An Introduction to Machine Learning

Sudhakaran Prabakaran, Matt Wayland and Chris Penfold 2017-08-25

Contents

1	About the course	5
	l.1 Overview	Ę
	1.2 Registration	F
	1.3 Prerequisites	Ę
	l.4 Github	6
	1.5 License	(
	1.6 Contact	6
	1.7 Colophon	6
2	Introduction	7
3	Linear models and matrix algebra	ę
4	Linear and non linear logistic regression	11
5	Nearest neighbours	13
•	5.1 Example one	13
	5.2 Example two	
6	Decision trees and random forests	15
7	Support vector machines	17
8	Artificial neural networks	19
9	Dimensionality reduction	21
	2.1 Linear Dimensionality Reduction	21
	Nonlinear Dimensionality Reduction	
10	Clustering	23
	0.1 Introduction	23
	0.2 Types of cluster	
	0.3 Distance metrics	
	10.4 K-means	23
	10.5 Hierarchic methods	25
	10.6 DBSCAN	25
	10.7 Summary	25
	10.8 Exercises	25
	10.9 Extended exercises	27
\mathbf{A}	Resources	29
	A.1 Python	29
	A 2. Machine learning data set repository	29

4 CONTENTS

В	Solu	ntions to exercises	31
	B.1	Chapter 2 - Linear models and matrix algebra	31
	B.2	Chapter 3 - Linear and non-linear logistic regression	31
	B.3	Chapter 4 - Nearest neighbours	31
	B.4	Chapter 5 - Decision trees and random forests	31
	B.5	Chapter 6 - Support vector machines	31
	B.6	Chapter 7 - Artificial neural networks	31
	B.7	Chapter 8 - Dimensionality reduction	31
	B.8	Chapter 9 - Clustering	31

About the course

1.1 Overview

Machine learning gives computers the ability to learn without being explicitly programmed. It encompasses a broad range of approaches to data analysis with applicability across the biological sciences. Lectures will introduce commonly used algorithms and provide insight into their theoretical underpinnings. In the practical students will apply these algorithms to real biological data-sets using the R language and environment.

During this course you will learn about:

- Some of the core mathematical concepts underpinning machine learning algorithms: matrices and linear algebra; Bayes' theorem.
- Classification (supervised learning): partitioning data into training and test sets; feature selection; logistic regression; support vector machines; artificial neural networks; decision trees; nearest neighbours, cross-validation.
- Exploratory data analysis (unsupervised learning): dimensionality reduction, anomaly detection, clustering.

After this course you should be able to:

- Understand the concepts of machine learning.
- Understand the strengths and limitations of the various machine learning algorithms presented in this course
- Select appropriate machine learning methods for your data.
- Perform machine learning in R.

1.2 Registration

Bioinformatics Training: An Introduction to Machine Learning

1.3 Prerequisites

- Some familiarity with R would be helpful.
- For an introduction to R see An Introduction to Solving Biological Problems with R course.

1.4 Github

bioinformatics-training/intro-machine-learning

1.5 License

GPL-3

1.6 Contact

If you have any **comments**, **questions** or **suggestions** about the material, please contact the authors: Sudhakaran Prabakaran, Matt Wayland and Chris Penfold.

1.7 Colophon

This book was produced using the **bookdown** package (Xie, 2017), which was built on top of R Markdown and **knitr** (Xie, 2015).

Introduction

You can label chapter and section titles using {#label} after them, e.g., we can reference Chapter 2. If you do not manually label them, there will be automatic labels anyway, e.g., Chapter ??.

Figures and tables with captions will be placed in figure and table environments, respectively.

```
par(mar = c(4, 4, .1, .1))
plot(pressure, type = 'b', pch = 19)
```

Reference a figure by its code chunk label with the fig: prefix, e.g., see Figure 2.1. Similarly, you can reference tables generated from knitr::kable(), e.g., see Table 2.1.

```
knitr::kable(
  head(iris, 20), caption = 'Here is a nice table!',
  booktabs = TRUE
)
```



Figure 2.1: Here is a nice figure!

Table 2.1: Here is a nice table!

Sepal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
5.1	3.5	1.4	0.2	setosa
4.9	3.0	1.4	0.2	setosa
4.7	3.2	1.3	0.2	setosa
4.6	3.1	1.5	0.2	setosa
5.0	3.6	1.4	0.2	setosa
5.4	3.9	1.7	0.4	setosa
4.6	3.4	1.4	0.3	setosa
5.0	3.4	1.5	0.2	setosa
4.4	2.9	1.4	0.2	setosa
4.9	3.1	1.5	0.1	setosa
5.4	3.7	1.5	0.2	setosa
4.8	3.4	1.6	0.2	setosa
4.8	3.0	1.4	0.1	setosa
4.3	3.0	1.1	0.1	setosa
5.8	4.0	1.2	0.2	setosa
5.7	4.4	1.5	0.4	setosa
5.4	3.9	1.3	0.4	setosa
5.1	3.5	1.4	0.3	setosa
5.7	3.8	1.7	0.3	setosa
5.1	3.8	1.5	0.3	setosa

Linear models and matrix algebra

Linear and non linear logistic regression

Nearest neighbours

- 5.1 Example one
- 5.2 Example two

Decision trees and random forests

Support vector machines

Artificial neural networks

Dimensionality reduction

- 9.1 Linear Dimensionality Reduction
- 9.1.1 Principle Component Analysis
- 9.1.2 Horeshoe effect
- 9.2 Nonlinear Dimensionality Reduction
- 9.2.1 t-SNE
- 9.2.2 Gaussian Process Latent Variable Models
- 9.2.3 GPLVMs with informative priors

Clustering

- 10.1 Introduction
- 10.2 Types of cluster
- 10.3 Distance metrics

Minkowski distance:

$$distance\left(x,y,p\right) = \left(\sum_{i=1}^{n} abs(x_i - y_i)^p\right)^{1/p} \tag{10.1}$$

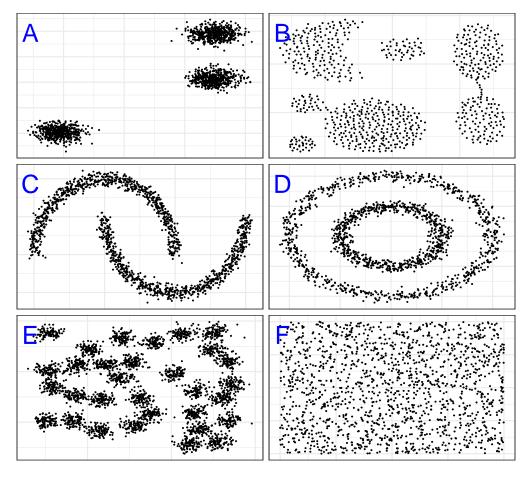
10.4 K-means

Pseudocode

to illustrate range of different types of data that can be clustered - image segmentation

Table 10.1: Example distance matrix

	A	В	С	D
В	2			
\mathbf{C}	6	5		
D	10	10	5	
\mathbf{E}	9	8	3	4



 $\label{eq:control_problem} Figure 10.1: Example clusters.~**A**, *blobs*; **B**, *aggregation* [@Gionis2007]; **C**, *noisy moons*; **D**, *noisy circles*; **E**, *D31* [@Veenman2002]; **F**, *no structure*.$

Table 10.2: Merge distances for objects in the example distance matrix using three different linkage methods.

Groups	Single	Complete	Average
A,B,C,D,E	0	0	0
(A,B),C,D,E	2	2	2
(A,B),(C,E),D	3	3	3
(A,B)(C,D,E)	4	5	4.5
(A,B,C,D,E)	5	10	8

10.4.1 Image segmentation

10.5 Hierarchic methods

10.5.1 Linkage algorithms

Make one section panel of three dendrograms one table

Single linkage - nearest neighbours linkage Complete linkage - furthest neighbours linkage Average linkage - UPGMA (Unweighted Pair Group Method with Arithmetic Mean)

10.5.2 Quality control

could save this example for exercises

10.6 DBSCAN

Density-based spatial clustering of applications with noise

10.6.1 Gene expression

tissue types?

10.7 Summary

10.7.1 Applications

10.7.2 Strengths

10.7.3 Limitations

10.8 Exercises

Exercise solutions: B.8

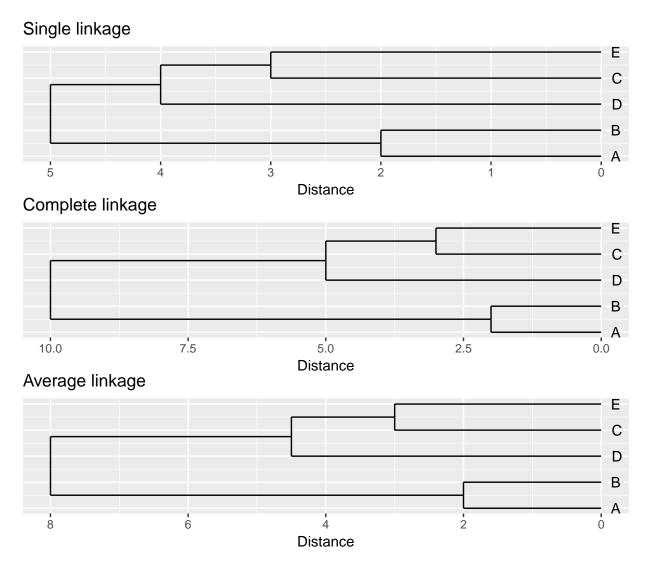


Figure 10.2: Dendrograms for the example distance matrix using three different linkage methods.

10.9 Extended exercises

Appendix A

Resources

A.1 Python

scikit-learn

A.2 Machine learning data set repository

mldata.org

This repository manages the following types of objects:

- Data Sets Raw data as a collection of similarily structured objects.
- Material and Methods Descriptions of the computational pipeline.
- Learning Tasks Learning tasks defined on raw data.
- Challenges Collections of tasks which have a particular theme.

Appendix B

Solutions to exercises

- B.1 Chapter 2 Linear models and matrix algebra
- B.2 Chapter 3 Linear and non-linear logistic regression
- B.3 Chapter 4 Nearest neighbours
- B.4 Chapter 5 Decision trees and random forests
- B.5 Chapter 6 Support vector machines
- B.6 Chapter 7 Artificial neural networks
- B.7 Chapter 8 Dimensionality reduction
- B.8 Chapter 9 Clustering

Bibliography

Xie, Y. (2015). Dynamic Documents with R and knitr. Chapman and Hall/CRC, Boca Raton, Florida, 2nd edition. ISBN 978-1498716963.

Xie, Y. (2017). bookdown: Authoring Books and Technical Documents with R Markdown. R package version 0.4