Lecture 2: Introduction to ML and Classical Models

ML Instruction Team, Fall 2022
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Machine Learning: An Overview

What is Machine Learning?

Machine Learning: An Overview

- Let's review some inspirational quotions ...
  - *"Machine learning is the hot new thing"*

    — John L. Hennessy, President of Stanford (2000–2016)
  - *"A breakthrough in machine learning would be worth ten Microsofts"*

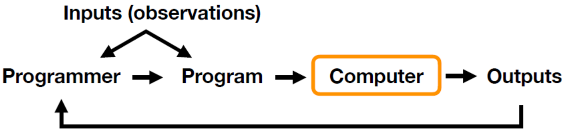
    — Bill Gates, Microsoft Co-Founder
  - *"Computers are able to see, hear and learn. Welcome to the future."*

    — Dave Waters, Professor at University of Oxford
  - *"If software ate the world, models will run it"*

    — Steven A. Cohen and Matthew W. Granade, The Wallstreet Journal, 2018
  - ...

Machine Learning: An Overview

- The main motivation which we develop (computer) programs is to automate various kinds of (often tedious) processes.
- So far, we have learned to program the computers. the analogy that we have been using is something similar to this:



Machine Learning: An Overview

- The preceding traditional programming paradigm has several disadvantages, as an example:
  - what if we don't know waht program should we write for the given data (inputs) ?
  - what if the inputs change dynamically over the time? should we write another program?
- In order to resolve such problems, we should replace the need of developing computer programs "manually"
- In other words, we would like to automate the process of creating programs by informing the computer, the inputs and outputs that it needs:

Machine Learning: An Overview

- The preceding model was the main function of Machine Learning paradigm, In fact ML systems use both inputs and outputs to discover the **Rules and Patterns** behind the data
- Now that we are fimiliar with ML paradigm, we would like to define it formally:

  A computer program is said to learn from experience E with respect to some class of tasks T and performance measure P, if its performance at tasks in T, as measured by P, improves with experience E.

- Here, inputs and outputs would be the experience (E), the main problem(s) that the computer wants to solve, is the class of tasks (T) and finally the performance measure shows how computer succeeded in performing (P)

Machine Learning: General Goals

- **Important Note**:
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Machine Learning: General Goals

- When we are applying machine learning to real-world problem solving, we need to defi
ne the overall objective fi
rst and then choose the right tool for the task.
- Goals in ML are mainly classified into two important categories:
  - **Using for Prediction**: to be able to predict what the responses are going to be to future input variables.
  - **Extracting Information**: to extract some information about how nature is associating the response variables to the input variables.
- **Important Note**: recall the data set $\mathcal{D} = (\mathbf{X}_{n\times m}, \mathbf{y})$, when our goal is extracting the information behind the data, we are only dealing with $\mathbf{X}_{n\times m}$ to recognize the pattern behind the data but in case of using prediction, we are dealing with $(\mathbf{X}_{n\times m}, \mathbf{y})$

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Glossary

- **Training example**: A row in the table representing the dataset. Synonymous to an observation, training record, training instance, training sample (in some contexts, sample refers to a collection of training examples).
- **Training**: Model fitting, for parametric models similar to parameter estimation.
- **Feature,** x: A column in the table representing the dataset. Synonymous to predictor, variable, input, attribute, independent variable, and covariate.
- **Target**: Synonymous to outcome, output, response variable, dependent variable, (class) label, ground truth.
- **Predicted output,** ^{y}: Use this to distinguish from targets; here, means output from the model.
- **Loss function**: Often used synonymously with cost function; sometimes also called error function. In some contexts the loss for a single data point, whereas the cost function refers to the overall (average or summed) loss over the entire dataset. Sometimes also called empirical risk.

Glossary

- **Hypothesis:**: A hypothesis is a certain function that we believe (or hope) is similar to the true function, the target function that we want to model. In context of *spam* classification, it would be a classification rule we came up with that allows us to separate spam from non-spam emails.
- **Model**: In the machine learning field, the terms *hypothesis* and *model* are often used interchangeably. In other sciences, they can have different meanings: A hypothesis could be the "educated guess" by the scientist, and the model would be the manifestation of this guess to test this hypothesis.
- **Learning algorithm**: Again, our goal is to find or approximate the target function, and the learning algorithm is a set of instructions that tries to model the target function using our training dataset. A learning algorithm comes with a hypothesis space, the set of possible hypothesis it explores to model the unknown target function by formulating the final hypothesis.

Glossary

- **Classifier**: A classifier is a special case of a hypothesis (nowadays, often learned by a machine learning algorithm). A classifier is a hypothesis or discrete-valued function that is used to assign (categorical) class labels to particular data points. In an email classification example, this classifier could be a hypothesis for labeling emails as spam or non-spam. Yet, a hypothesis must not necessarily be synonymous to the term *classifier*. In a different application, our hypothesis could be a function for mapping study time and educational backgrounds of students to their future, continuous-valued, SAT scores - a continuous target variable, suited for regression analysis.
- **Hyperparameters**: Hyperparameters are the *tuning parameters* of a machine learning algorithm - for example, the regularization strength of an L2 penalty in the mean squared error cost function of linear regression, or a value for setting the maximum depth of a decision tree. In contrast, model parameters are the parameters that a learning algorithm fits to the training data - the parameters of the model itself. For example, the weight coeffcients (or slope) of a linear regression line and its bias (or y-axis intercept) term are *model parameters*.

References

- **[1]**:
- **[2]**:
- **[3]**:
- **[4]**:
- **[5]**:

Thank You!

Any Question?