

Machine Learning

Introduction

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September 25, 2017

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TARGET.



\$20 Off Baby Coupon



- *"My daughter got this in the mail!. She's still in high school, and you're sending her coupons for baby clothes and cribs? Are you trying to encourage her to get pregnant?"*



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- *"I had a talk with my daughter, It turns out there's been some activities in my house I haven't been completely aware of. She's due in August. I owe you an apology"*

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– *Elon Musk, The Guardian Oktober 2014*

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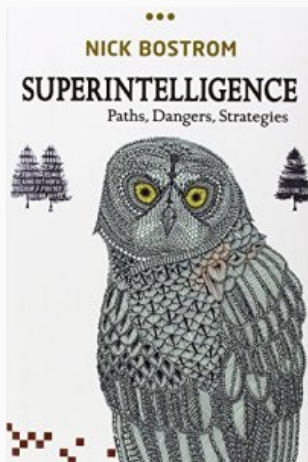
"I agree with Elon Musk and some others on this and don't understand why some people are not concerned."

– Bill Gates, January 2015

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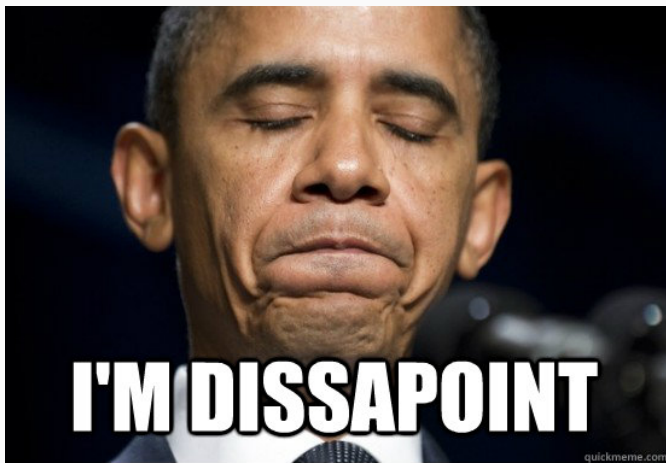
"Artificial intelligence could wipe out humanity when it gets too clever as humans will be like ants."
– *Prof. Steven Hawking, The Independent, October 2015*

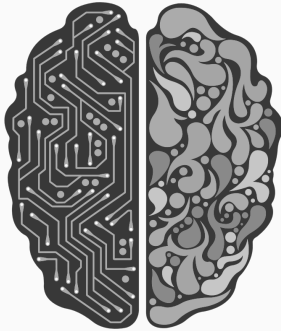


Nick Bostrom









Artificial Intelligence



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- 1.2 million



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- 2014
- 1.09×10^{12} USD
- 137 thousand



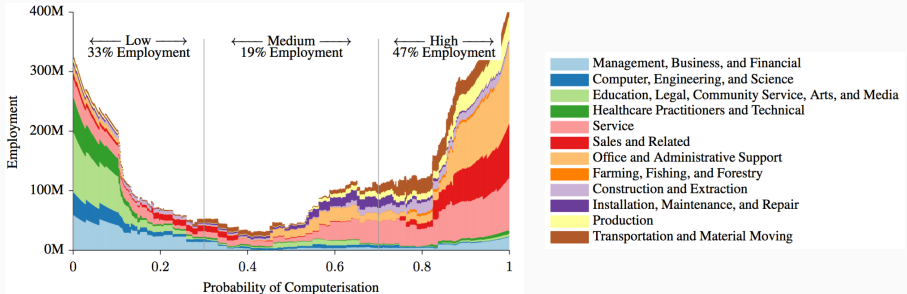
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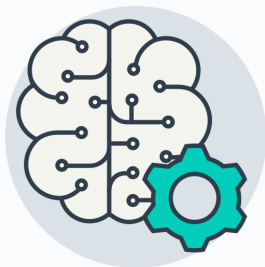


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11% of the Detroit workforce is generating 30 times as much wealth in SF

Work [1]

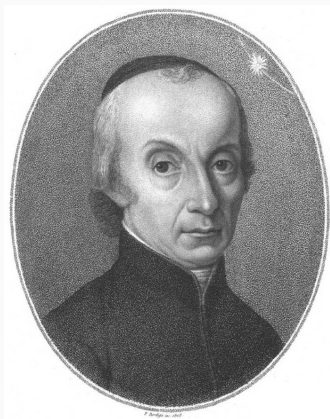


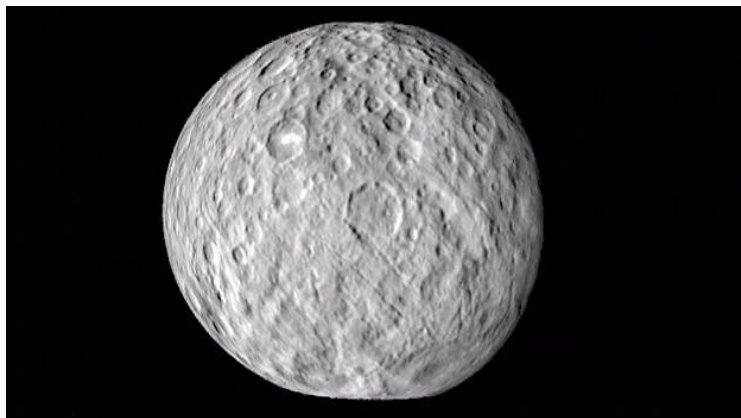


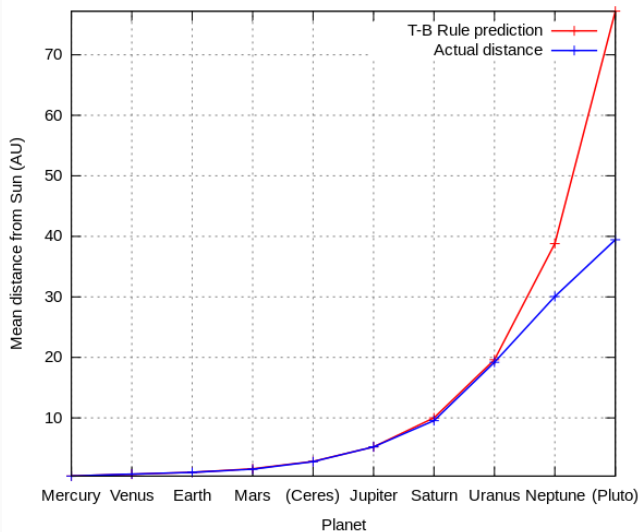
Machine Learning

Introduction

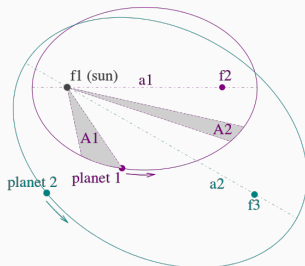
1





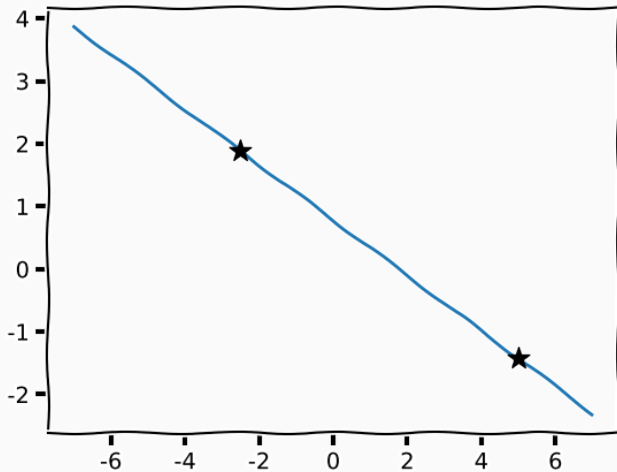


Keplers Law's

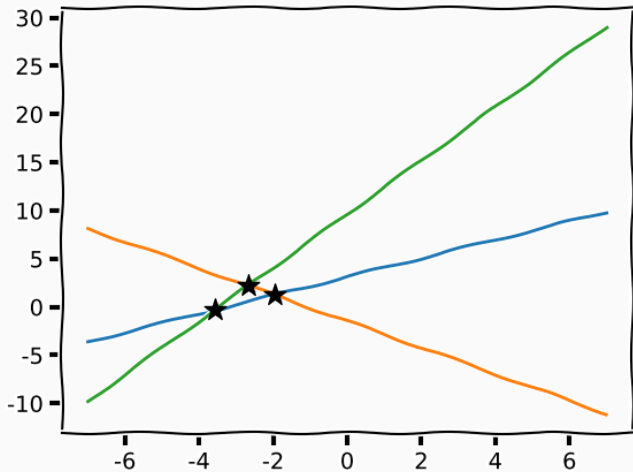




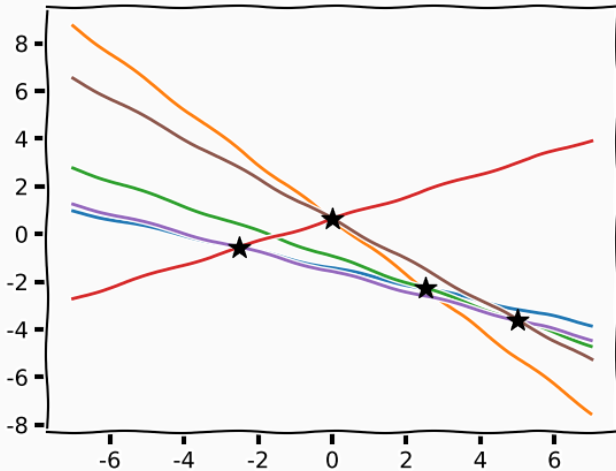
Least Square



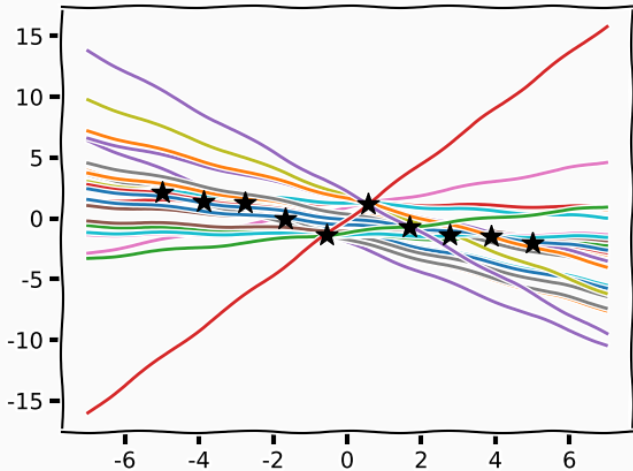
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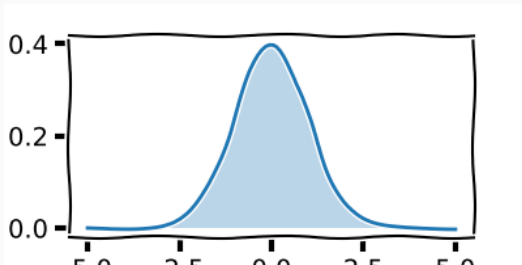
Least Square



Least Square



Least Square



$$y = f(x) + \epsilon$$

$$\epsilon \sim \mathcal{N}(0, I)$$

Laplace Demon [2]



Laplace's Demon [2]

An intelligence which at a given instant knew all the forces acting in nature and the position of every object in the universe - if endowed with a brain sufficiently vast to make all necessary calculations - could describe with a single formula the motions of the largest astronomical bodies and those of the smallest atoms. To such an intelligence, nothing would be uncertain; the future, like the past, would be an open book.

All these efforts in the search for truth tend to lead the mind continuously towards the intelligence we have just mentioned, although it will always remain infinitely distant from this intelligence.

2



Halley's Comet



- 1531, 1607 and 1682
- In 1705 predicted 1758
- Died 1742

"Came in with Halley's Comet in 1835. It is coming again next year and I expect to go out with it."

– Mark Twain, 1909

- 90% of all *stored* information was created the last two years

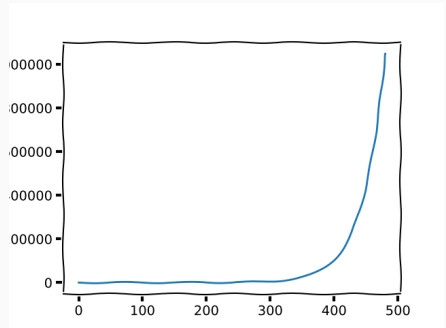
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- *more facts that are beyond grasp*

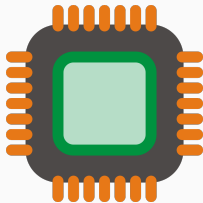
3

Compute

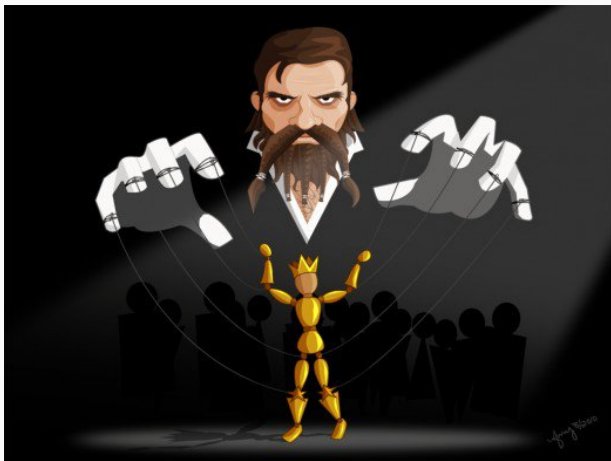


$$p(H|\mathcal{D}) = \frac{p(\mathcal{D}|H)p(H)}{p(\mathcal{D})}$$

1100
1010
0101







Machine Learning

SPS

$$p(y|\theta)p(\theta)$$

- A statistical description of the world that you can "hallucinate"/generate data from
- An abstraction or simplification of the world

The World

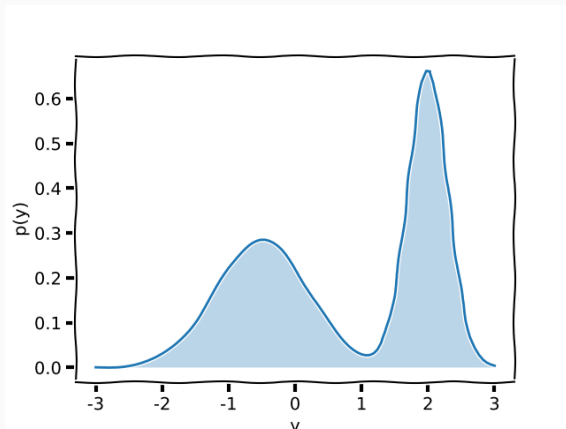






$y = \text{Bristol Goals} - \text{Opponent Goals}$

Structure

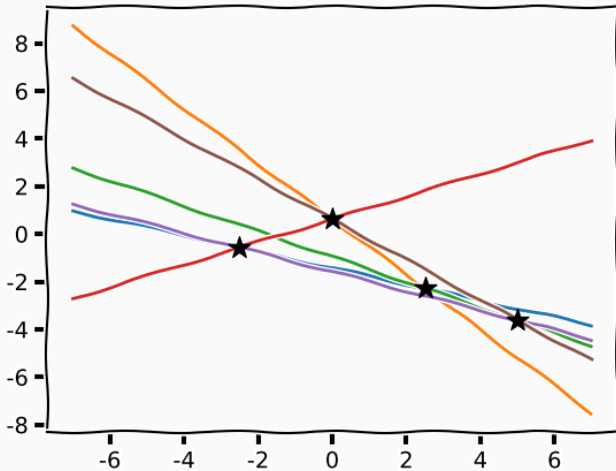


- A structure to the future under uncertainty is an assumption

Assumptions



Least Square



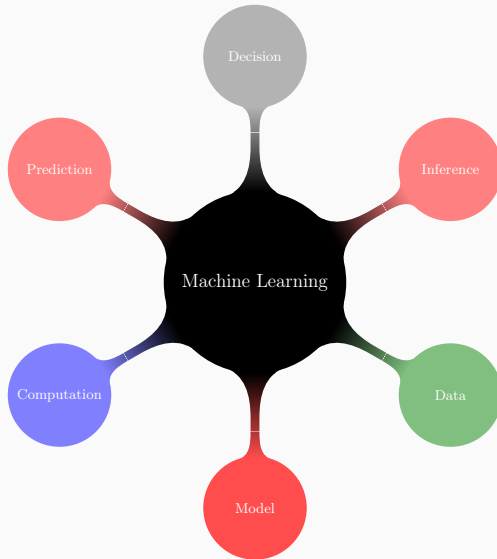
Data + Model \rightarrow Prediction

$$p(\theta|y) = \frac{p(y|\theta)p(\theta)}{p(y)}$$

- how can we update our belief/assumption in the presence of data/examples/observations



Machine Learning



COMS30007

Part I (3 lectures)

- What is learning (SPS)
- Basic probability (SPS)

Part II (8 lectures)

- modelling
- mathematical formulation of assumptions

Part III (3 lectures)

- Inference
- How do we fit models to data?
- Three different approaches

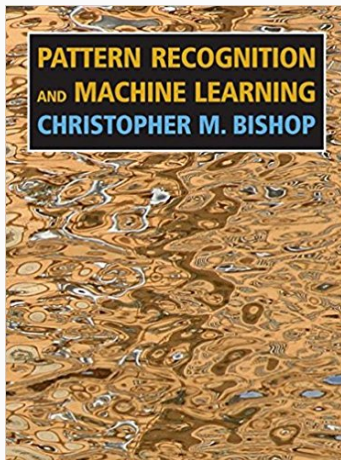
Part IV (5 lectures)

- Summary of unit
- Material outside the assessed material
- Practical machine learning



<http://www.reddit.com/r/coms30007/>

The Book [3]



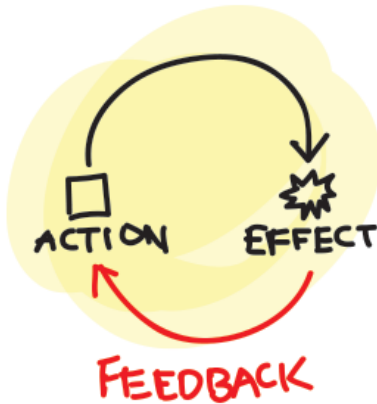
Bishop, C. M., Pattern recognition and machine learning
(information science and statistics) (2006)

Assignments

- **Modelling 35%**
 - Linear regression
 - Non-linear & non-parametric regression
 - Unsupervised learning
 - Evidence
- **Inference 15%**
 - sampling/stochastic inference
 - variational inference
 - amortised inference



Feedback



- Multiple choice
- understanding
- conceptual aspects
- 50% of grade



<https://carlhenrikek.github.io/COMS30007/>

Summary

Summary

- Learning can only be done by assumptions
- Machine learning is the science for making "handles" to incorporate assumptions
- We will learn mathematical formulations of assumptions
- We will learn mathematical tools for updating assumptions from data

eof

References



Carl Benedikt Frey and Michael A. Osborne.

The future of employment: How susceptible are jobs to computerisation?

Technological Forecasting and Social Change, 114:254–280,
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Pierre Simon Laplace.

A philosophical essay on probabilities, 1814.



Christopher M. Bishop.

Pattern Recognition and Machine Learning (Information Science and Statistics).

Springer-Verlag New York, Inc., Secaucus, NJ, USA, 2006.