

Novosibirsk State University *THE REAL SCIENCE

Introduction to Machine Learning

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Course Overview

- Github: https://github.com/luumsk/NSU_ML
- Email: khue.luu@g.nsu.ru
- Telegram: @khueluu
- Notes:
 - Theory + practice (*)
 - Lectures + assignments + personal final project
 - Extra points

Get to know Machine Learning

What is Machine Learning?

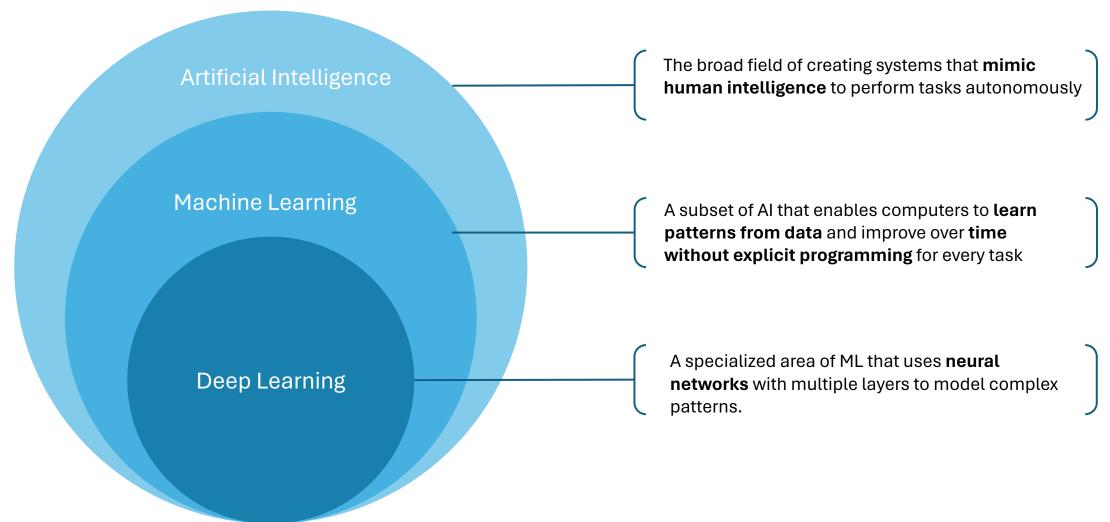
Applications of Machine Learning

Types of Machine Learning

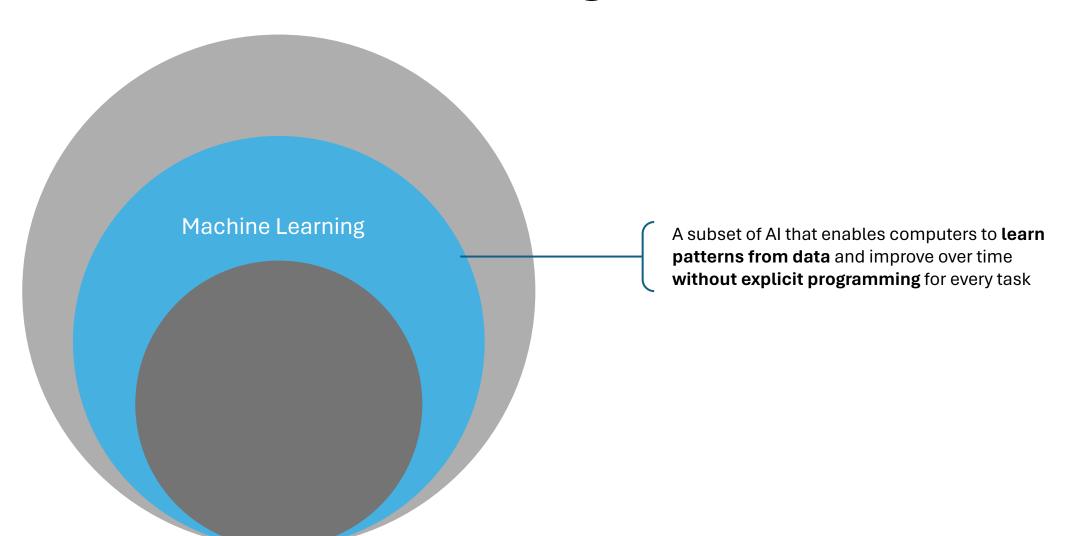
Machine Learning pipline

Component of a Machine Learning pipeline

What is machine learning?



What is machine learning?



Machine Learning Engineer Salary in Russian Federation

This page is an excerpt of the much more complete compensation information available in ERI's Assessor Series.

RUB 2,126,200

RUB 1,022/hr

RUB 97,593

Average Salary

Average Hourly

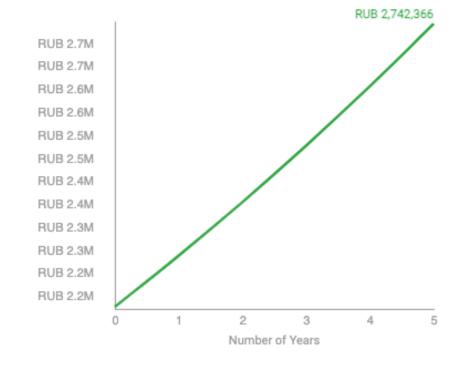
Average Bonus

Estimated salary in 2029:

RUB 2,742,366

5 Year Change:

29 %



Job titles

- Machine Learning Engineer
- Data Scientist
- Research Scientist (Machine Learning)
- Applied Machine Learning Scientist
- Machine Learning Analyst
- Lead Machine Learning Scientist
- Director of Machine Learning
- Chief Al Officer

Applications of machine learning





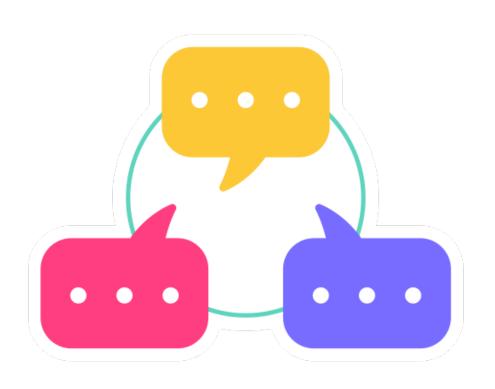




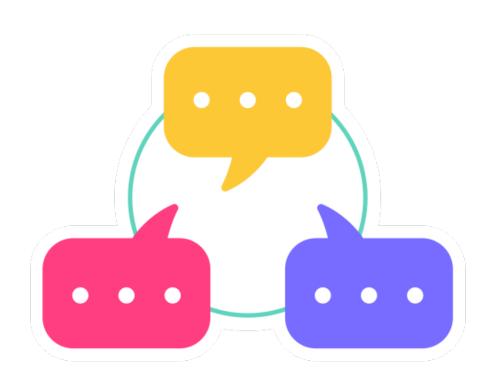


Applications of machine learning



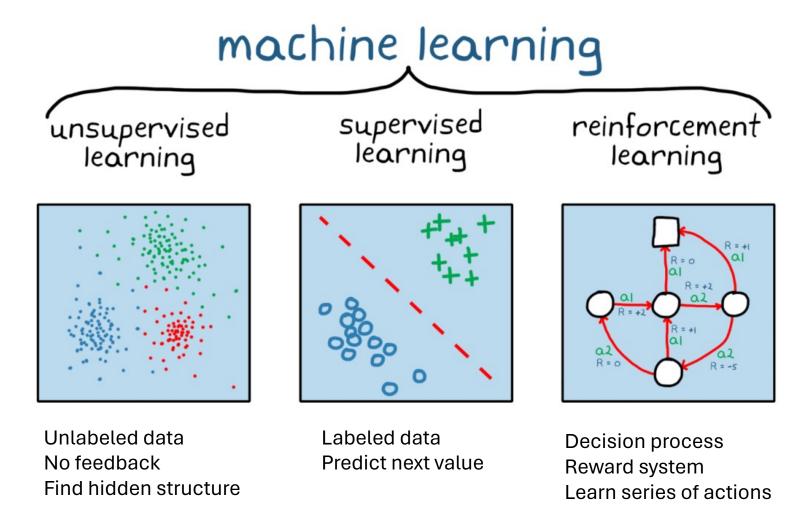


What ML applications you know/being used in your country?

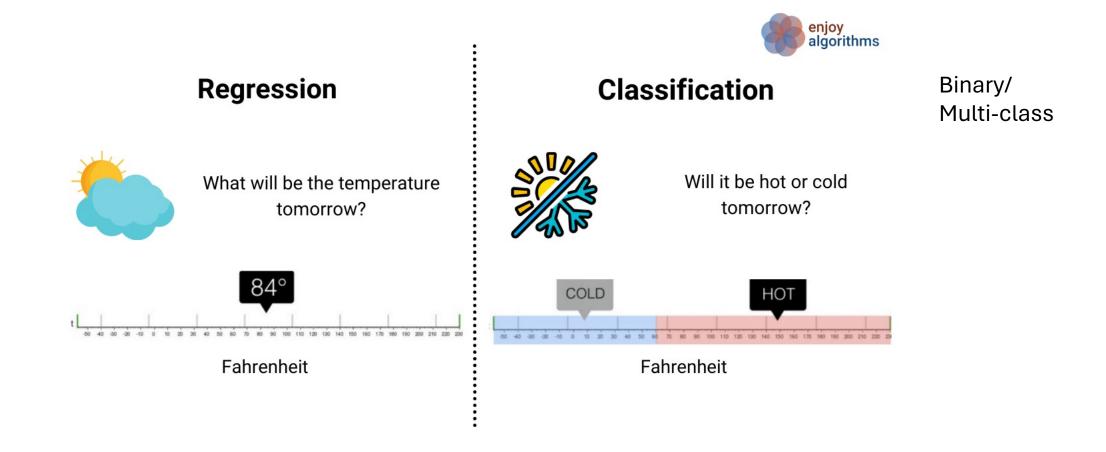


What ML applications you are interested in?

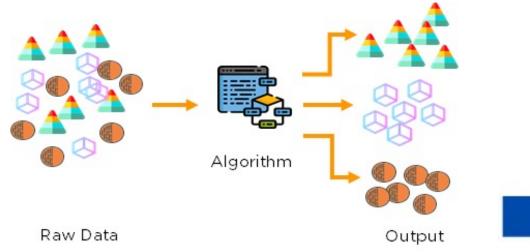
Types of machine learning

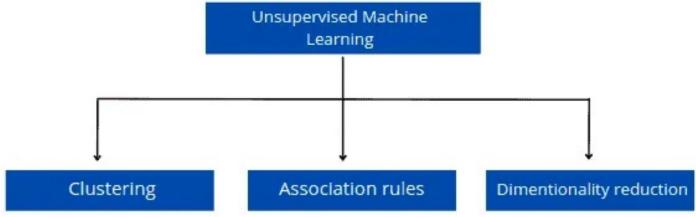


Types of Supervised Learning



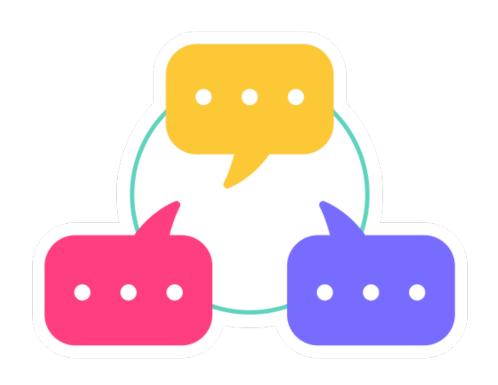
Types of Unsupervised Learning





Source:https://hands-on.cloud/ml-unsupervised-learning-guide/

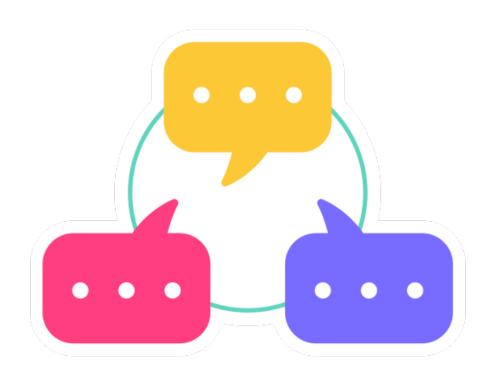
Source: https://medium.com/analytics-vidhya/beginners-guide-to-unsupervised-learning-76a575c4e942



What type of ML problem do you think it is?

Scenario 1: A bank wants to predict whether a new applicant will default on a loan. They have data on previous applicants, including income, credit score, and past financial behavior.

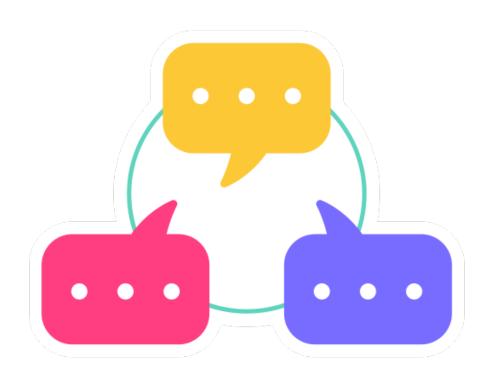
Question: What type of machine learning problem is this, and why?



What type of ML problem do you think it is?

Scenario 2: An e-commerce company wants to group its customers into different segments to better tailor its marketing strategy. They have information on customer behavior, such as purchase frequency, spending habits, and browsing history, but they do not know how which customer belongs to which group.

Question: What type of machine learning problem is this, and why?



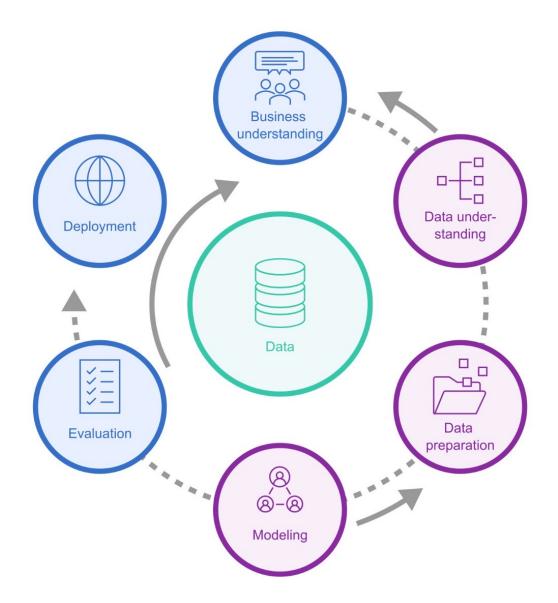
What type of ML problem do you think it is?

Scenario 3: Imagine a robotic vacuum cleaner that navigates around a house, cleaning floors and avoiding obstacles. The robot has to learn how to move efficiently, avoid furniture, and return to its charging station when its battery is low. The robot doesn't start with any prior knowledge about the house layout or where obstacles are located.

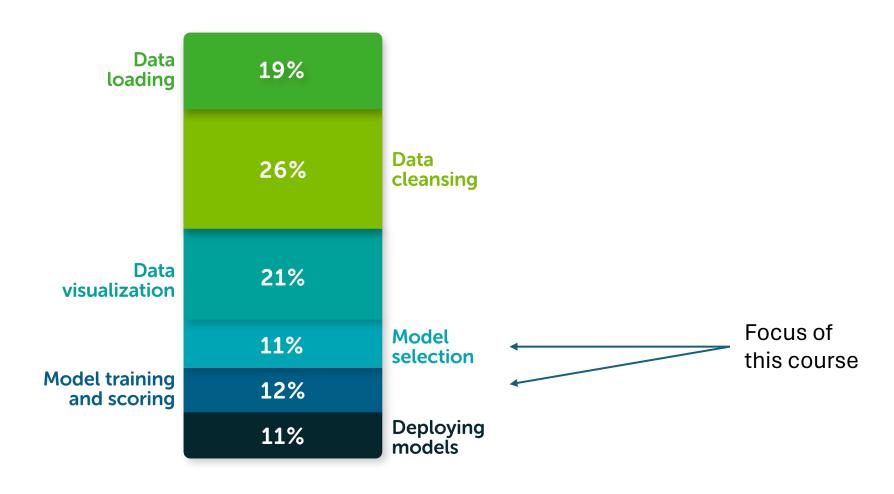
Question: What type of machine learning problem is this, and why?

Machine learning pipline

Cross-Industry Standard Process for Data Mining (CRISP-DM)



Time allocation for ML tasks



Components of a machine learning pipeline

Input Data

 Raw data used to train the model, containing independent variables (predictors) and, in supervised learning, target labels.

Features

• Selected attributes from the data that represent relevant information, influencing model accuracy and performance.

Model

• The algorithm or mathematical representation that learns patterns in the data (e.g., linear regression, decision trees).

Model Output (Prediction)

• The result generated by the model, such as predicted labels, probabilities, or continuous values.

Evaluation Metrics

 Measures like accuracy, precision, and recall used to assess model performance and generalization.

Some practical aspects

Underfitting vs Overfitting

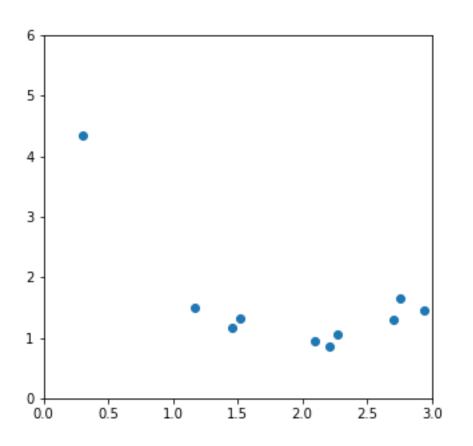
Training, validation, and test dataset splitting

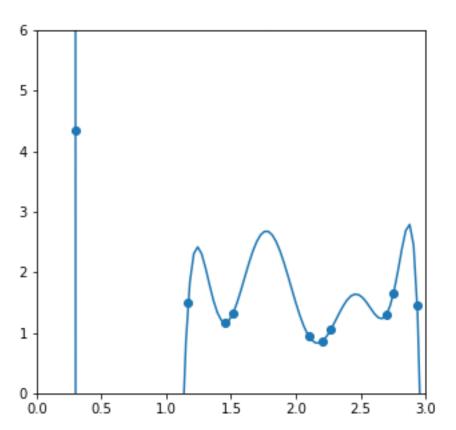
Cross-validation

Hyperparameters tuning

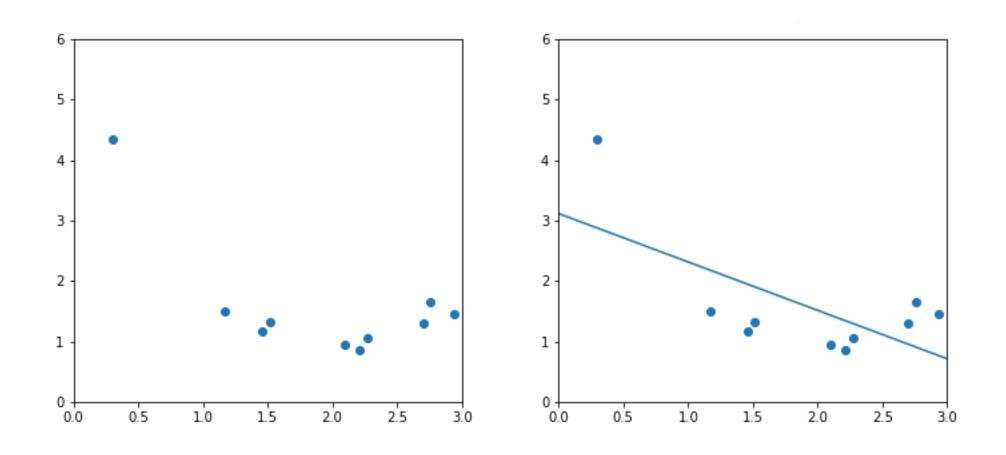
Ensemble method

Choosing the function class

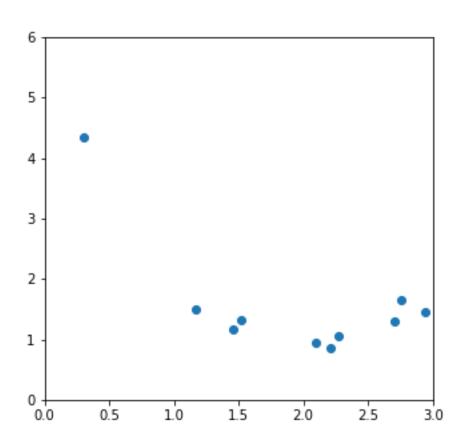


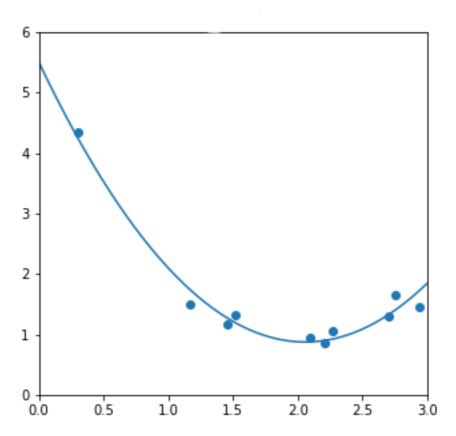


Choosing the function class

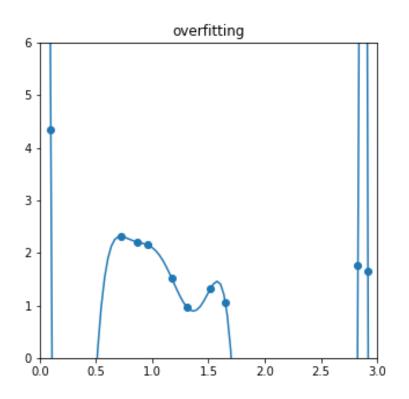


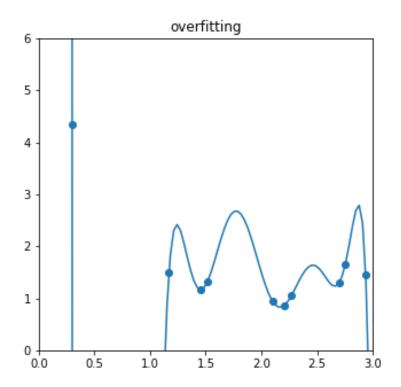
Choosing the function class

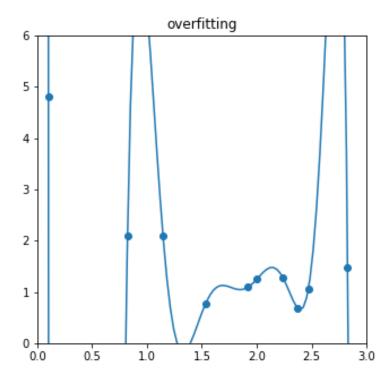




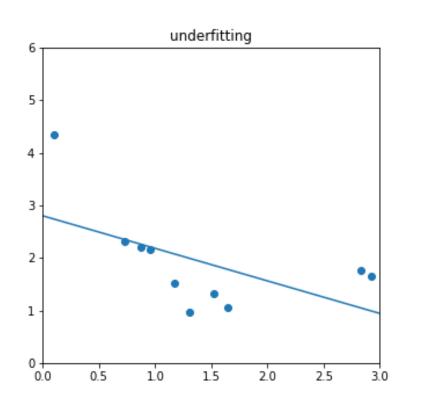
High Variance

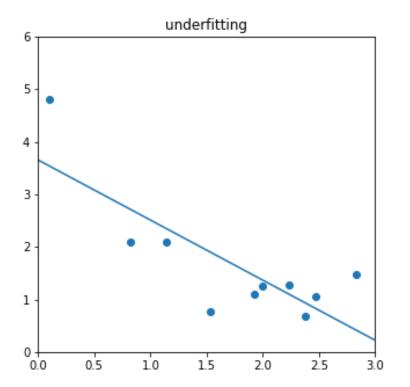


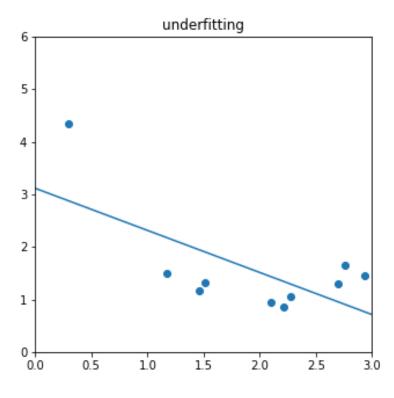




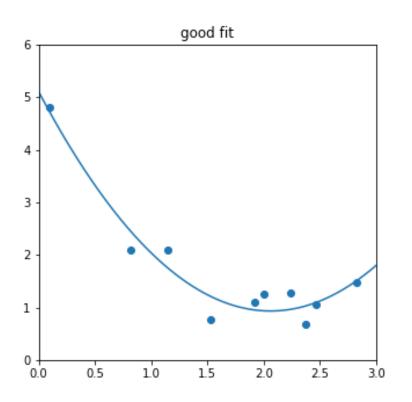
High Bias

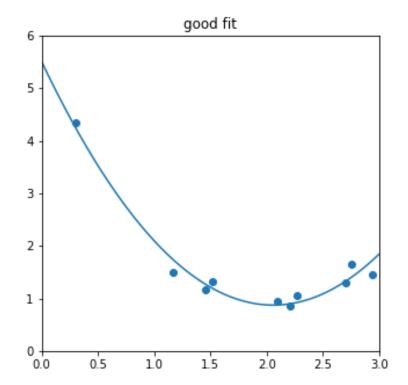


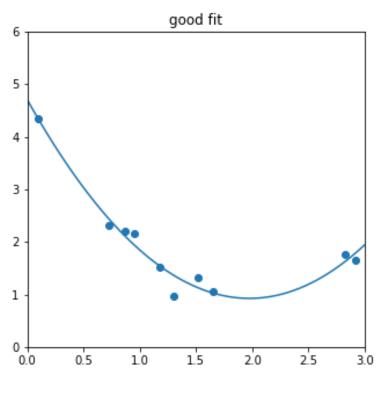




Optimal Bias and Variance







Overfitting and Underfitting

- A model with a high bias and low variance is an underfit model. It does not sufficiently represent the statistical relationships in our data.
- A model with **high variance** and **low bias** is an **overfit** model, because it captures relationships that are too specific to the exact data we happen to train it on. These relationships may not exist in the general distribution and are likely spurious.

Dataset splitting

Training Dataset

- Used to train the model by allowing it to learn patterns and relationships.
- Typically the largest portion of the data (e.g., 60-70%).

Validation Dataset

- Used to tune model parameters and prevent overfitting.
- Helps evaluate model performance during training but isn't used to train the model directly.

Test Dataset

- A completely separate dataset used for final model evaluation.
- Provides an unbiased assessment of model performance on new data.

Cross-validation

- **Purpose:** An approach to maximize data usage for training and validation.
- **Process:** The dataset is split into k "folds." Each fold is used as a validation set while the remaining k-1 folds are used for training.
- **Common Approach:** *k*-fold Cross-Validation (e.g., 5-fold), where results are averaged across folds.
- **Benefit:** Provides a more robust evaluation, reducing the risk of overfitting and underfitting

Hyperparameter Tuning

- **Definition:** The process of optimizing model settings (hyperparameters) that aren't learned from data, such as learning rate, number of neighbors (in k-NN), or max depth (in decision trees). **Goal:** To improve model accuracy, reduce overfitting, and achieve the best possible performance. **Methods:Grid Search:** Tests all possible combinations of hyperparameters within a predefined range.
- Random Search: Samples random combinations of hyperparameters, offering faster exploration.
- Tools: GridSearchCV and RandomizedSearchCV in scikit-learn.

Ensemble Method

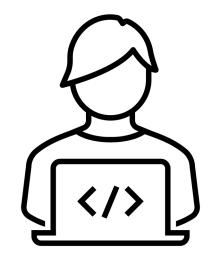
• **Definition:** Combines multiple models to improve overall performance by reducing errors and capturing more complex patterns.

Types:

- **Bagging:** Trains multiple models on random subsets of data (e.g., Random Forest).
- Boosting: Sequentially trains models, each focusing on correcting errors from the previous one (e.g., AdaBoost, Gradient Boosting).
- **Stacking:** Combines outputs of multiple models through a meta-model to improve predictions.
- **Benefits:** Increases accuracy, robustness, and generalization, often outperforming individual models.

Practice

Sources to learn Machine Learning Lab work



31

Sources to learn ML

- Scikit learn: https://scikit-learn.org/stable/
- Kaggle: https://www.kaggle.com/
- Machine Learning Mastery: https://machinelearningmastery.com/
- Books: https://github.com/josephmisiti/awesome-machine-learning/blob/master/books.md

Lab

Link:

https://github.com/luumsk/NSU_ML/blob/main/Labs/lab1.ipynb

References

- https://acropolium.com/blog/machine-learning-in-healthcare-use-cases-benefits-and-success-stories/
- https://www.enjoyalgorithms.com/blogs/classification-andregression-in-machine-learning
- https://hands-on.cloud/ml-unsupervised-learning-guide/
- https://medium.com/analytics-vidhya/beginners-guide-to-unsupervised-learning-76a575c4e942
- https://www.erieri.com/salary/job/machine-learningengineer/russian-federation
- https://www.tealhq.com/job-titles/machine-learning-scientist