

Machine Learning Introduction

Jose Martinez Heras

01/03/2018



Resources



Watch the video of this lecture

https://dlmultimedia.esa.int/download/public/videos/2048/03/001/4803 001 AR EN.mp4

Get presentation and additional resources on

https://github.com/jmartinezheras/2018-MachineLearning-Lectures-ESA





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Advanced Mission Concepts & Technology





Redouane Boumghar, Jose Martinez-Heras, Jose Silva, Alessandro Donati, Simone Fratini, Nicola Policella, Rui Madeira, Lilli Bullinger

















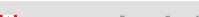












Guidelines for these lectures



Lectures

- Conceptual level
- Provide a intuition rather than diving into the maths
- Examples

Hands-on

- Work on examples to make the point of the lectures
- Will use python and numerical and machine learning libraries (free and open-source)

Lectures and Hands-on will be available on the Data Analytics ESA connect community https://connect.esa.int/communities/community/data-analytics























Outline for Machine Learning Introduction



This session

- Introduction
- What is Machine Learning?
- Examples
- How Machine Learning works?
- Machine Learning concepts

Next Sessions

- Machine Learning techniques
- Hands-on



























Artificial Intelligence





Machine Learning



Knowledge



Natural Language Processing Move & manipulate objects

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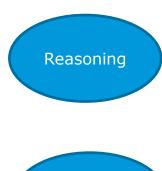




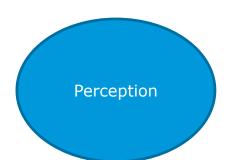


Artificial Intelligence





Machine Learning



Knowledge

Natural Language Processing



Move & manipulate objects

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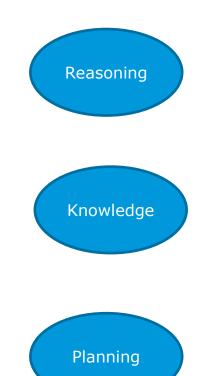


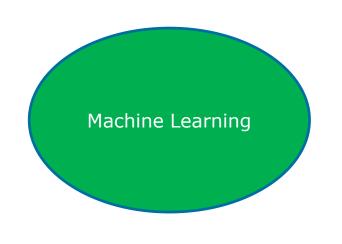


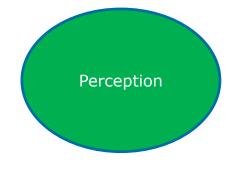


Artificial Intelligence









Natural Language Processing



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What's Machine Learning?



 The science (and art) of programming computers so that they can learn from data [Aurélien Géron, 2017]

- "The field of study that gives computers the ability to learn without being explicitly programmed" [Artur Samuel, 1959]
- "A computer program is said to learn from experience E with respect to some task T and some performance measure P, if its performance on T, as measured by P, improves with experience E" [Tom Mitchell, 1997]

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How is Machine Learning different from programming





Only for some tasks

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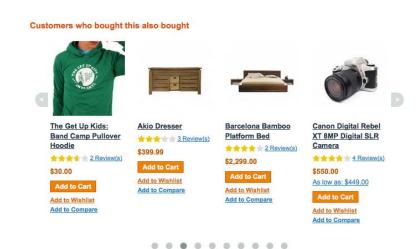




Let's see some examples

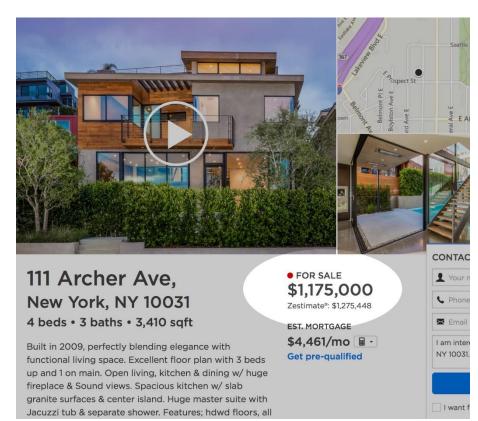


Spam Filter



Recommendation Engine





Real Estate

Predict at which price a property will be sold

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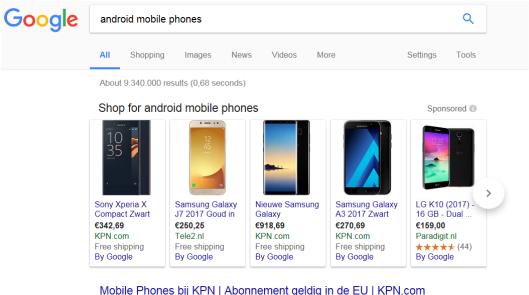












Advertising

Predict which ads you are more likely to click on

[Ad] mobielshop.kpn.com/Mobile/Phones ▼

Bestel nú jouw mobile phone bij KPN. Voor 23:59 besteld = Morgen in huis! Razendsnel 4G internet · Gratis Thuisbezorgd · Korting voor KPN-klanten · Gratis Nummerbehoud

Samsung Android telefoons | Voor iedereen een smartphone

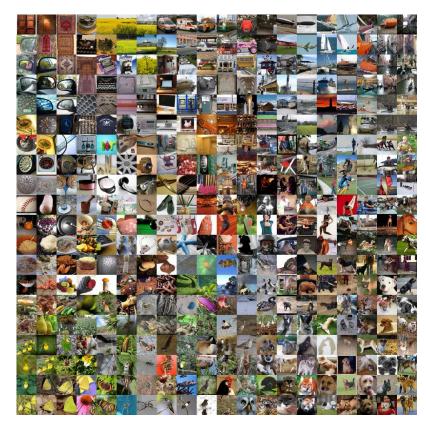
[Ad] www.samsung.com/Smartphones/Android ▼

Bekijk alle Smartphones en ontdek welke Samsung Galaxy bij jou past! 2 jaar garantie · Water- en Stofbestendig · Topcamera · Gratis verzending

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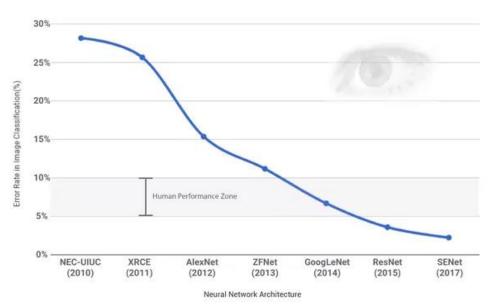


Image Classification

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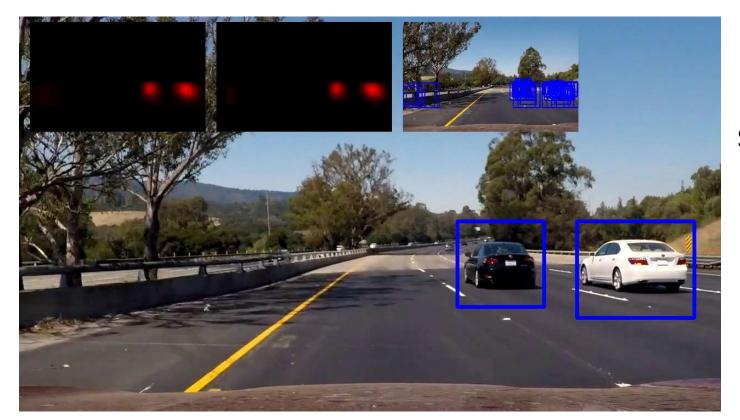












Self-driving cars

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Speech Recognition & Synthesis





























Language Translation







































Playing Games



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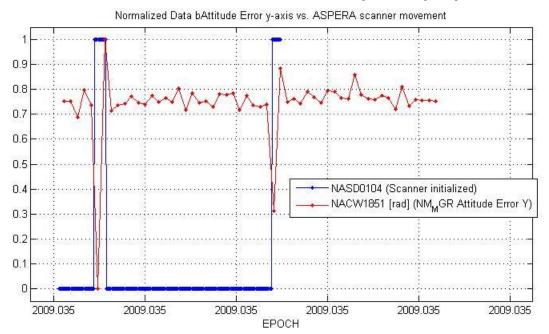






Dr.MUST diagnostics: find the cause of an anomaly

VEX attitude errors because of Aspera payload activation

















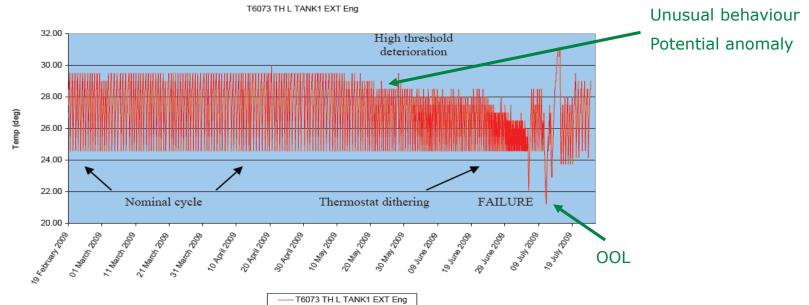






Novelty Detection: a novel behaviour is often the signature of an anomaly in the way to happen

XMM Tank1 Ext temperature



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[MEX] Predict Thermal Power Consumption: Machine Learning competition



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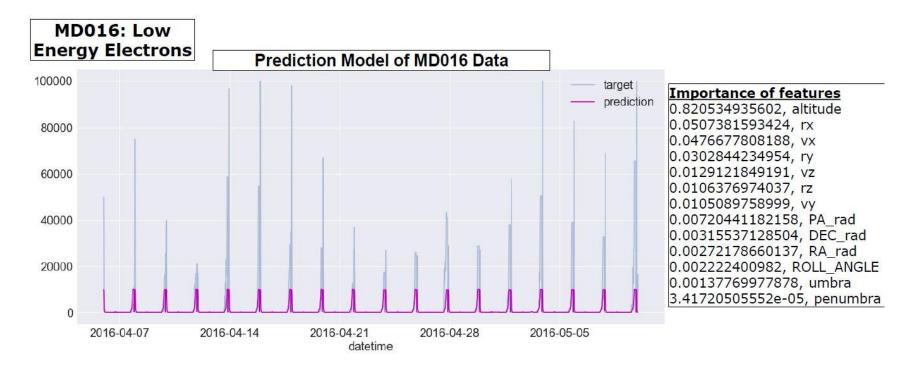








[Integral] Radiation Belts entry / exit times prediction to increase science return



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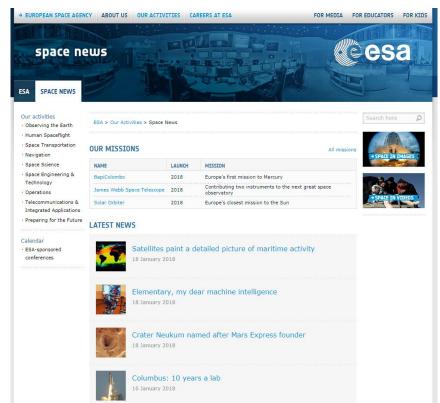




[esa.int] Predict which articles will receive a high number of views

<u>High</u>: Rosetta, comet, surface, lander, image, crater, mars, stars, galaxy, black holes

Low: ESA, company, technology



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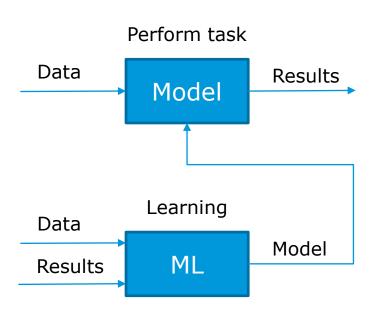






Considerations on using Machine Learning



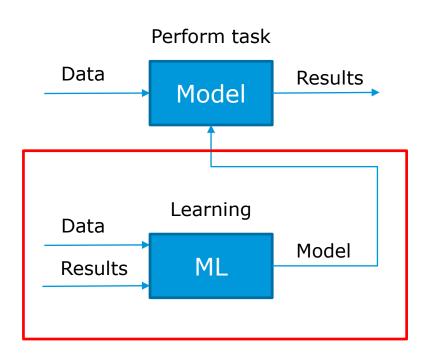


- There must be a pattern in the input output relationship (lottery winning numbers cannot be predicted with ML)
- There must be enough data to discover this pattern
- It's difficult to formulate a mathematical expression (otherwise we will just use this formula instead)



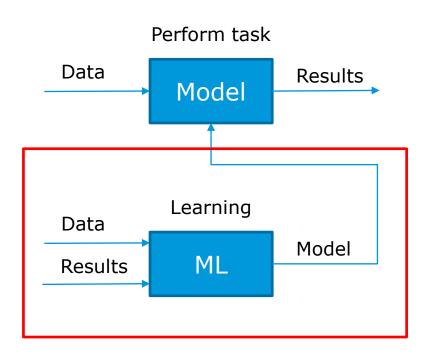






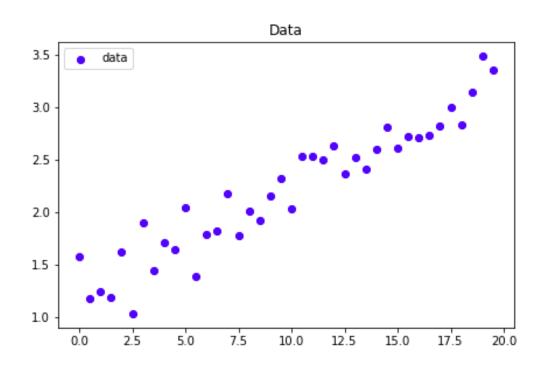
- Different Machine Learning techniques for different kinds of tasks
- Learning is finding which model's parameters represent best the input – output mapping





- · Linear Regression example:
 - Model: f(x) = mx + b
 - Model's parameters: m, b
 - Parameter values: m=1, b=0
- Learning is finding which values of 'm' and 'b' fit the data best (e.g. minimizes the prediction error)





Find the model parameters values that minimize the error

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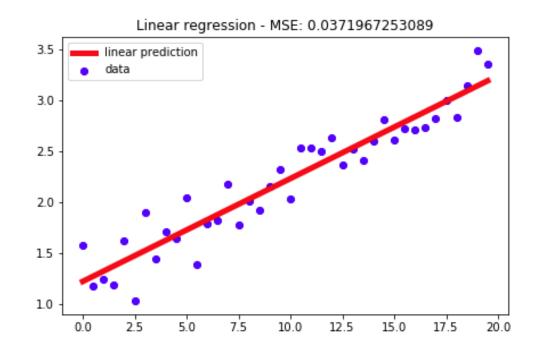












Find the model parameters values that minimize the error

$$m = 0.1014$$

b = 1.2258





















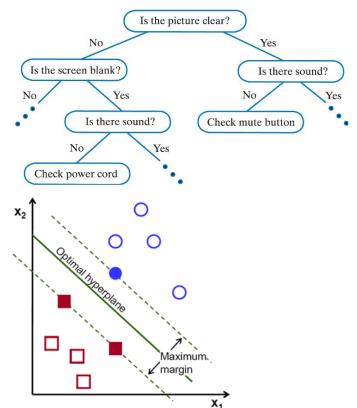
How Machine Learning Learns? – some models



Polynomials: $ax + bx^2 + ... + c$

Decision trees: which nodes, which decisions

Support Vector Machines (SVM): Vectors



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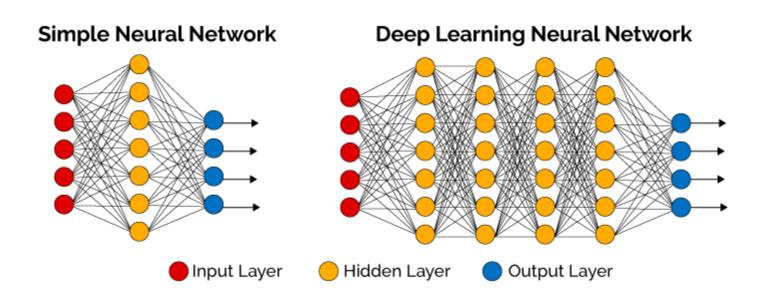




How Machine Learning Learns? – some models



Neural Networks / Deep Learning: weights

































Depending on the level of supervision ...

- Supervised
- Unsupervised
- Semi-supervised
- Reinforcement Learning



















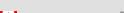






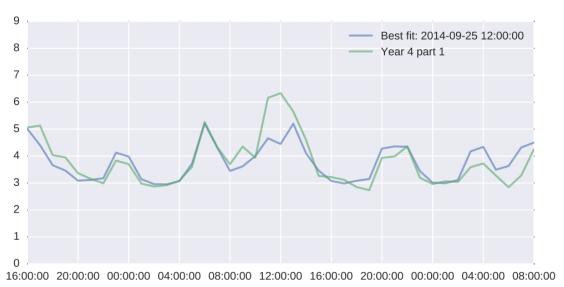








- Supervised
 - Supervision: we can tell for every case what the correct answer was
 - Example: predict the thermal power consumption



FocusPredict the future

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- Unsupervised
 - Supervision: there is no right answer, we are looking for insights
 - Example: market basket analysis for supermarkets



Focus Understand the past























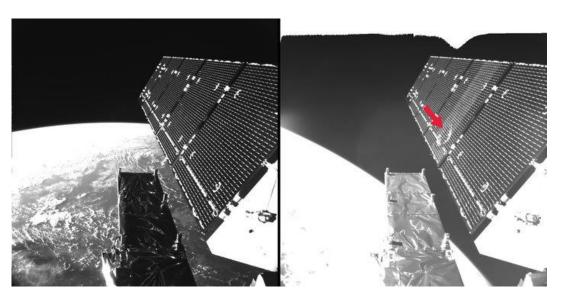








- Semi-supervised
 - Supervision: we can tell the correct output for a limited number of cases
 - Example: characterize what a particle impact looks like in TM



Focus

Understand the past

Sentinel-1A: particle impact on August 23th 2016

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- Reinforcement Learning
 - Supervision: we only know the final outcome, but not intermediate steps
 - Example: playing Go



Focus

Find which is the next action most likely to lead to the desired outcome



The type of learning with most industrial applications is

Supervised Learning

(Predictive Analytics)

- Depending of what kind of data is predicted we can talk about:
 - Regression
 - Classification















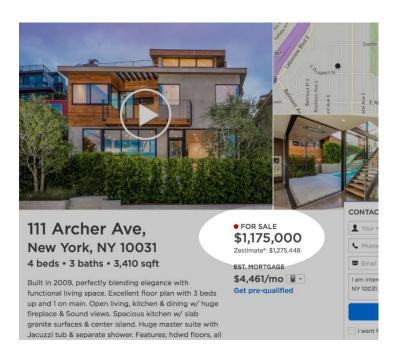


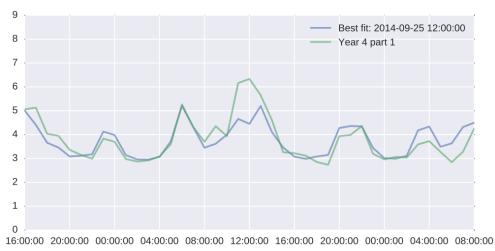


Regression



Predict real numbers





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Classification



Predict which option out of a limited set of possibilities



Spam Filter



What's in the picture

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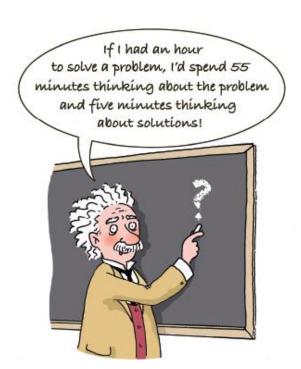








Problem Understanding



























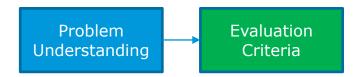








- How will we measure how good the model is performing?
- Do we know already at what point it would be enough?









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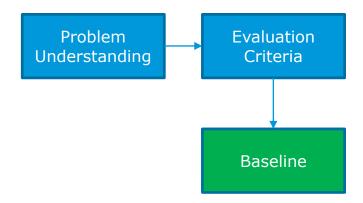








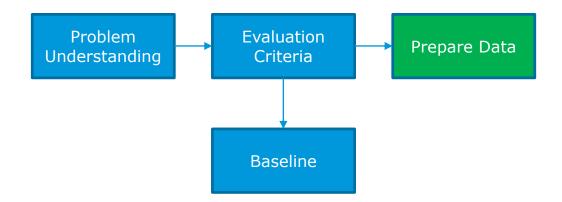
- How the current approach is performing against the evaluation criteria? Define a simple baseline if there is none (e.g. mean value)
- This will allow us to quantify how much Machine Learning helps and if it is worthwhile compared to simpler solutions





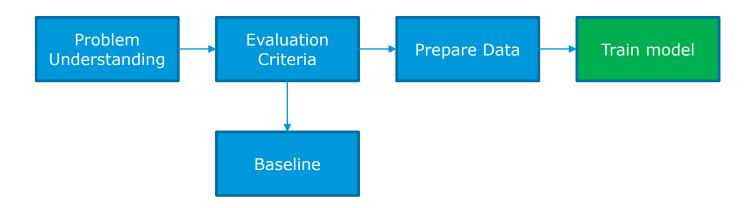


- "Enough" data in the sense that it's representative of the behaviour the model needs to learn
- Features: data transformations that encode your knowledge





Use data / features to tune the parameters that optimize the evaluation criteria (e.g. minimise error)

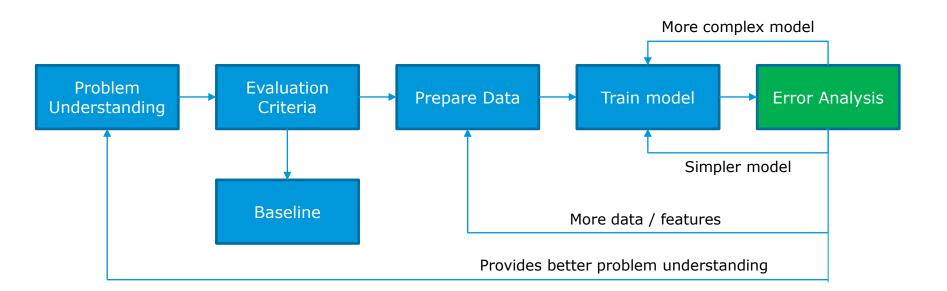




European Space Agency



Understand what the model is doing: where is it right / wrong





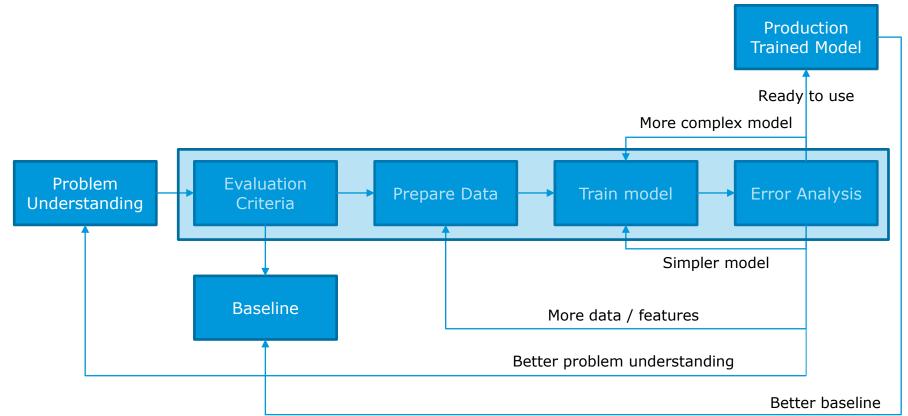
Production When we are happy with the error, we can use the trained Trained Model model: new data \rightarrow features computation \rightarrow model \rightarrow results Ready to use We now have a better baseline More complex model **Problem Evaluation** Prepare Data Train model **Error Analysis** Understanding Criteria Simpler model Baseline More data / features Provides better problem understanding

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Better baseline





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Evaluation Criteria

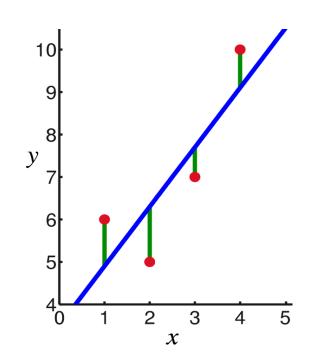


Typically a way to measure error.

Example:

$$MSE = \frac{1}{n} \sum_{i=1}^{n} (Y_i - \widehat{Y}_i)^2$$

Mean Squared Error

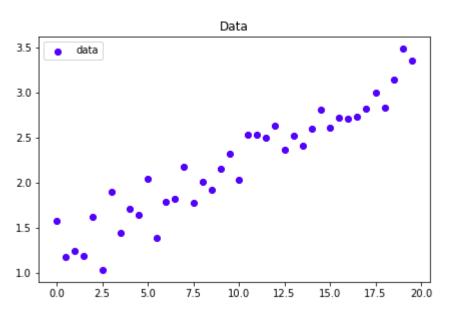


^{*} We will see more evaluation criteria in other sessions

Train Machine Learning Models



Let's train 2 models to learn from this data



y = 0.1 * x + 1.25 + 0.2 * GaussianNoise

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Train Machine Learning Models

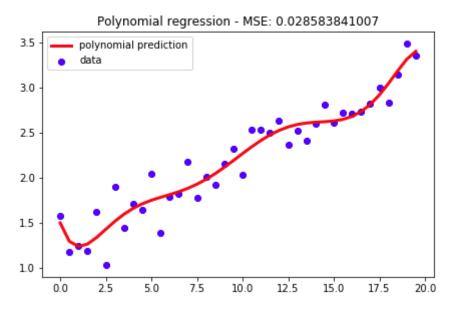


Linear Regression

Linear regression - MSE: 0.0371967253089 linear prediction data 3.0 2.5 2.0 1.5 1.0 0.0 5.0 7.5 10.0 15.0 2.5 12.5 17.5 20.0

Mean Squared Error: 0.0372

Polynomial Regression (degree 7)



Mean Squared Error: 0.0286

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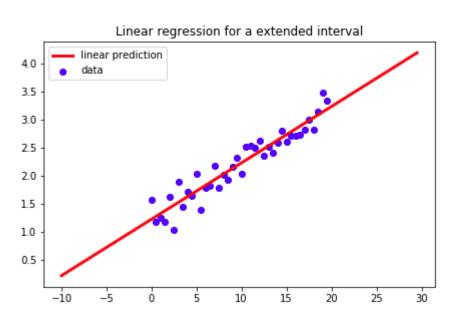


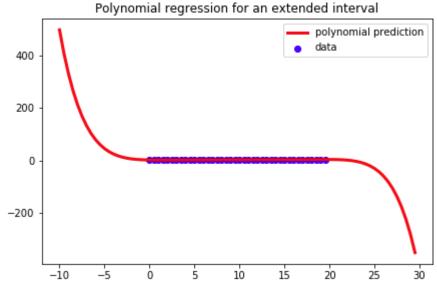






Generalization: the ability of a model to perform well on new data





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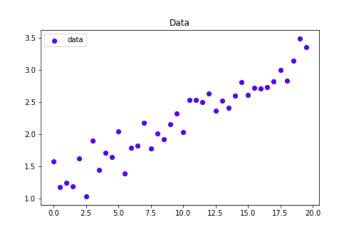




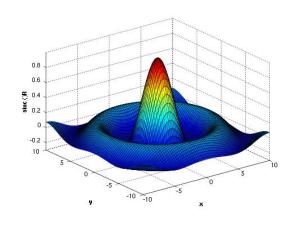




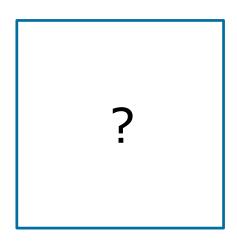
How to tell if a Machine Learning model is generalizing well when we cannot visualize what it is doing?



1-dimensional data



2-dimensional data



n-dimensional data

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Split data in 2 sets

- Training Set: for training the model
- Testing Set: for evaluating the generalization of the model





























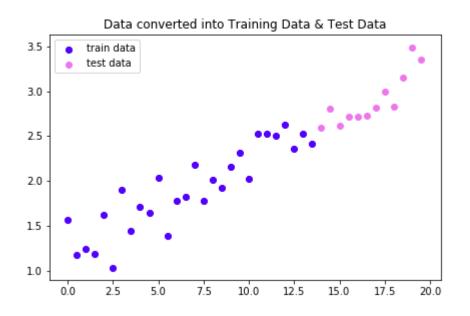




^{*} Validation set and cross-validation will be explained later



Data → Training Data + Testing Data



The Machine Learning model now learns **from training data only**

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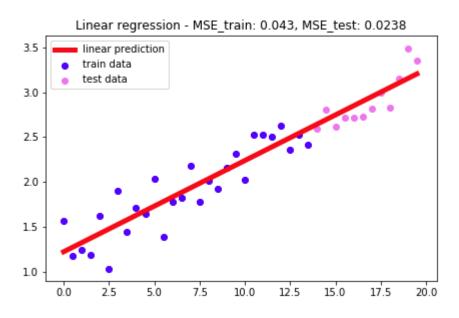




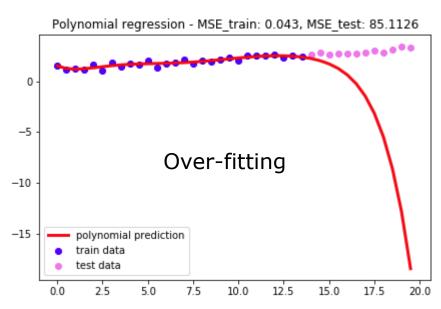
Generalization – Error Analysis



Evaluate Performance on Training Data & Test Data



MSE Train: 0.043, MSE Test: 0.0238



MSE Train: 0.043, MSE Test: 85.113

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ı	Train Error	Test Error		What to do?	
	Low Over-	High fitting	•	Need a simpler model Need more data (more data samples)	

































^{*} High / Low compared with the error you are willing to accept



Train Error	Test Error	What to do?
Low Over-	High fitting	 Need a simpler model Need more data (more data samples)
High Under-	High fitting	 Need more data Difficult to learn f(x, z) with only x. Get also z Get more data samples Additional features (e.g. ¹/_{x²}) Need a more complex model



































 $^{^{}st}$ High / Low compared with the error you are willing to accept



Train Error	Test Error	What to do?
Low Over-	High fitting	Need a simpler modelNeed more data (more data samples)
High Under-	High fitting	 Need more data Difficult to learn f(x, z) with only x. Get also z Get more data samples Additional features (e.g. ¹/_{x²}) Need a more complex model
High	Low	Unusual: it could mean that the test data is too similar to the train data. Get more test data.

^{*} High / Low compared with the error you are willing to accept

































Train Error	Test Error	What to do?
Low Over-	High fitting	 Need a simpler model Need more data (more data samples)
High	High	 Need more data Difficult to learn f(x, z) with only x. Get also z
Under-	fitting	 Get more data samples Additional features (e.g. ¹/_{x²}) Need a more complex model
High	Low	Unusual: it could mean that the test data is too similar to the train data. Get more test data.
Low	Low	You're done! – congratulations

^{*} High / Low compared with the error you are willing to accept

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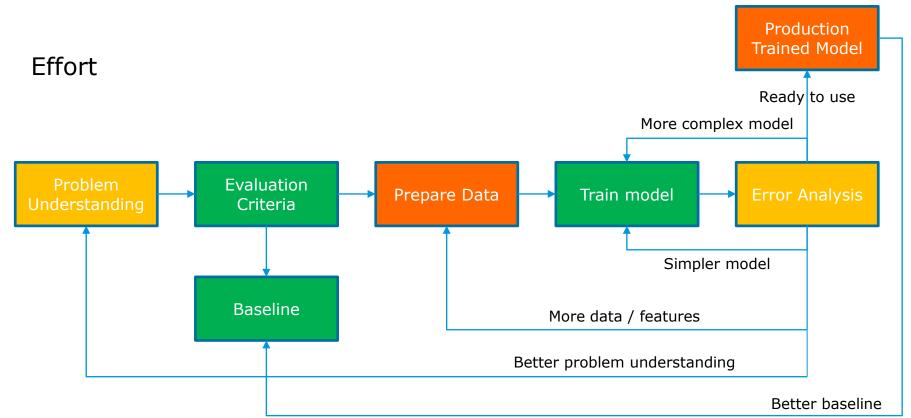












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Let's recap



Today we have discussed about:

- What is machine learning
- Some applications in industry & space
- What is the 'Learning' in Machine Learning
- Types of machine learning
- Regression / Classification
- Machine Learning workflow
- Generalization

Lectures and Hands-on will be available on the Data Analytics ESA connect community https://connect.esa.int/communities/community/data-analytics



What is next?



March 8th 16:00 - Press Room

Session 2: Supervised Learning (1)

- Linear, polynomial regression
- Lasso, Ridge regression
- Logistic Regression
- Support Vector Machines (SVM)
- Supervised Learning (1) in Python







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Resources



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Get presentation and additional resources on

https://github.com/jmartinezheras/2018-MachineLearning-Lectures-ESA



























Thank you

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