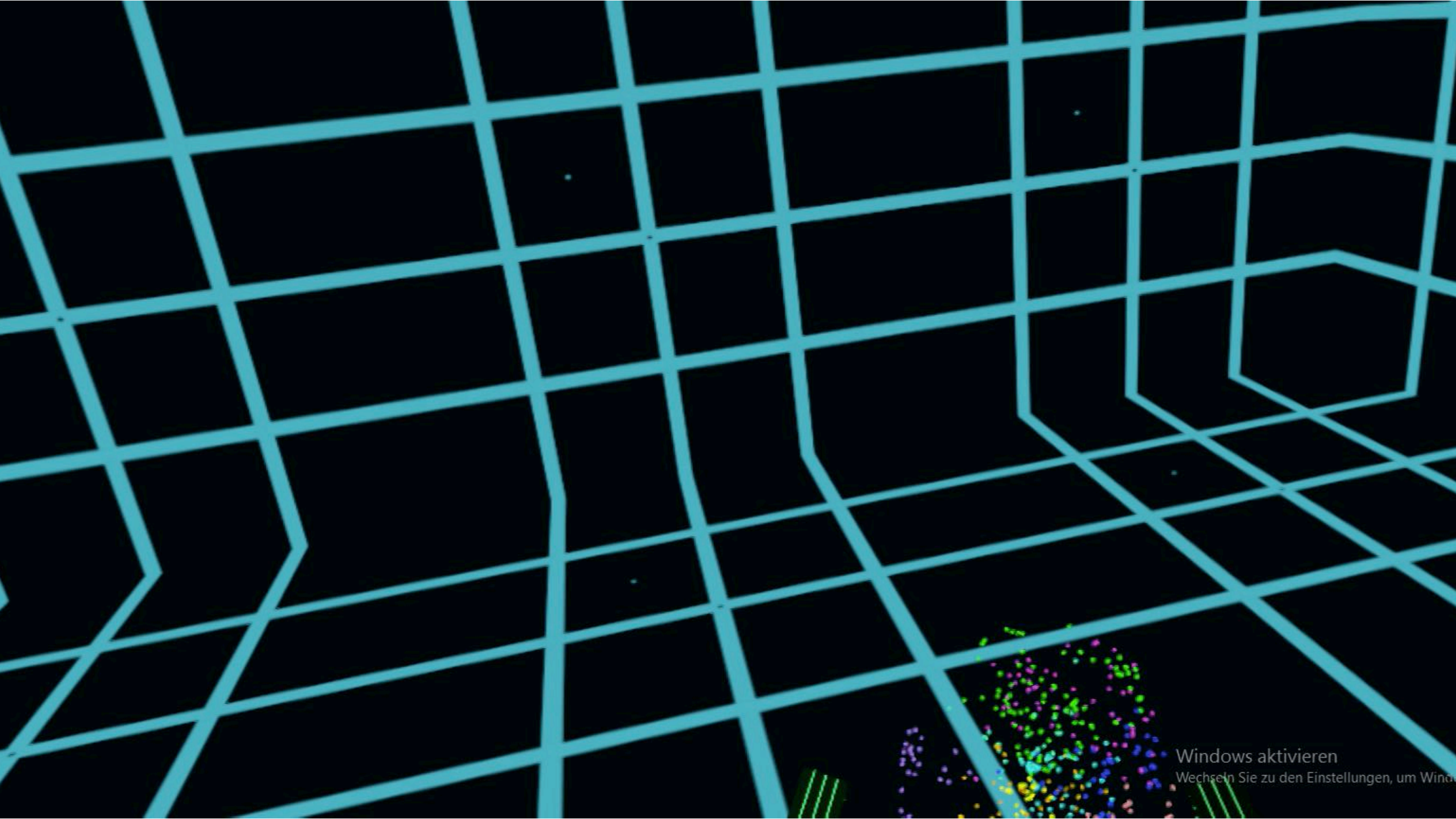
PCA - t-SNE - Deep Autoencoder

Visualization of Gene Expression Data of Cancer Patients

3000 cancer patients,
20000 expressed genes per patient

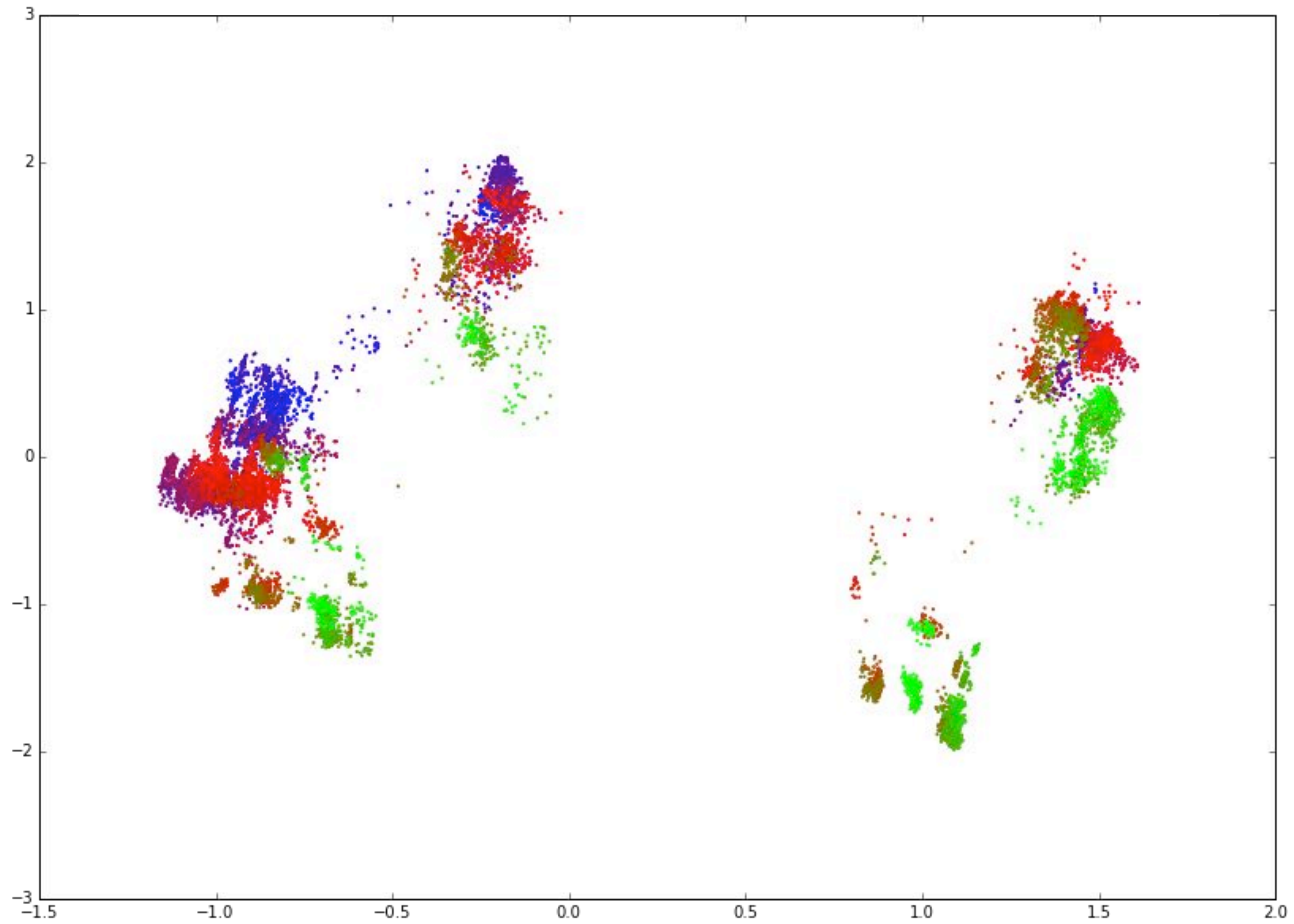
1007_s_at	11.113	9.0016	9.73082	10.0858	9.02319	10.8084	8.53953	9.62217	9.46074	...	7.08799	7.34367	7.14374	6.98799
1053_at	8.63353	7.13359	8.75026	8.03603	8.25018	7.44034	7.33812	9.09907	8.76266	...	7.79403	6.75794	6.16958	6.16657
117_at	5.70633	5.60056	5.53539	5.58342	5.63654	5.57686	5.5821	5.85586	5.6893	...	6.3801	10.4054	9.55094	8.52637
121_at	8.43286	11.214	8.75827	8.715	8.50598	8.96119	8.62649	8.57374	10.1316	...	8.0948	7.91892	8.01743	7.78107
1255_g_at	3.6126	3.50758	3.49087	3.50939	3.48815	3.48791	3.78254	3.46632	3.4939	...	3.51056	3.54645	3.51243	3.55127
1294_at	6.56716	6.27671	6.48012	6.52817	6.07641	6.41791	6.99648	6.11197	5.89823	...	8.58388	7.64425	7.55718	7.35374
1316_at	5.32575	5.26078	5.5346	5.30245	5.41222	5.85616	5.35442	5.30053	5.24834	...	5.26625	5.65879	5.49398	5.96872
1320_at	5.0257	4.32289	4.14413	4.43518	5.70804	5.02017	5.47859	4.38358	4.6995	...	3.91704	4.37035	3.98443	3.87286
1405_i_at	4.33825	4.05247	3.8998	3.89405	3.80096	3.72654	3.89077	5.18569	3.679	...	5.66482	9.92337	9.64229	8.72453
1431_at	3.52288	3.57089	3.59646	3.54154	4.93521	3.88633	3.66972	4.05415	3.68796	...	3.54359	3.6156	3.75262	3.58121
1438_at	6.2833	6.25143	8.56186	6.31753	6.06036	6.53778	5.98391	5.73928	5.63754	...	4.67545	5.4586	5.58399	5.162
1487_at	7.57014	7.87256	8.41749	8.98784	7.46501									
1494_f_at	5.65639	5.70568	5.57135	5.59633	5.72636									
1552256_a_at	8.71516	8.60713	10.6836	9.31663	8.71652									

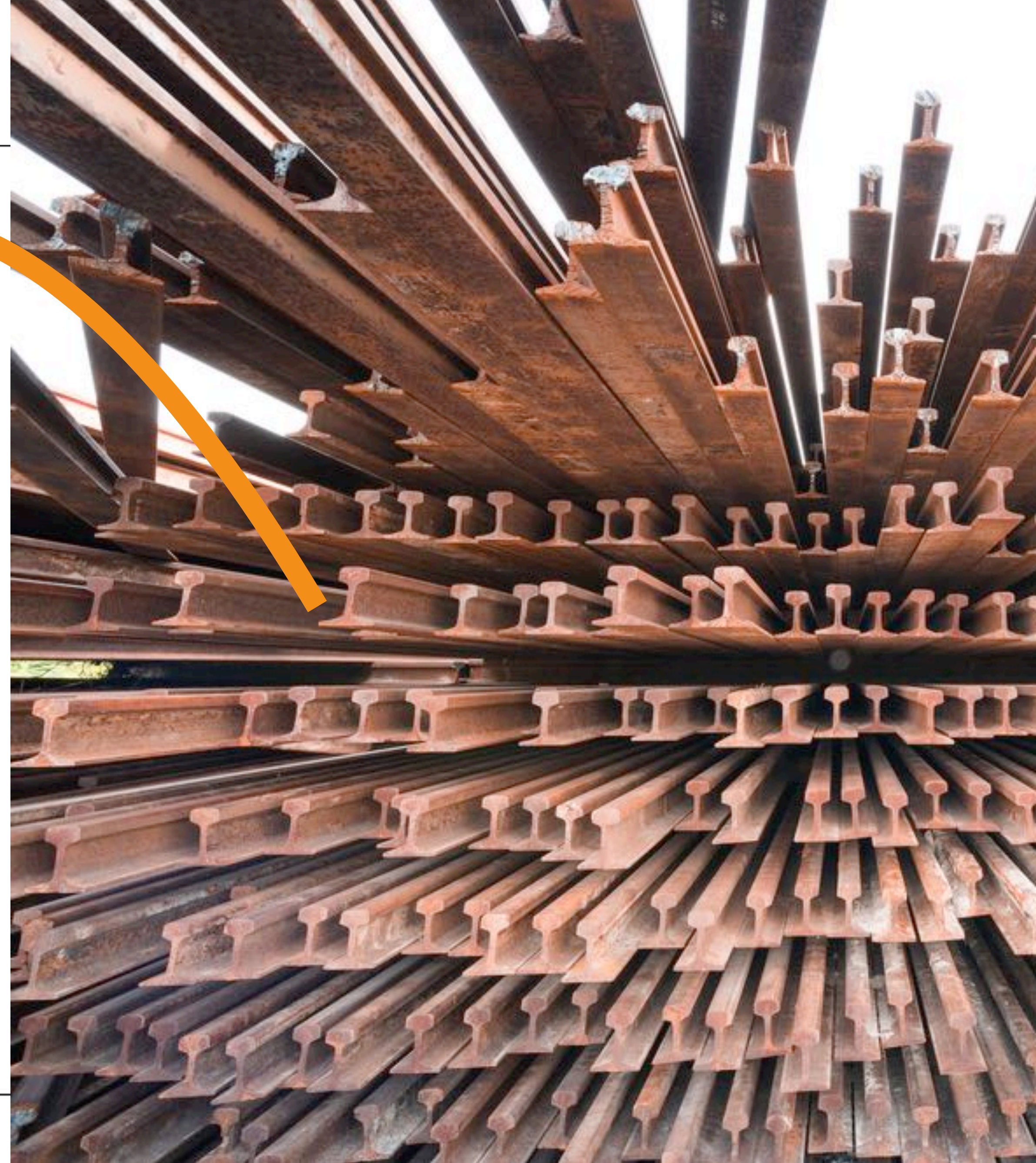
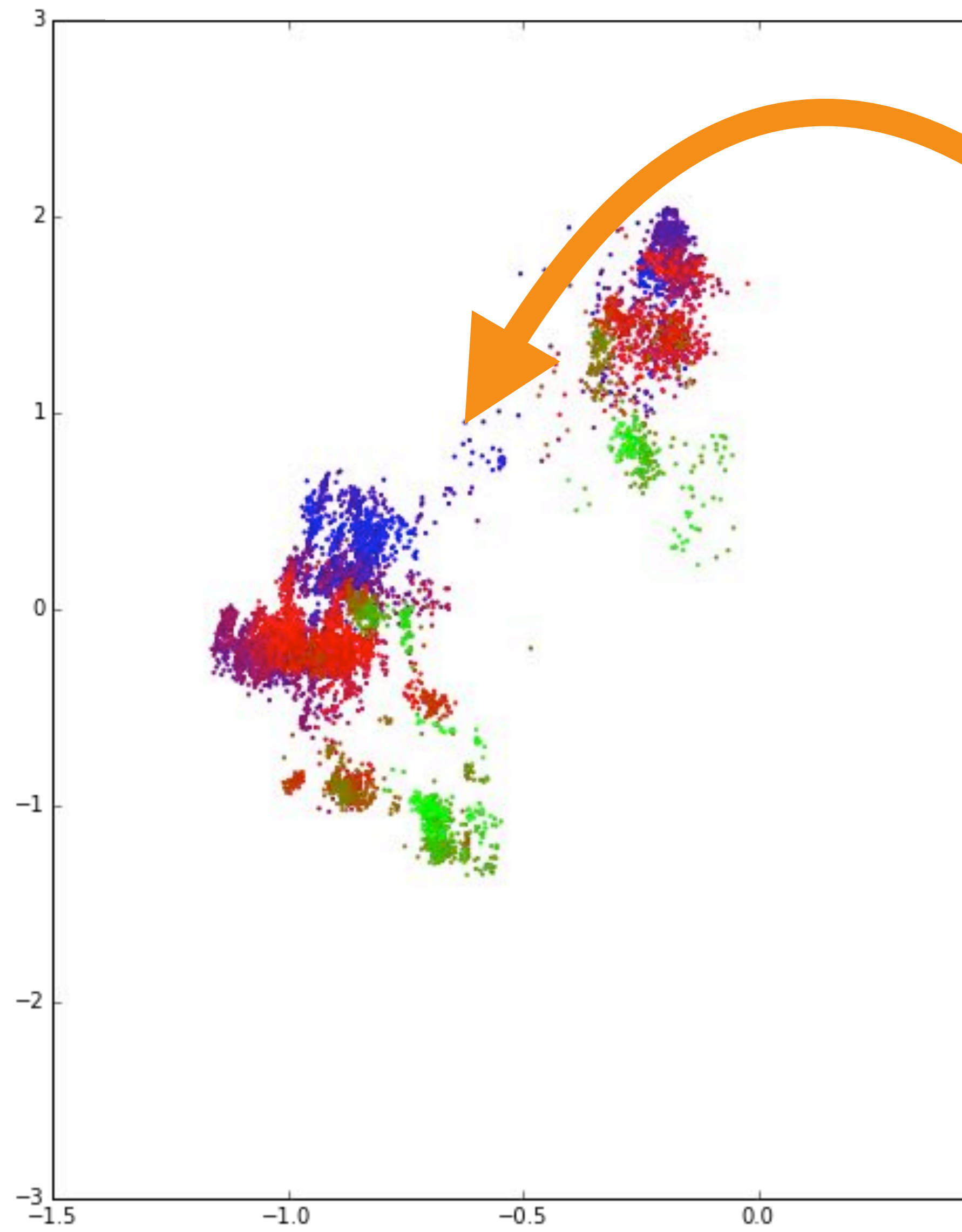


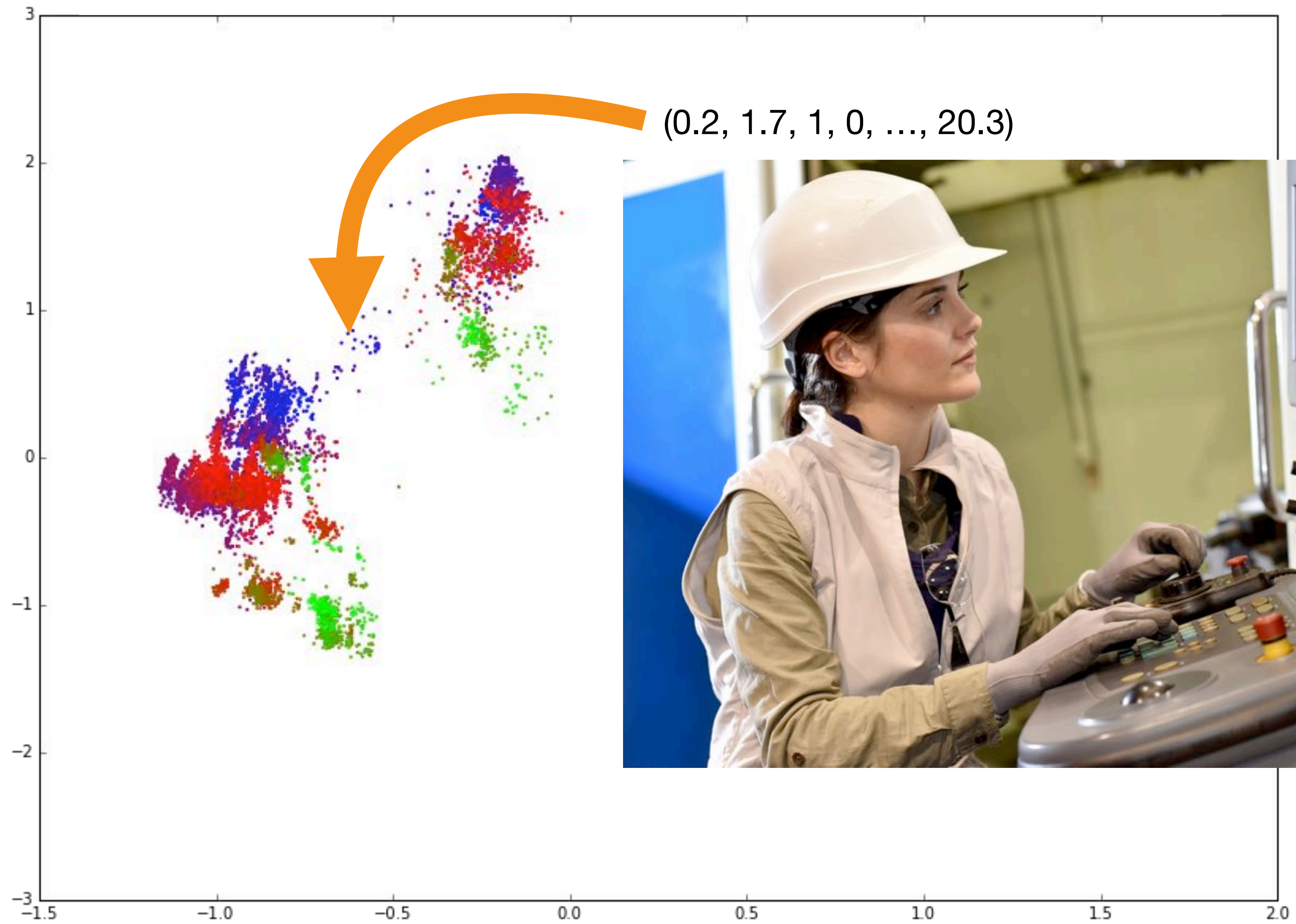


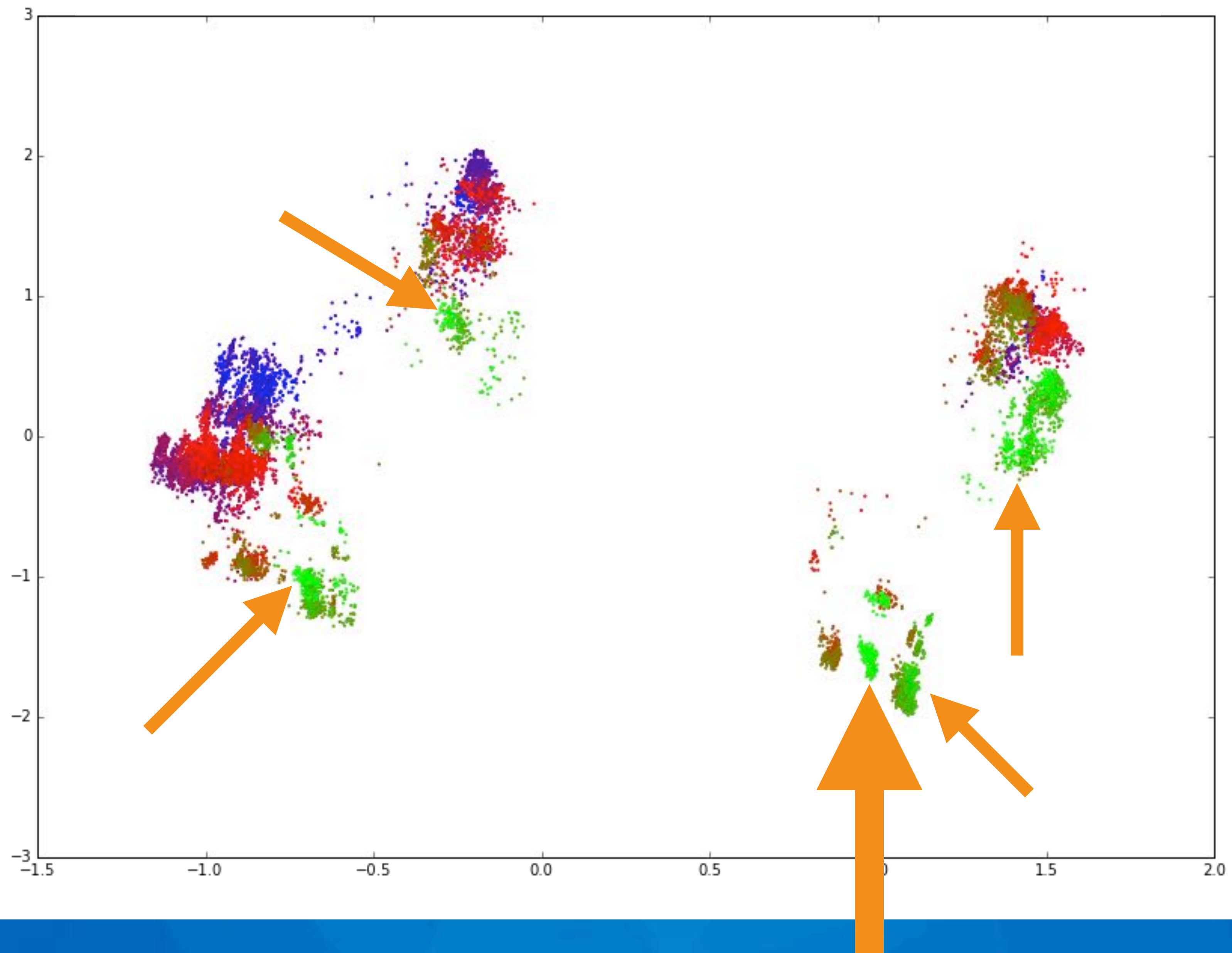
Windows aktivieren

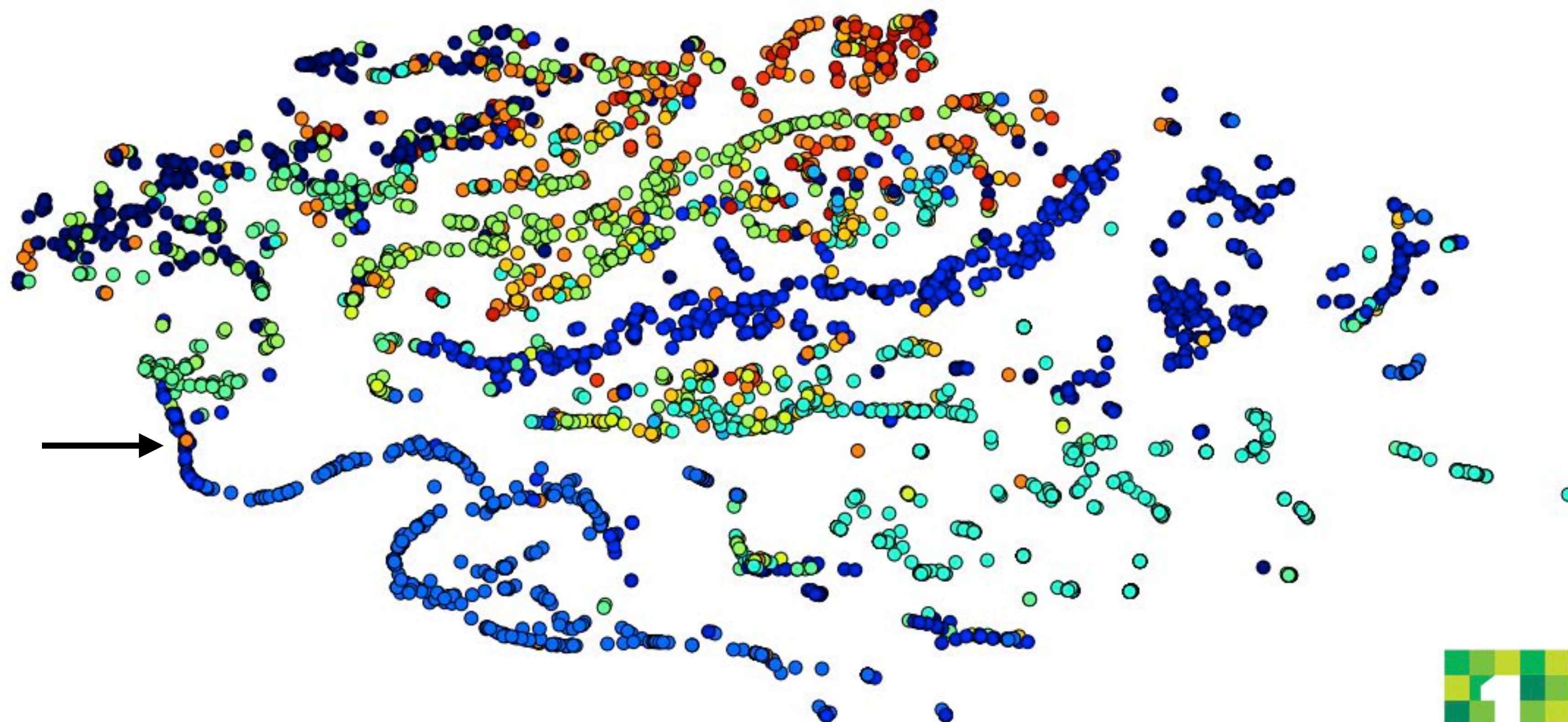
Wechseln Sie zu den Einstellungen, um Wind





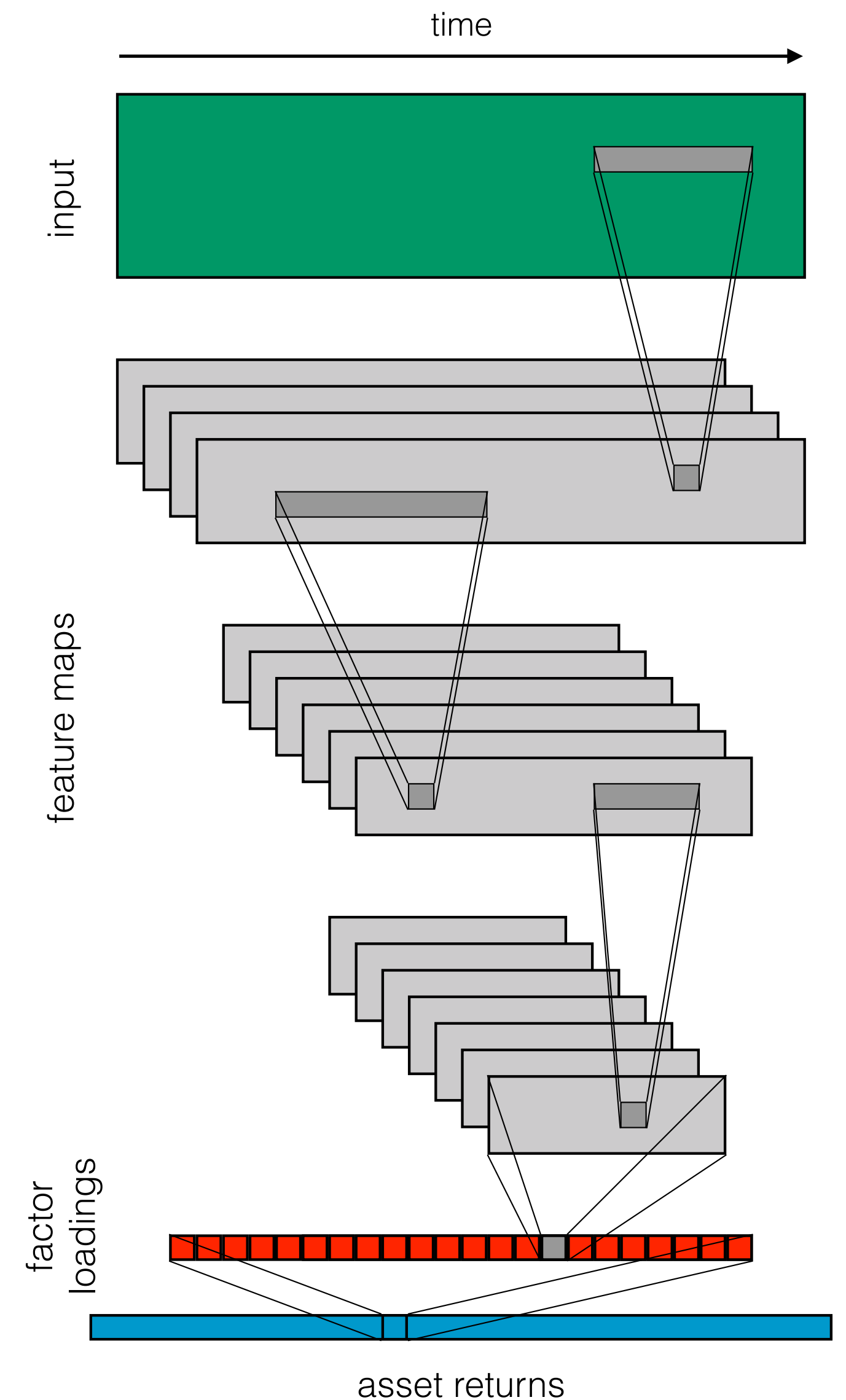






Deep factor model for financial time series

- **input**
 - time series of market data, index returns, macroeconomic data, fundamentals, ...
- **feature learning**
 - the network autonomously learns predictive features from the input variables, simultaneously modeling covariate information and outcome
- **factor loadings**
 - latent factors are extracted using the learned features from the preceding layers
- **asset returns**
 - returns for a universe of financial instruments are obtained as a linear combination of the factor loadings



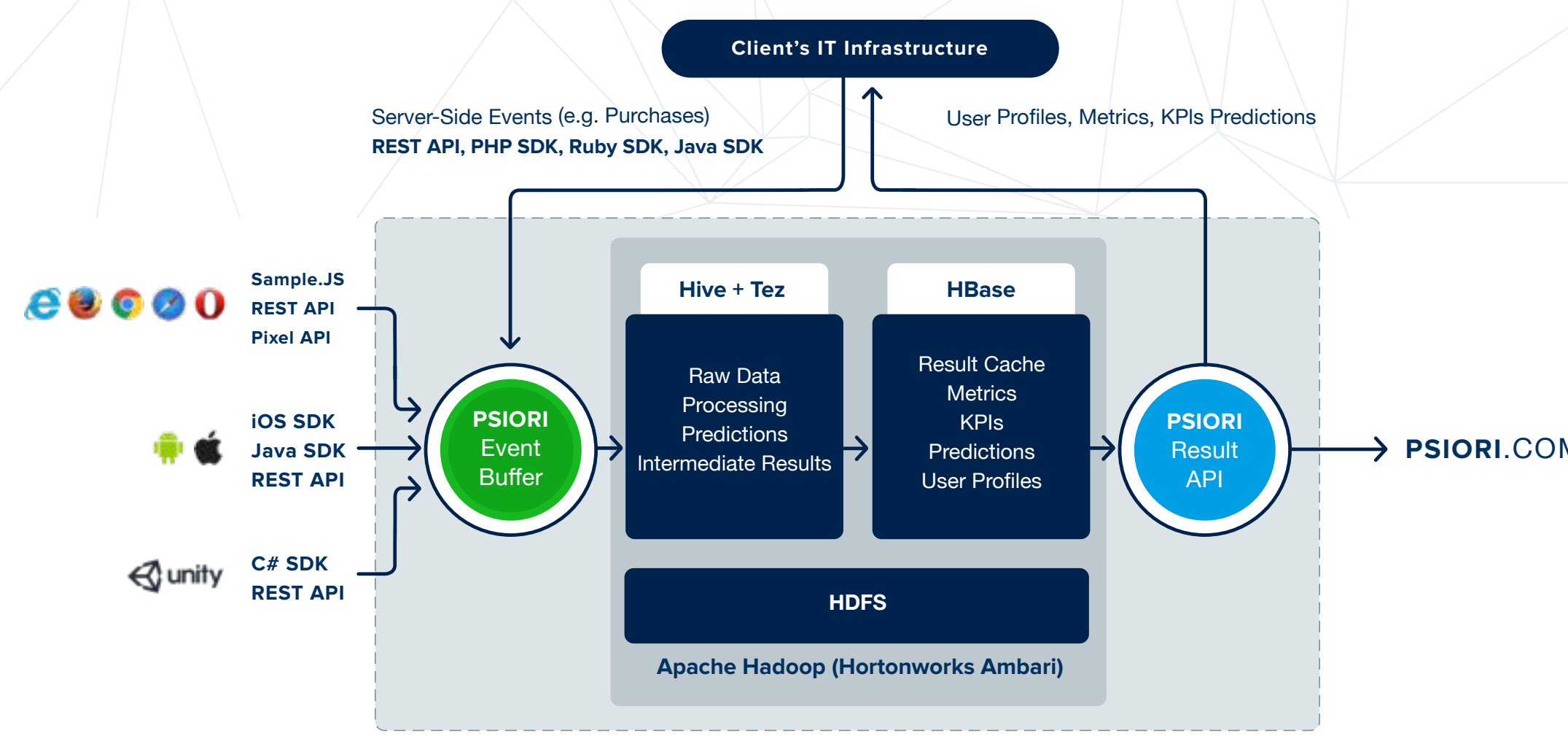
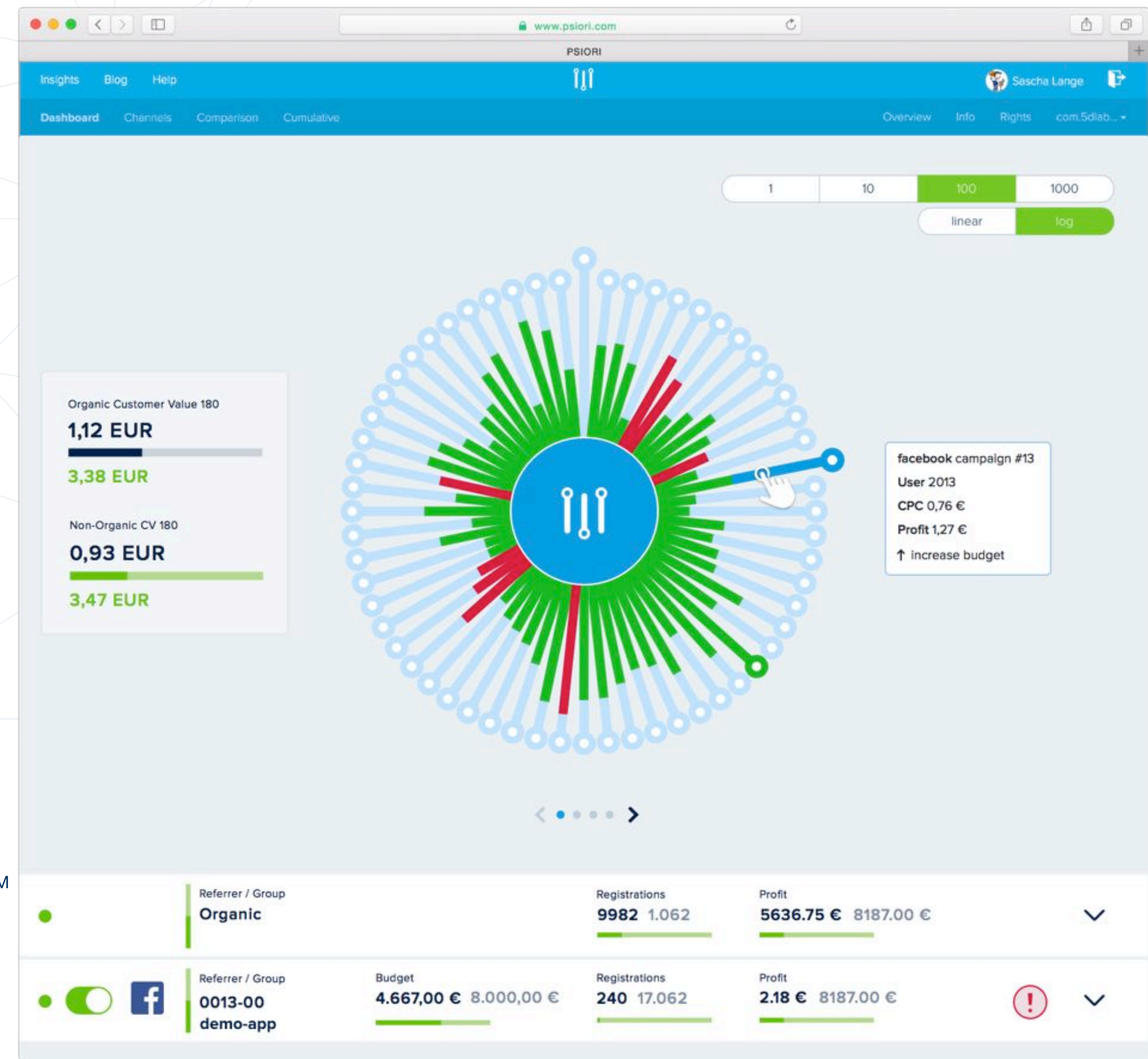
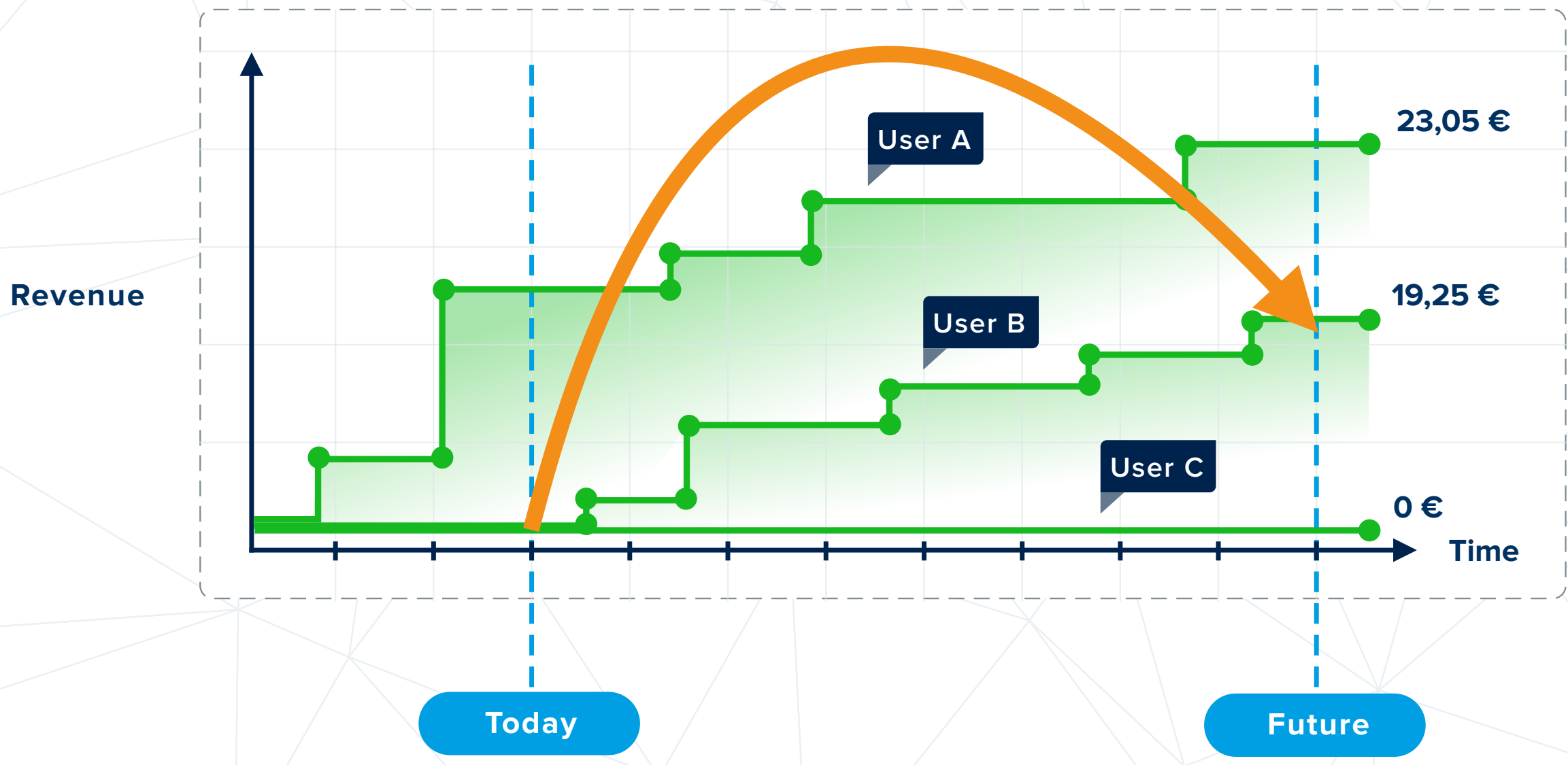


$$E = mc^2$$

Supervised Learning

► External teacher provides "samples" of input and desired output.

Example: Data from the past, existing users.



Machine Learning for Product Categorization

New Product

http://domain.com

Google

Product 1

Properties 12

Group 2

Group 3

1 2 3 4 5 6 ... 21 22



+

GPC # 44

GPC-Category 44

GPC-Category 44

GPC-Category 12

GPC-Category 17

GPC-Category 1

GPC-Category 4

GPC-Category 99

GPC-Category 14

GPC-Category 71

Manufacturer

Full-Text Search or Enter New

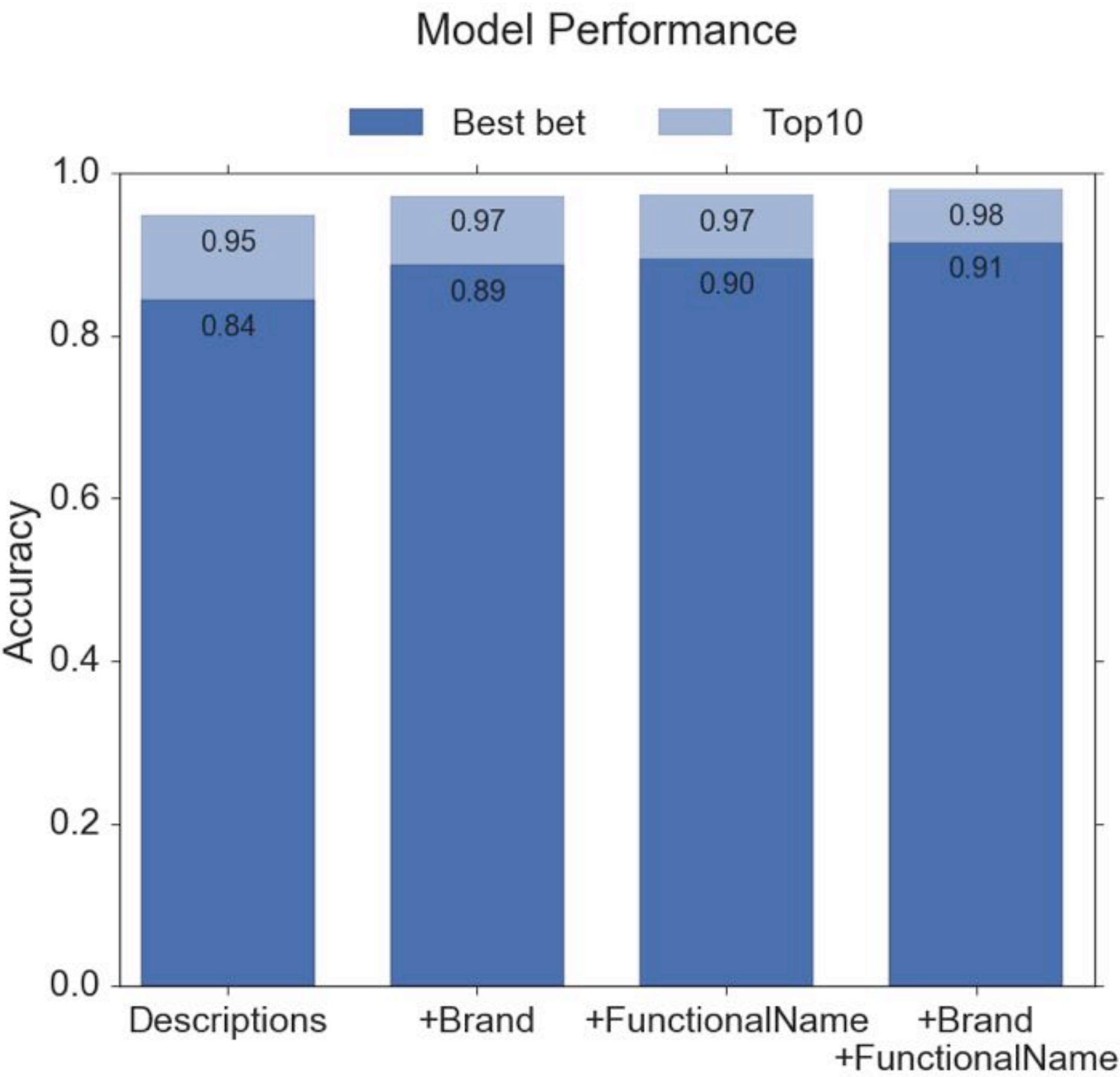
Description

Ostmann Vanille-zucker im Plastikbeportionierer

You have to fill all required attributes.

This product might be reviewed and rejected for these reasons:
- Data quality is poor; provide more information

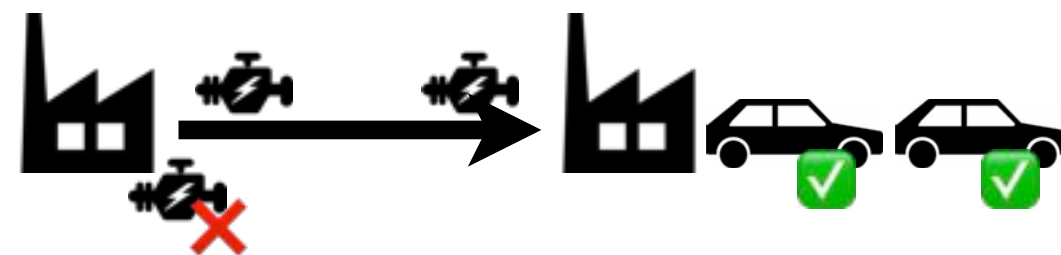
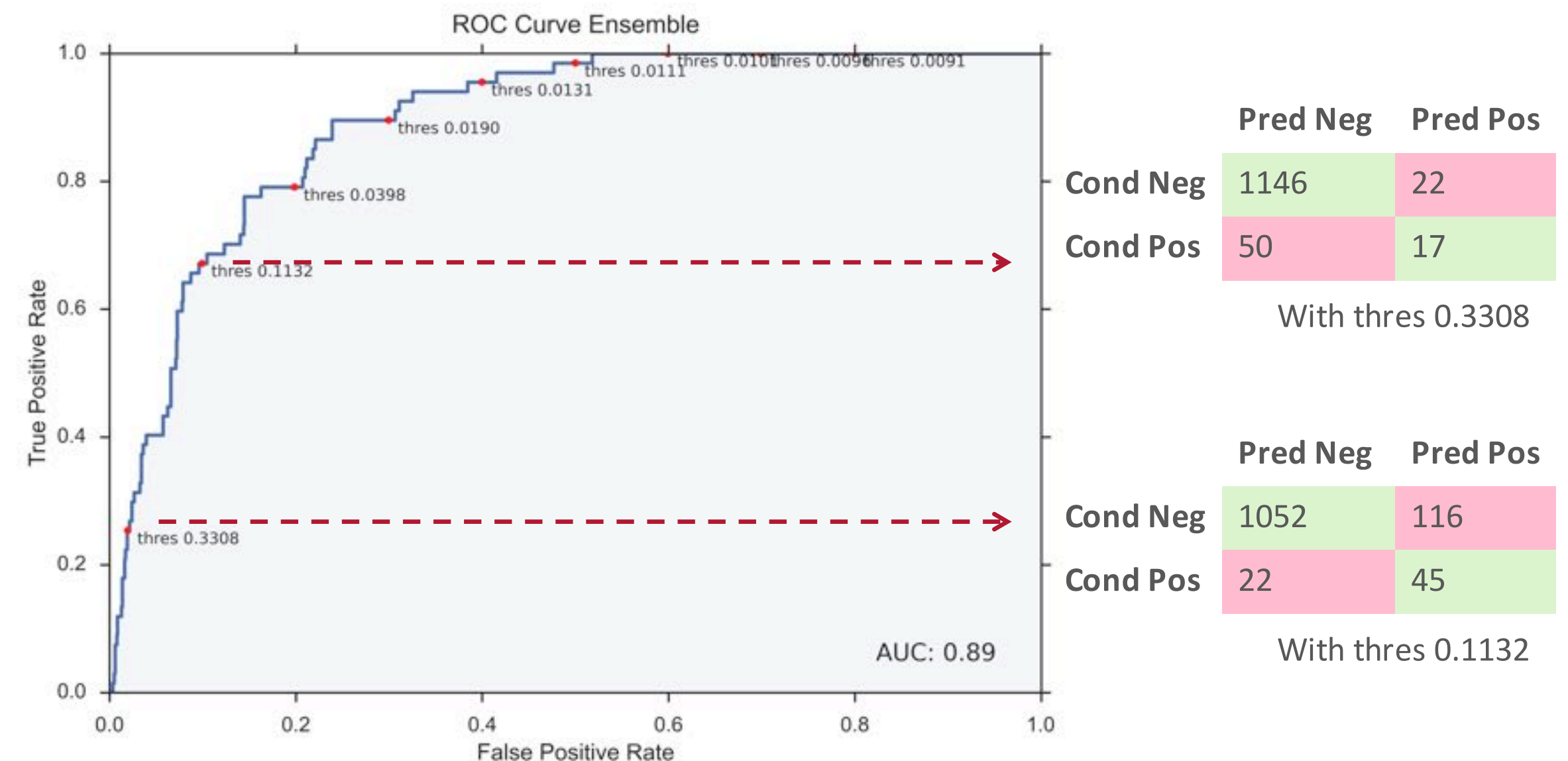
Save



ThyssenKrupp Presta: Faulty Parts Prediction

- Predictive Model that selects flawed components very early, before delivery to customer and final assembly, saves ~ \$25k/week
- Input: raw sensor data from robots,
Target: quality of manufactured part

- Accepting 2% false positives → detect 25% of bad parts
- Accepting 10% false positives → detect 67% of bad parts



Predictive Maintenance & Asset Health Index

Goal: anticipate end-of-life of critical machines

- Quantify the health status based on sensor data or inspection protocols
- Predict remaining lifespan to prepare replacement
- Detect abuse and measure effect of maintenance

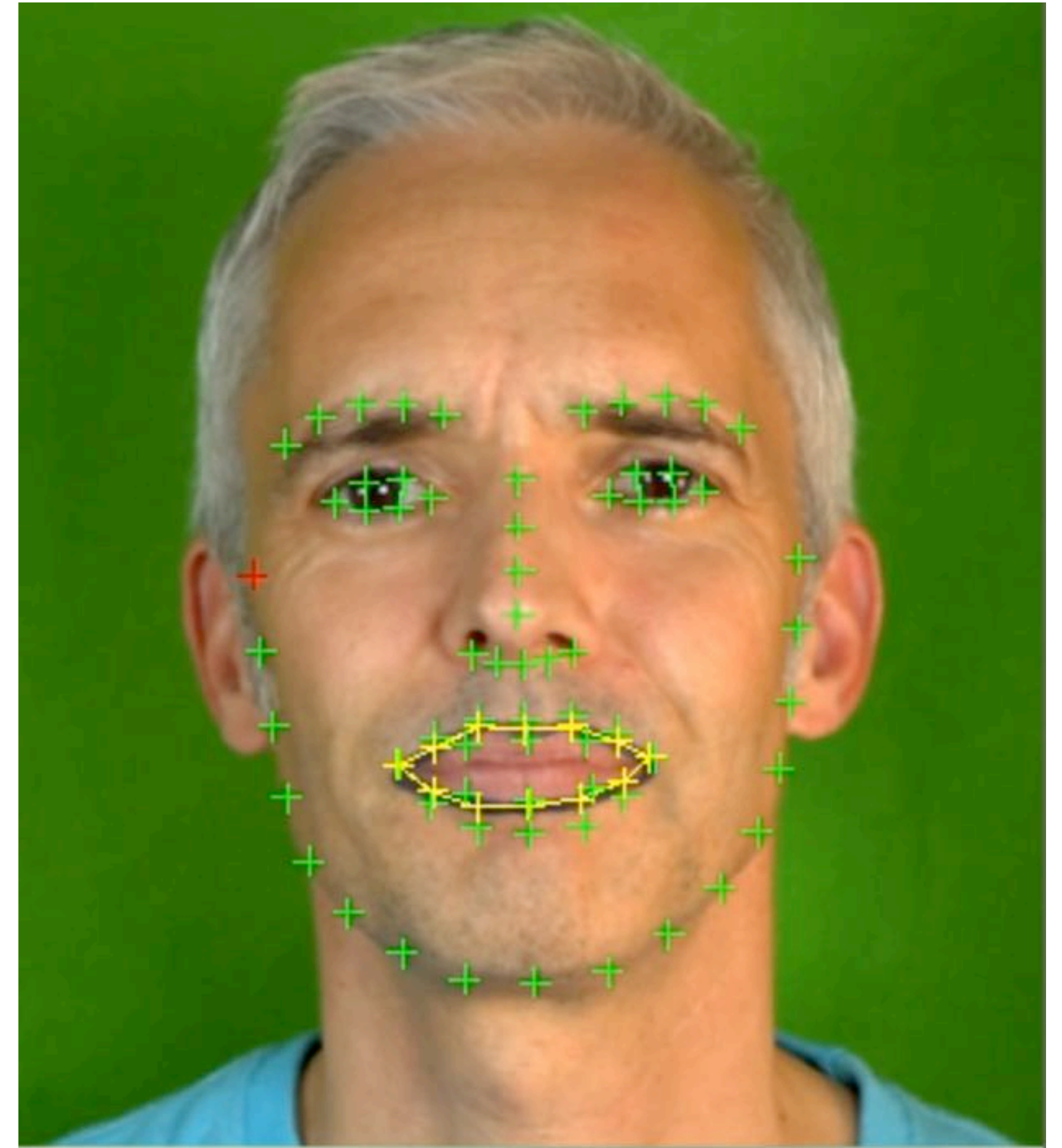
Reference: Wood processing tools, expensive and delicate

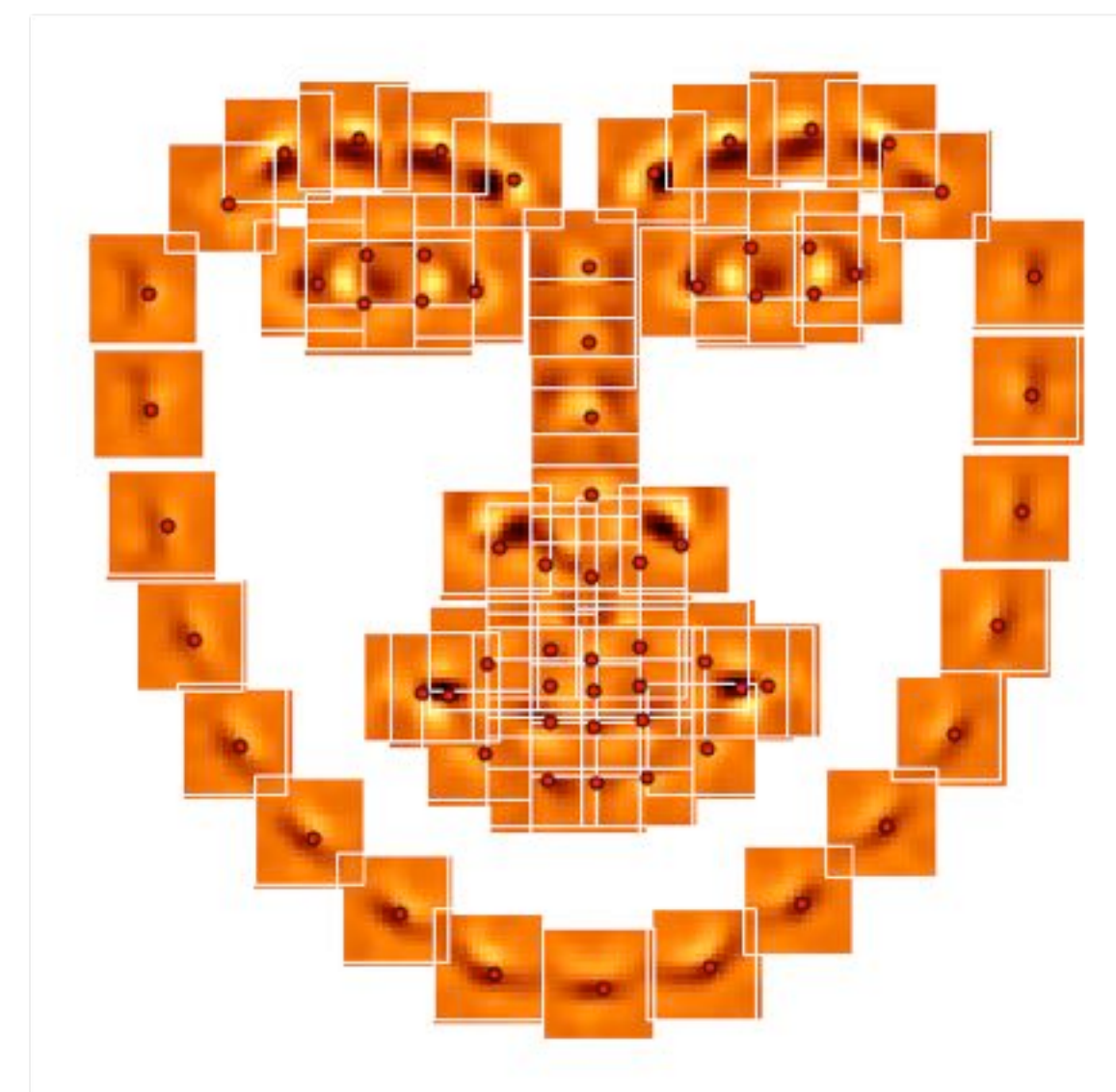
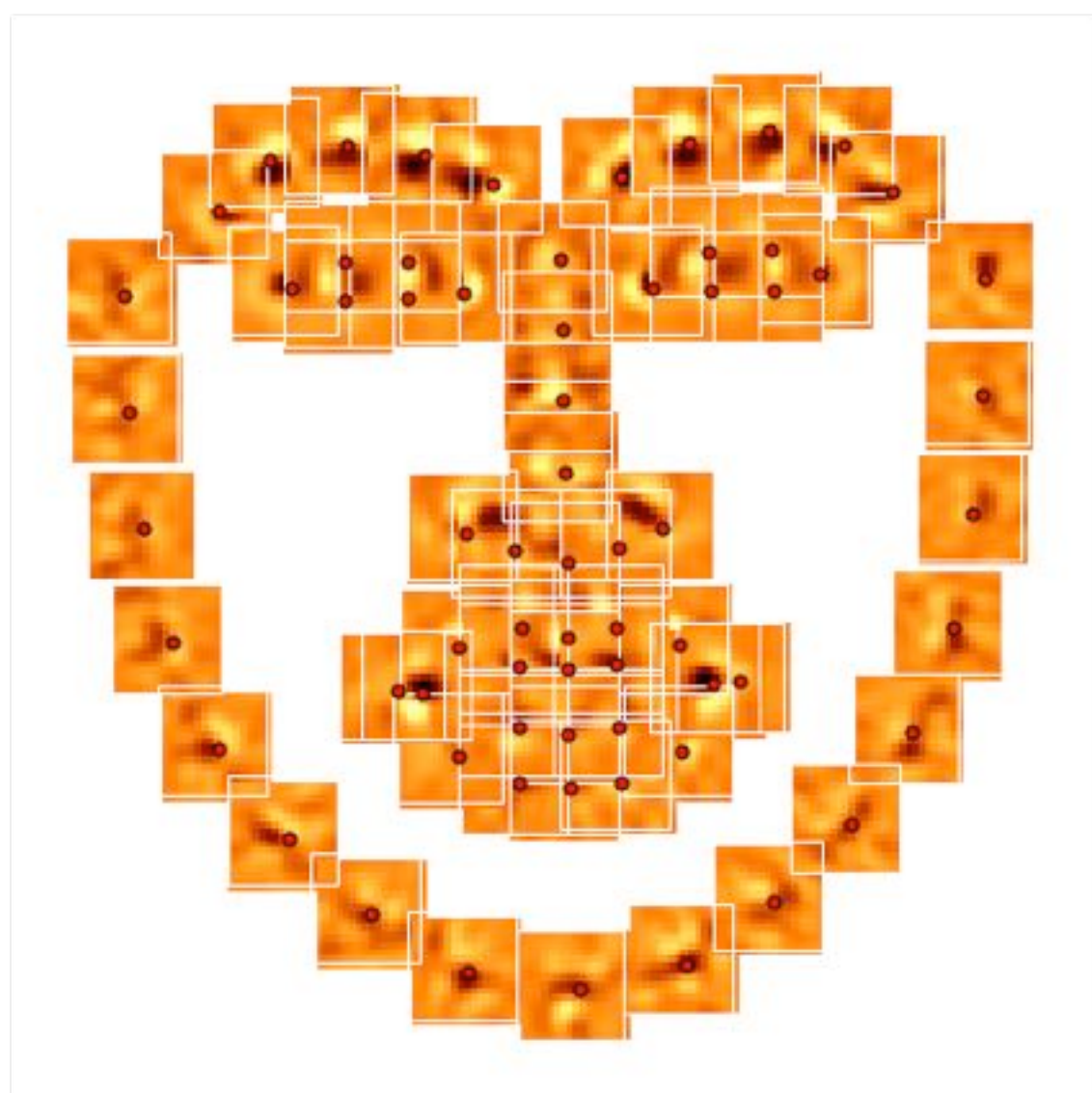
- Customers report breakdowns
- Manufacturer analyzes usage and predicts asset health, interested in improper use



LipSync Face Tracking & Transfer

- Marker-less motion capturing
- Track head pose and facial features
- Improves on open source algorithms



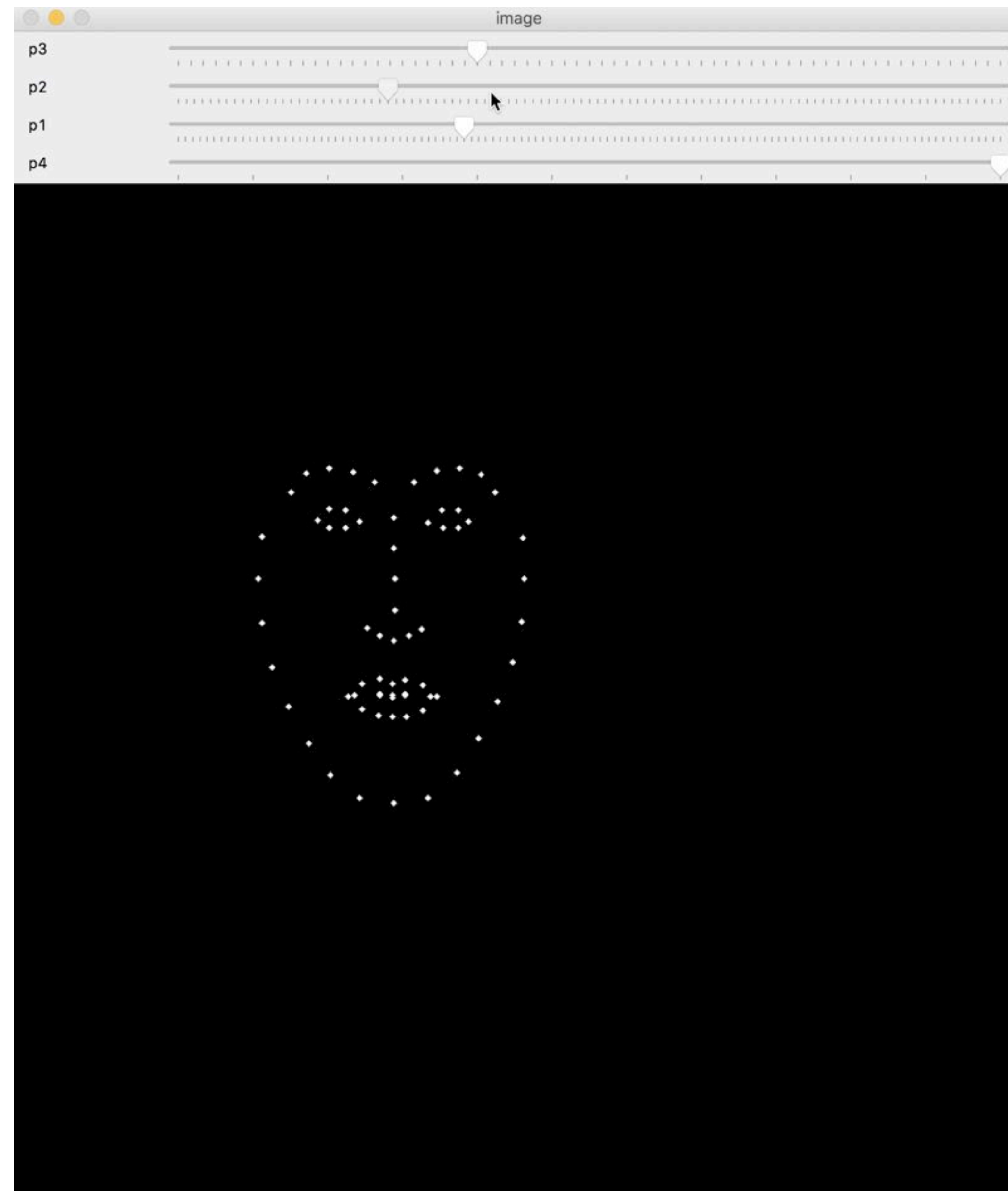


better
(best open source)

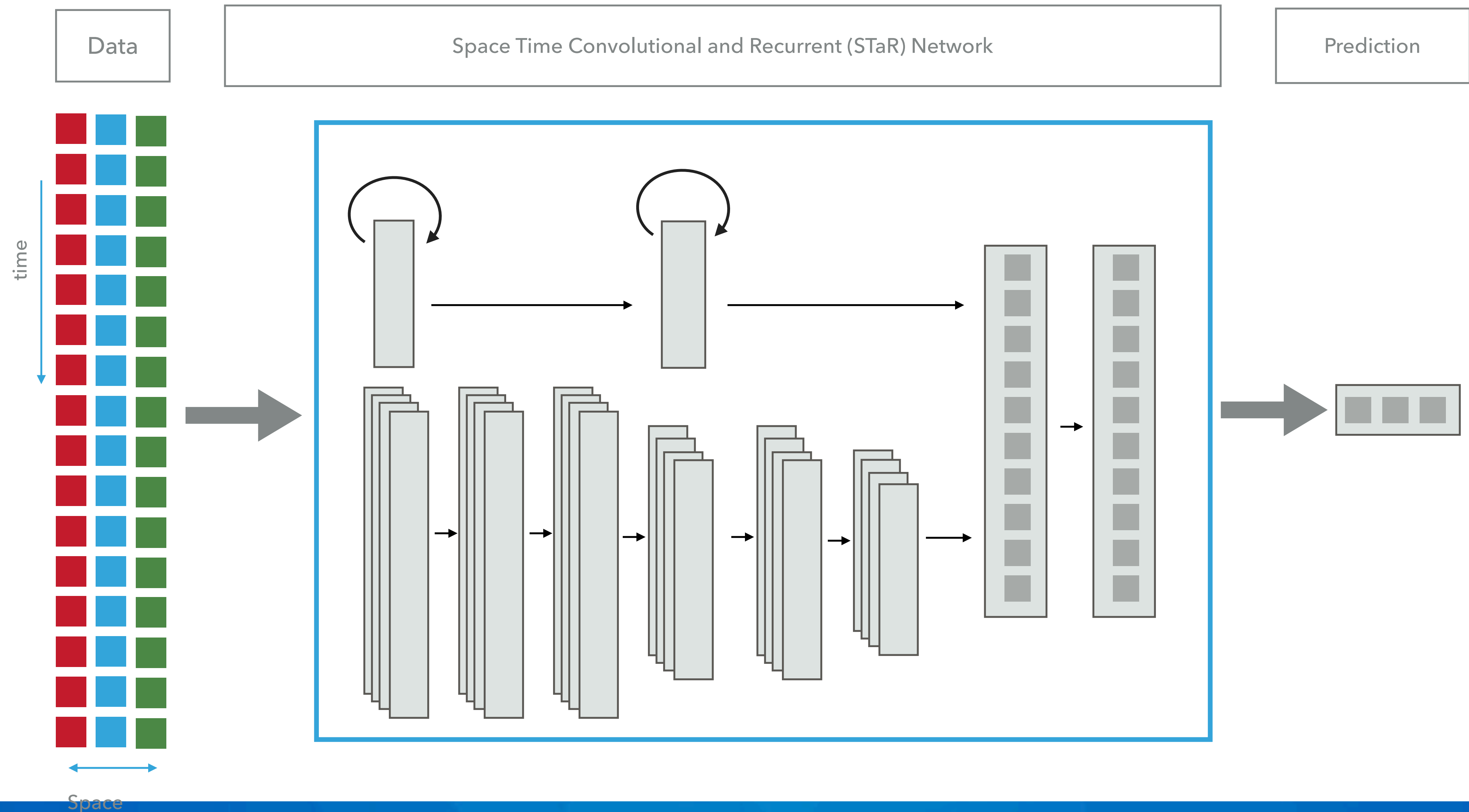


Deep Conv Nets
(our current state)

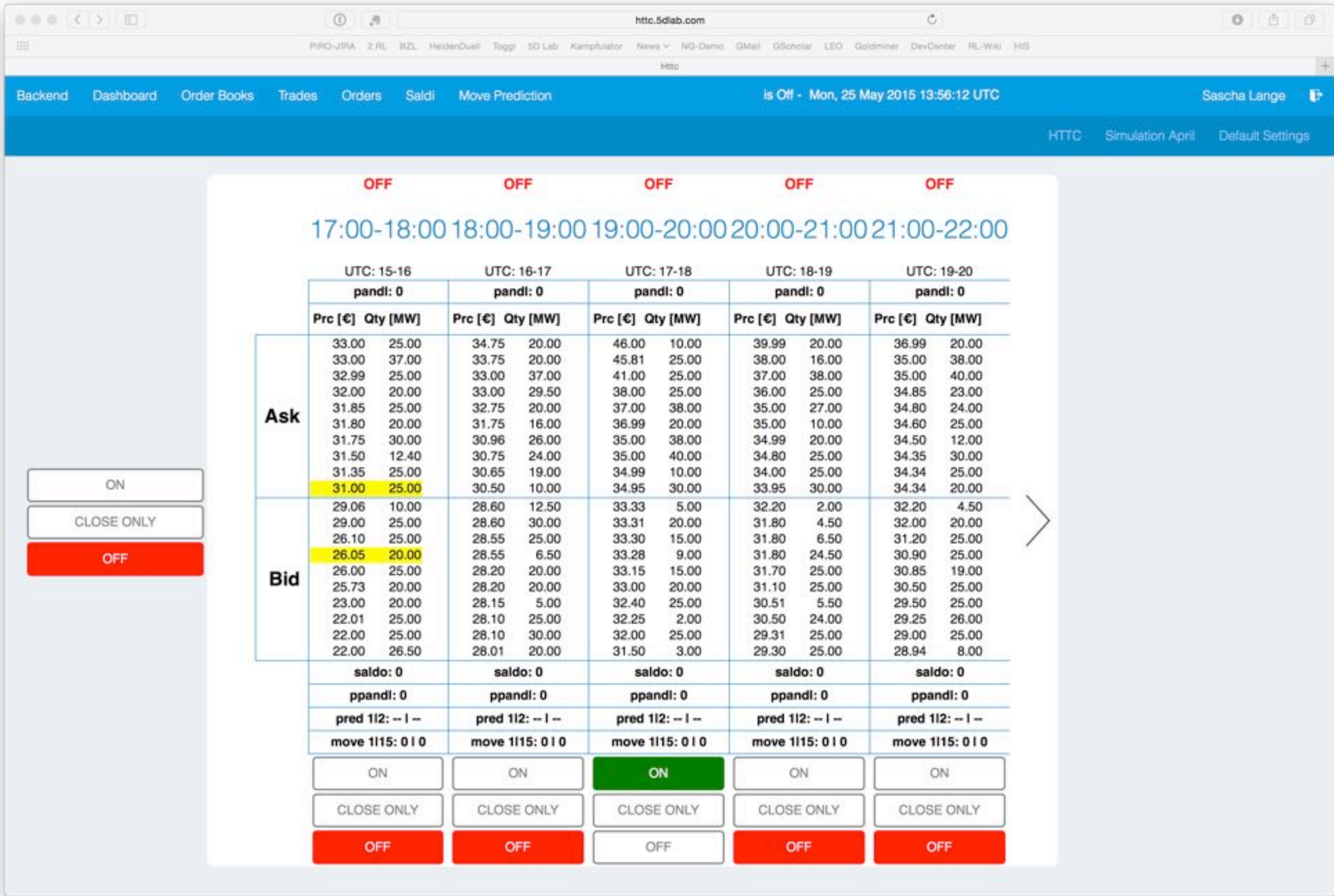
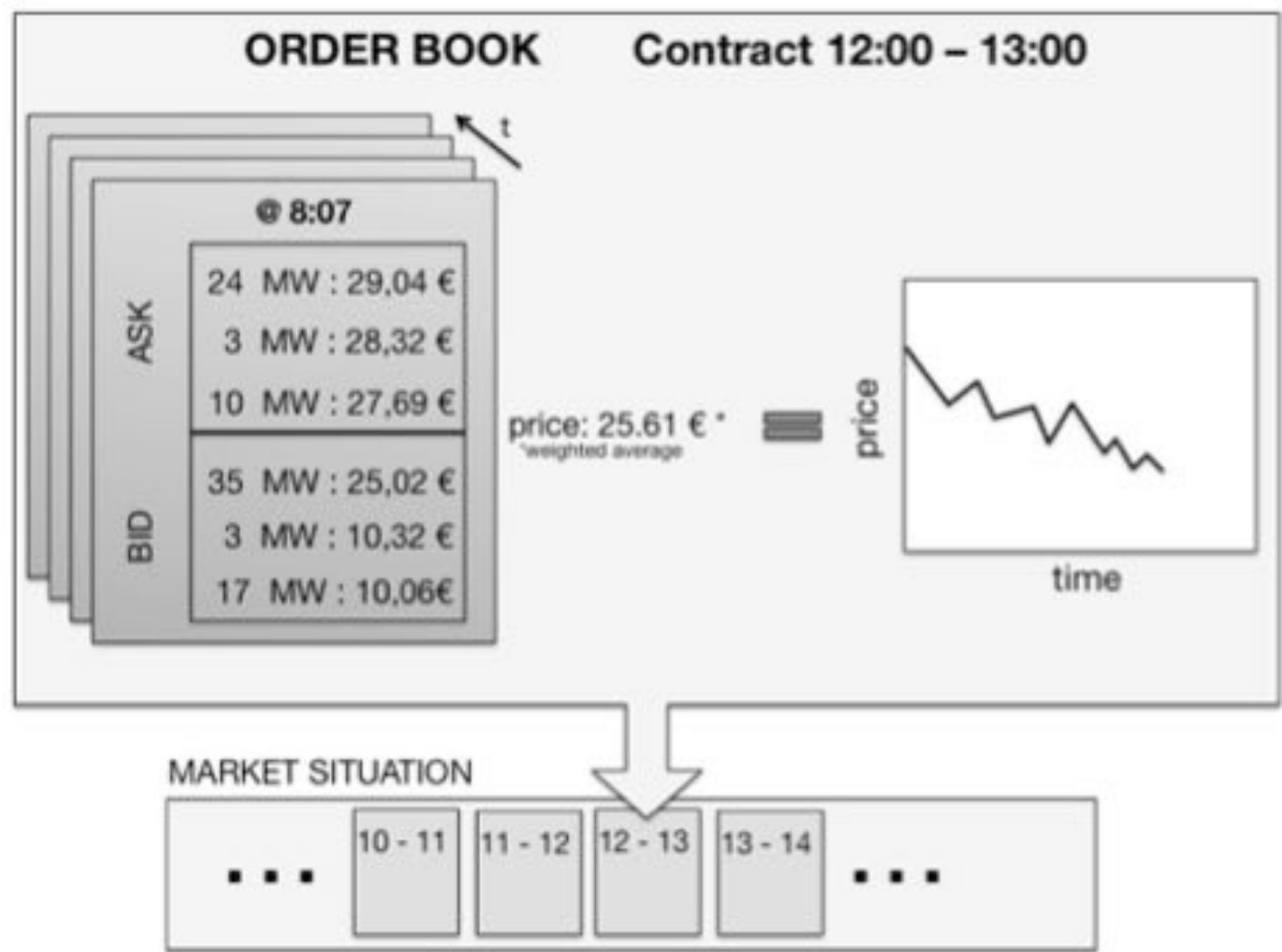




Deep Learning for Multivariate Time Series Prediction

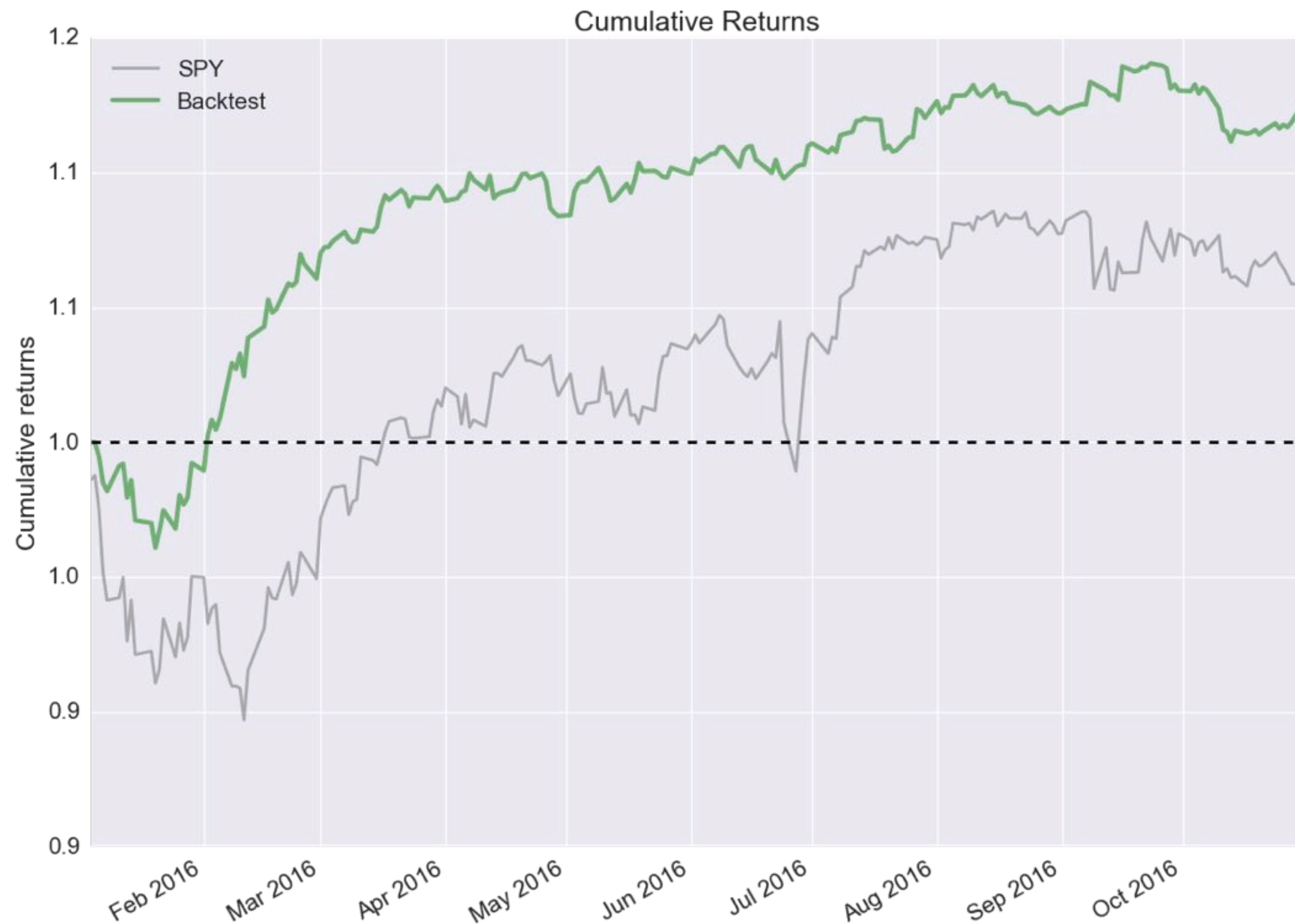


EPEX - European Power EXchange



EPEXSPOT

2016 Backtest



PSIORI “momentum”

Index

Return: 15%

Max Drawdown: 4%

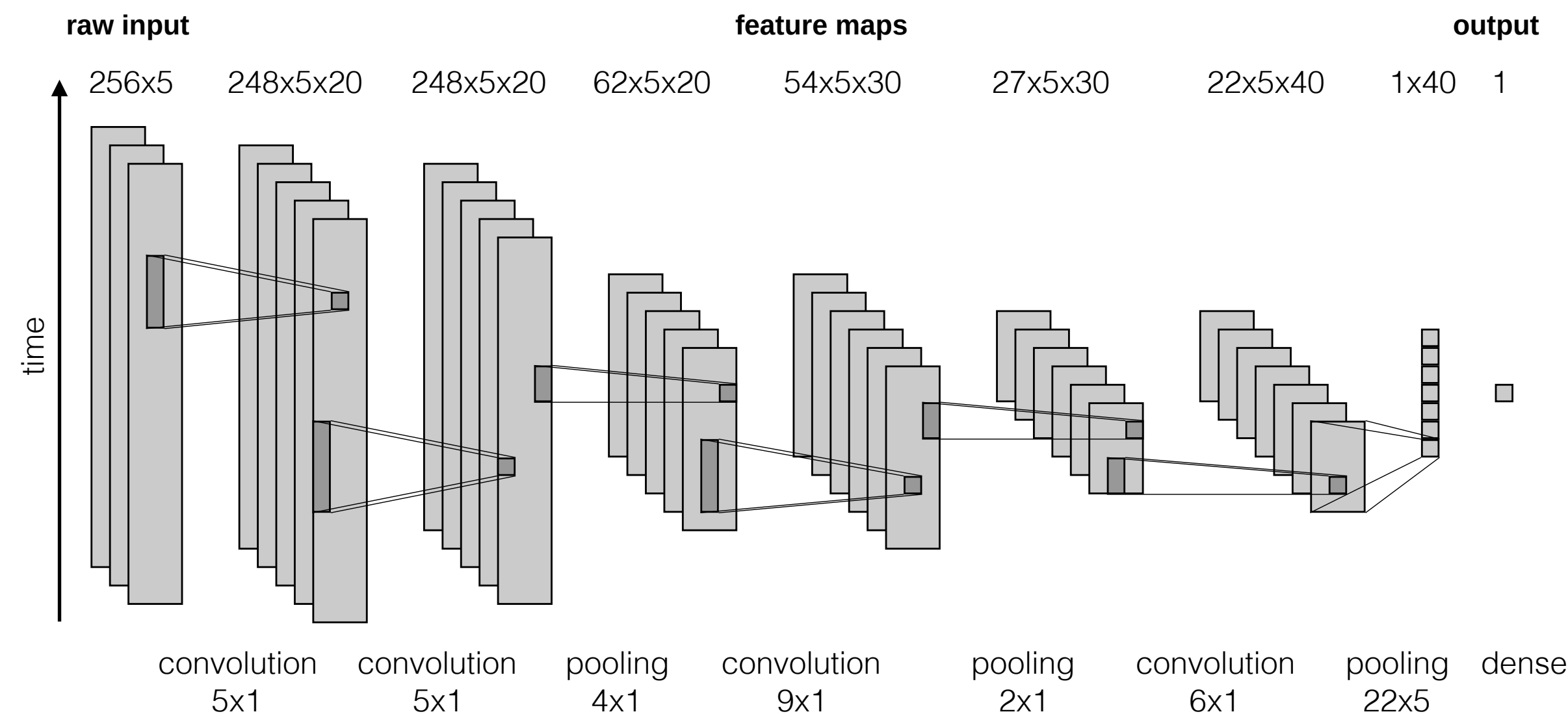
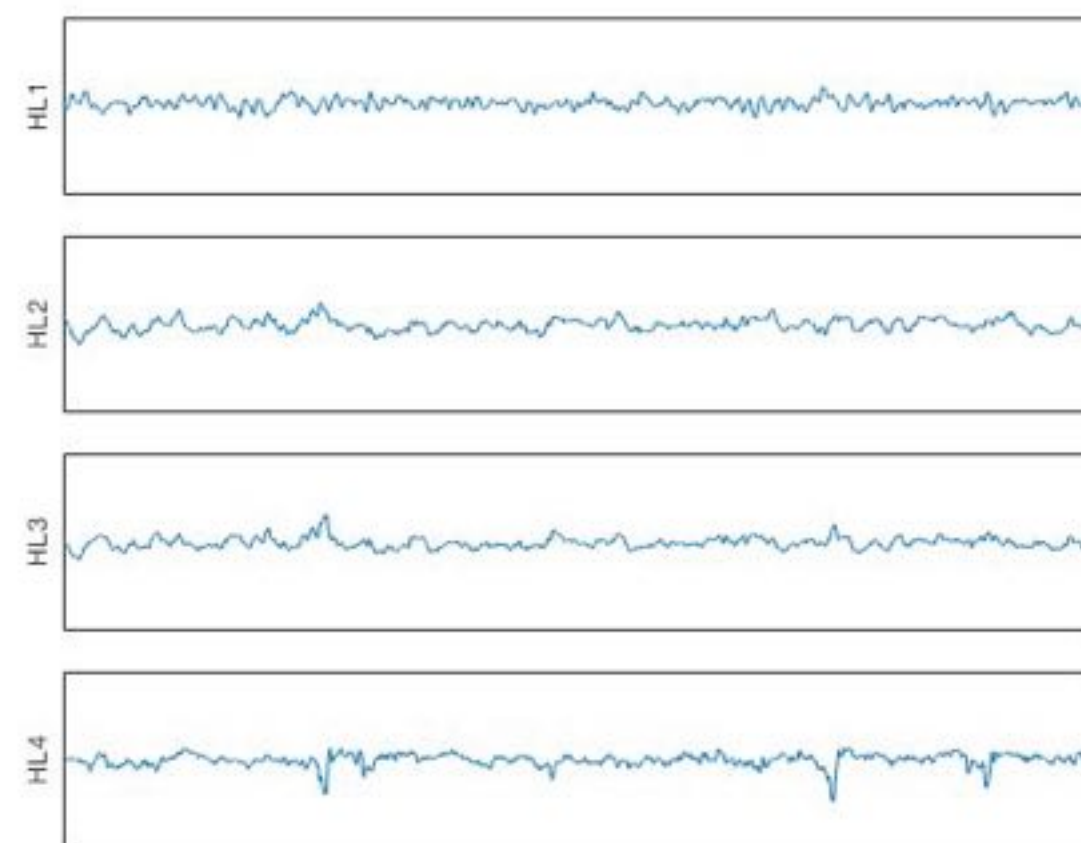
Sharpe Ratio: 2.0



Seizure detection in EEG using Deep Neural Networks



- **first successful approach** to seizure detection on **raw intracranial EEG** data using deep convolutional neural networks
- the project aims towards an **implantable device**, detecting abnormal neuronal activity early on and **suppressing seizures** using deep brain stimulation
- the model is able to effectively extract features from extremely noisy multi-variate time series
- training utilizes gigabytes of EEG recordings from 27 different patients
- seizure detection improves upon previous methods in terms of sensitivity, specificity and detection delay by a large margin

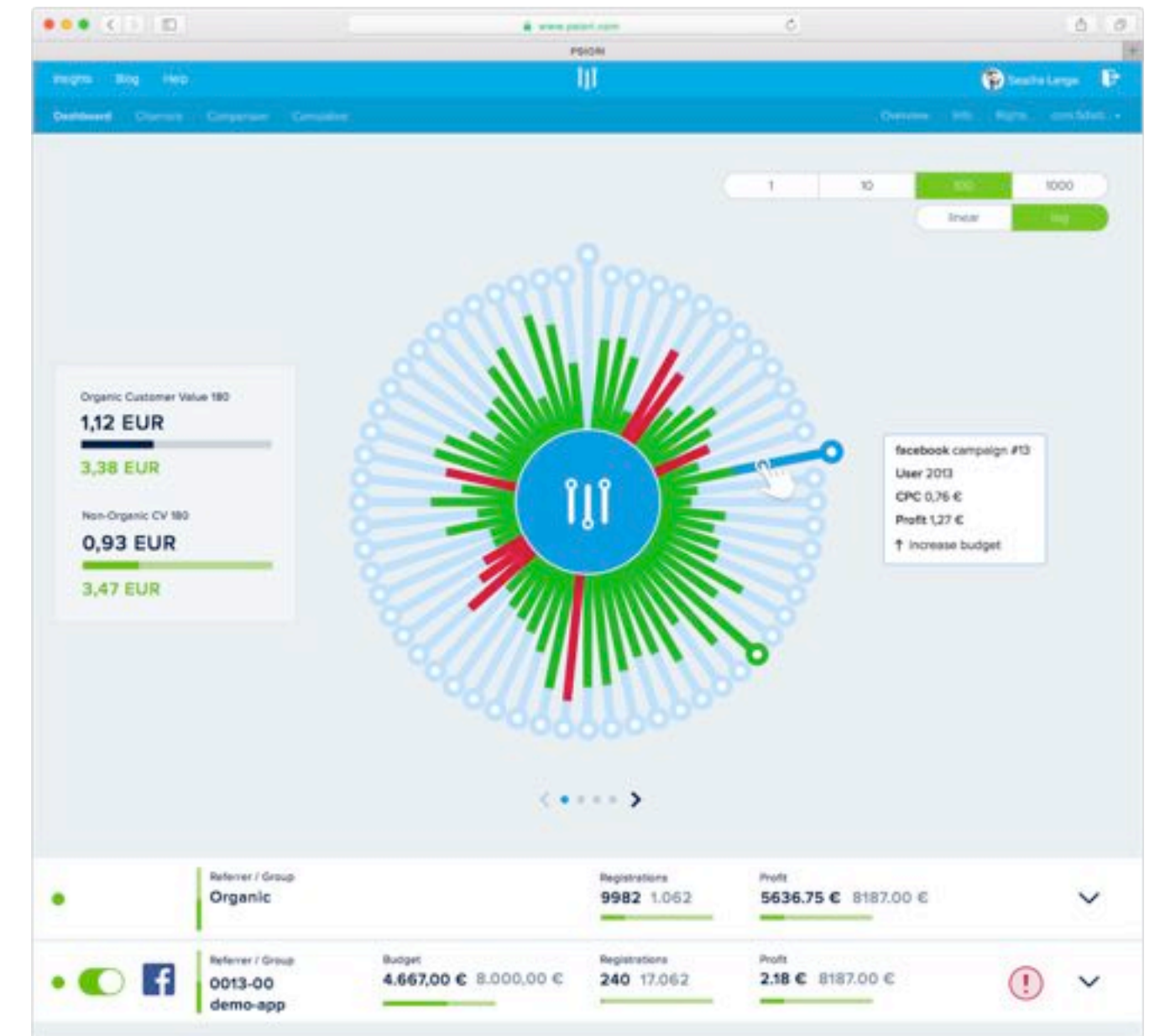
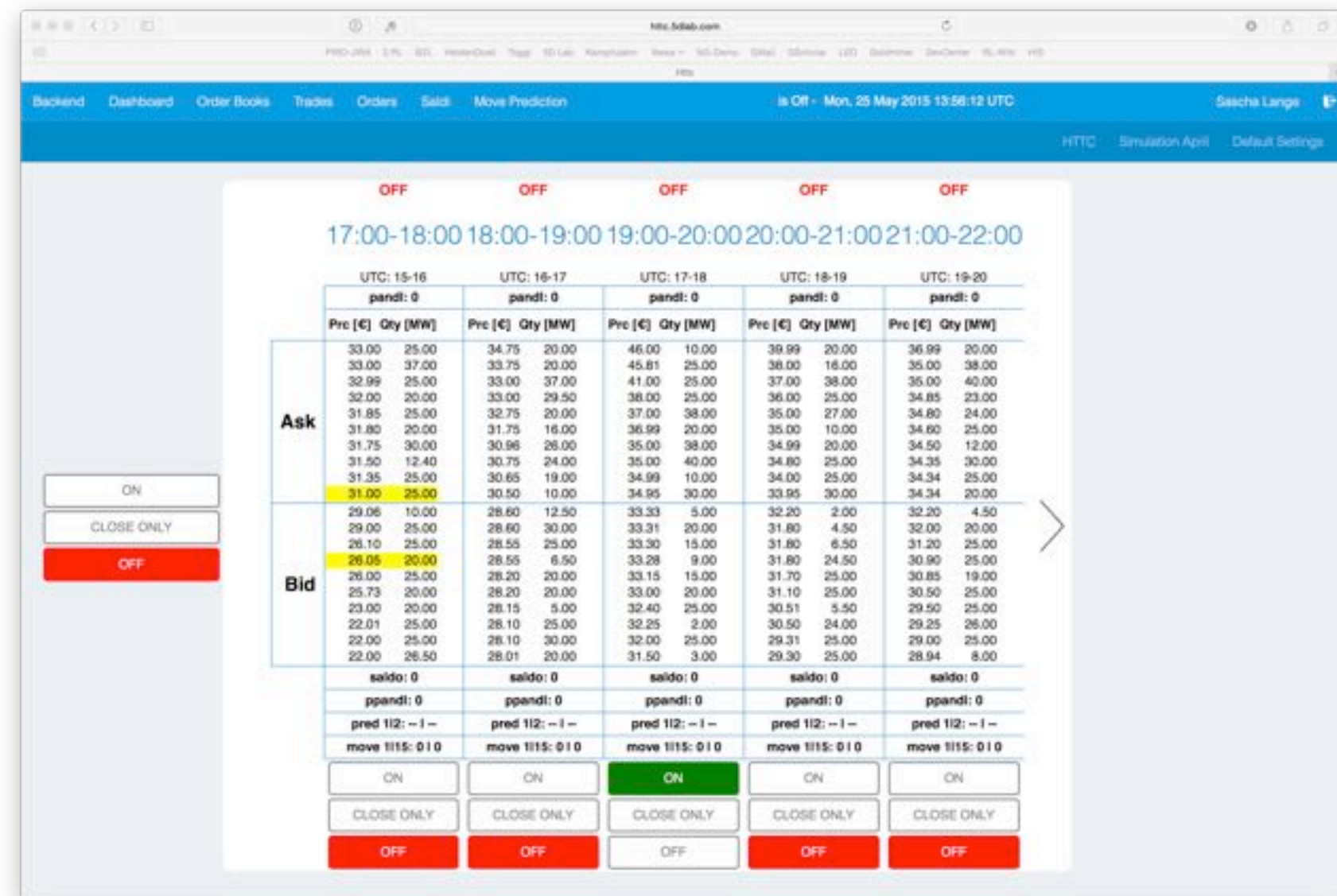




Reinforcement Learning

- Learning through interaction, by means of trial and error.
Examples: Closed Loop Control, Gas Turbine, Engine .

Three Projects in Pipeline



- Prevedex Deep RL Trading Bot — Planned Deployment: end of 2018
- Deep RL for Optimal Engine Control
- Batch Reinforcement Learning for Optimal Budget Allocation to Marketing Channels

Recap

- Part I: The Research Perspective:

Why is Artificial Intelligence hyped **right now**!

What is Machine Learning!

What is Deep Learning!

What is Deep Reinforcement Learning!

- Part 2: The Business Perspective:

Applications:

Visualizing

Predicting

(Acting)

