

The National University of Computer and Emerging Sciences

Introduction to Machine Learnin

Machine Learning for Data Science

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Goals

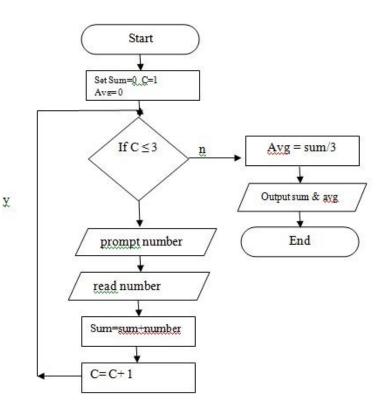
- What is learning?
- What is machine learning?
- Types of machine learning
 - Classification vs Regression
 - Clustering vs Density Estimation

How can we solve a specific problem?

- We write a program with a set of rules that are useful

to solve the problem.

 Example: Find average of three numbers



- In many situations it is very difficult to specify those rules to solve a problem.
- For example, given a picture determine whether there is a cat in the image



Find face of a specific person?



Benign vs Malignant tumor

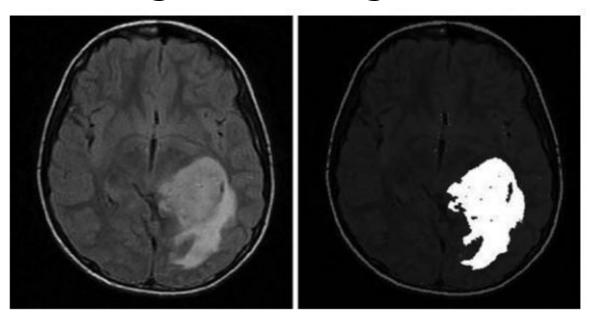
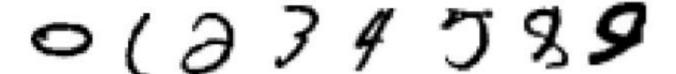


Figure 2. Gradient based genetic algorithm: (i) Original MRI image(ii) Brain tumor segmentation (KumarKole et al., 2012).

- Any learning systems are not directly programmed using conditions to solve a problem
- Instead it should learn from examples (data)
- From trial-and-error experience trying to solve the problem



What is Machine Learning?

- Machine Learning is the science (and art) of programming computers so they can *learn from data*
- [Machine Learning is the] field of study that gi computers the ability to learn without being ex programmed.
 - Arthur Samuel, 1959

What is Machine Learning?

- Machine learning can be defined as computational methods using experience to improve performance or to make accurate predictions.
- Experience refers to the past information.

Mohri et al

What is Machine Learning?

 Definition: "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"

Tom M. Mitchel

A checkers learning problem

- Task T: playing checkers
- Performance measure P: percent of games won against opponents
- Training experience E: playing practice

games



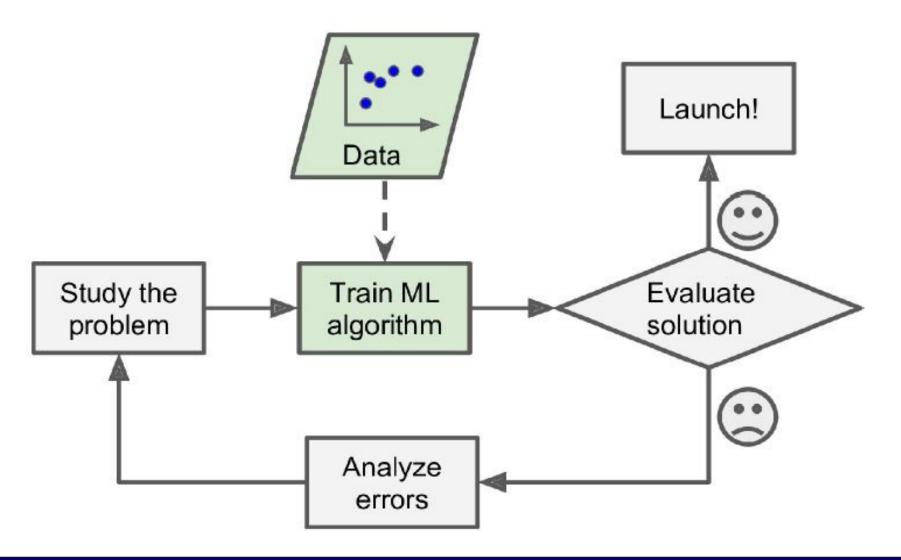
Spam Tagging Problem

- Your spam filter is a Machine Learning program
 - Binary Classification Problem: spam emails or nonspam
- To train a machine learning model, examples of emails that are spam and nonspam should be presented to the model
 - Usually flagged by users
- The examples that the model uses to learn are called the training set.
 - Training instance (or sample).

Spam Tagging Problem

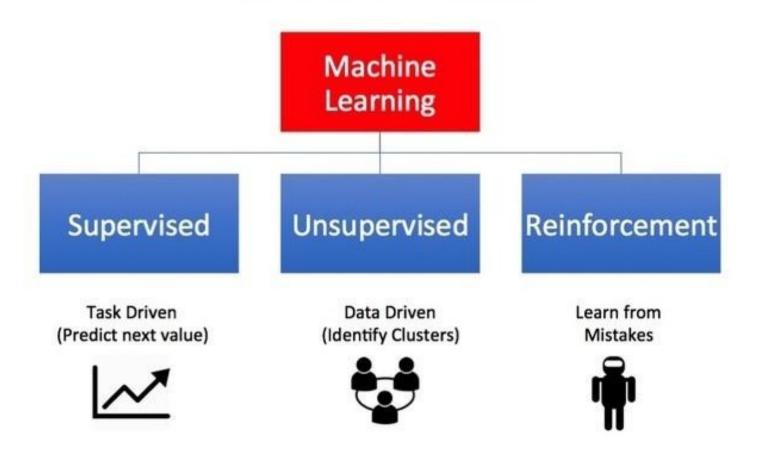
- For Spam classification:
 - The task T is to flag spam for new emails
 - The experience *E* is the *training data*
 - The performance measure *P* needs to be defined;
 - Percentage of correctly classified emails (accuracy)

General Framework for ML



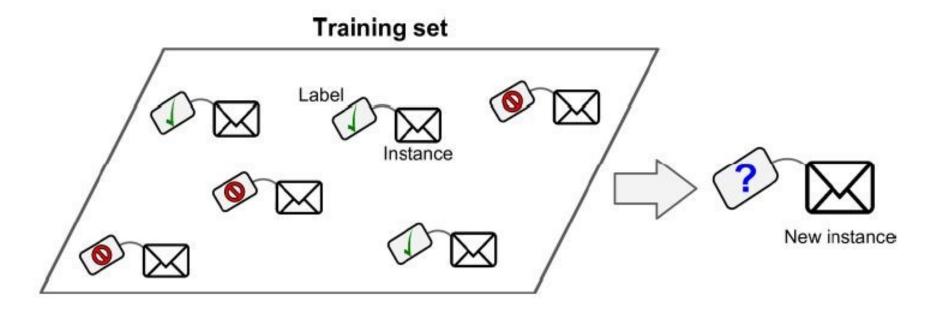
Types of Machine Learning...

Types of Machine Learning

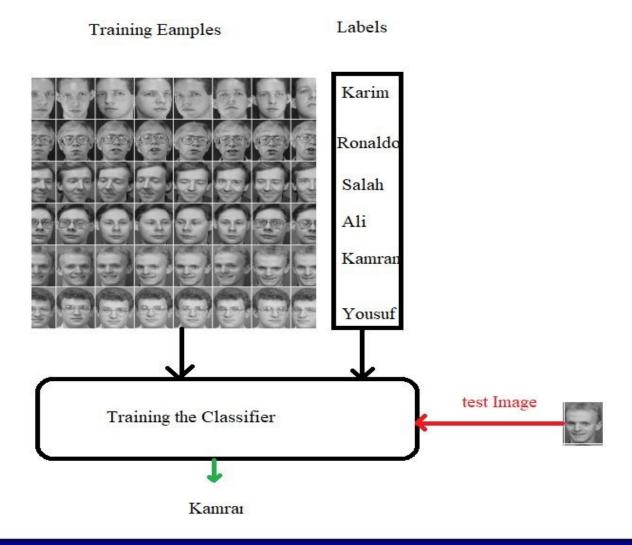


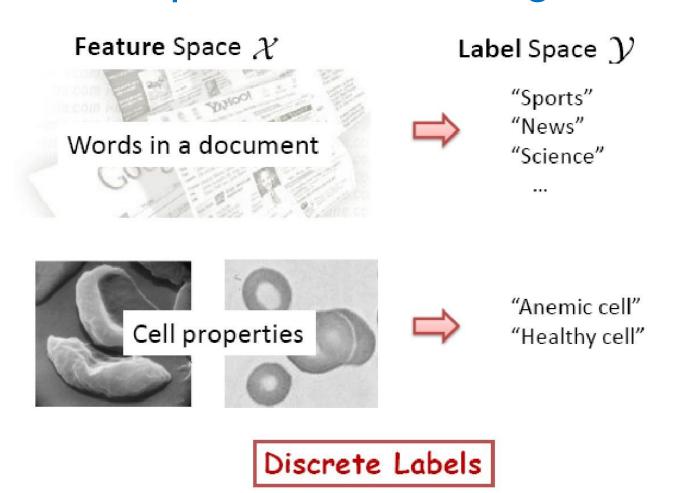
- For supervised learning, we provide both data and labels for training the algorithm.
- The algorithms learns from the data and labels
- After training, we can pass test samples to check if the algorithm learned the data or not
- Most popular in ML community

Supervised learning: Example



Supervised learning: Example





Data:
$$x = \{x_1, x_2, ..., x_n\}$$
 n examples $d_i = \langle \mathbf{x}_i, y_i \rangle$

 \mathbf{x}_i is input vector, and y is desired output (given by a teacher)

Objective: learn the mapping
$$f: X \to Y$$

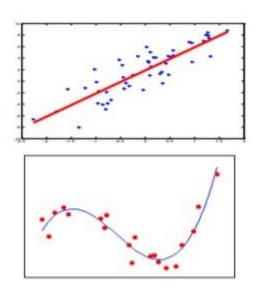
s.t. $y_i \approx f(x_i)$ for all $i = 1,...,n$

Two types of problems:

- Regression: X discrete or continuous →
 - Y is continuous
- Classification: X discrete or continuous →
 - Y is discrete

Regression: Y is continuous

Debt/equity
Earnings
Stock price



Data:

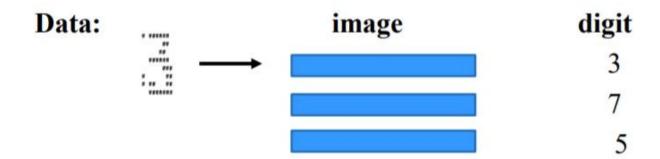
Debt/equity	Earnings	Future prod orders	Stock price
20	115	20	123.45
18	120	31	140.56

Classification: Y is discrete



Handwritten digit (array of 0,1s)

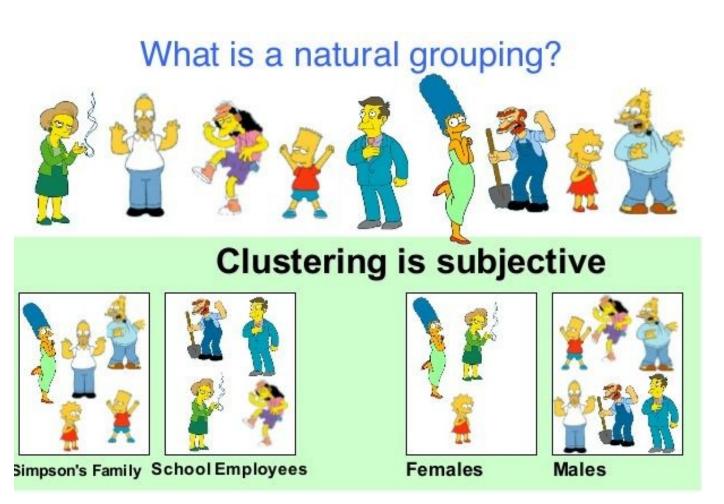


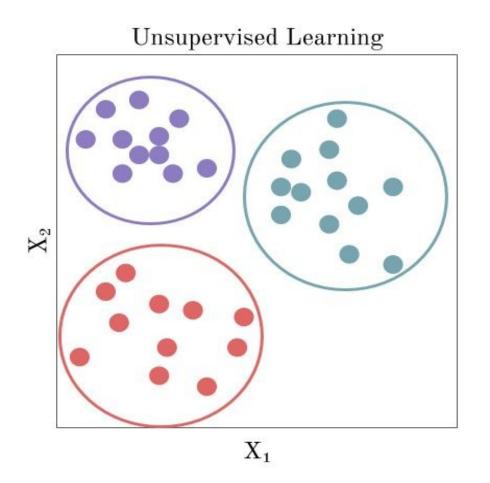


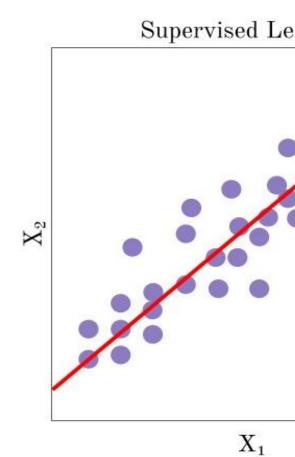
- Can regression algorithms be used for classification and vice versa?
 - Yes, some algorithms can be used.
- Logistic Regression is commonly used for classification
 - Predicts probability belonging to a class

- Some widely used supervised ML algorithms:
 - Linear Regression
 - Logistic Regression
 - Support Vector Machines (SVMs)
 - Decision Trees and Random Forests
 - Neural networks
 - k-Nearest Neighbors

- For unsupervised learning, we provide data but NOT labels for training the algorithm
- The system tries to learn without a teacher.
- Learns relations among data by itself
- Then put the data into different groups/clusters







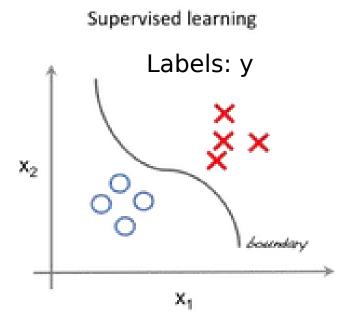
- Some widely used unsupervised learning algorithms:
 - K-Means
 - Principal Component Analysis (PCA)
 - Apriori
 - Hierarchical Cluster Analysis (HCA)
 - One-class SVM

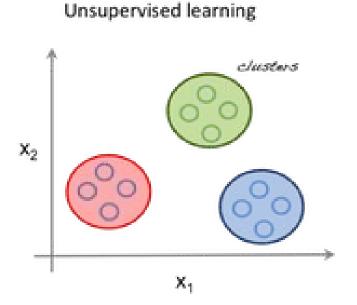
Usage of Unsupervised Learning

- Data visualization
- Dimensionality reduction
- Clustering
- Anomaly detection

- **Data:** $x = \{x_1, x_2,..., x_n\}$ vector of values No target value (output) y
- Objective:
 - learn relations between samples, components of samples

Supervised vs Unsupervised Learning





- The learning system, called an agent, can observe the environment, select and perform actions:
 - Get positive rewards for good actions
 - Get negative rewards for wrong action
- Reinforcement learning refers to goal-oriented algorithms, which learn how to attain a complex objective (goal) or maximize

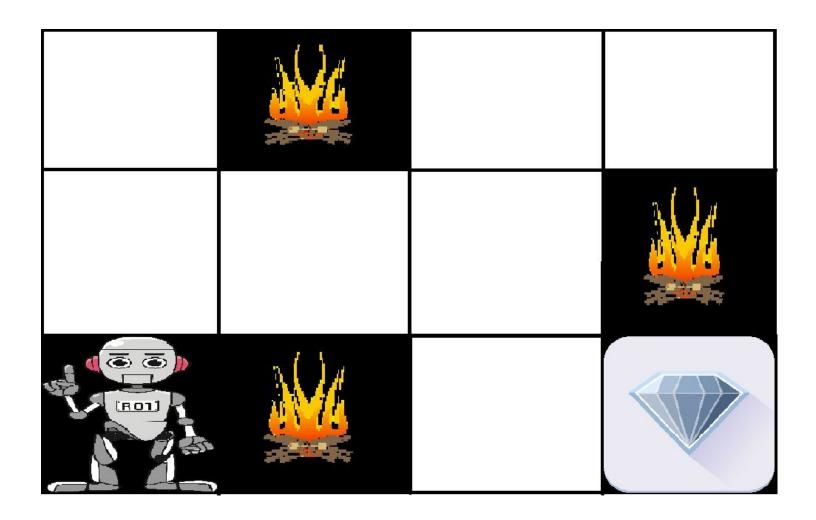
- It must then learn by itself what is the best strategy
 - Policy: best strategy

A policy defines what action the agent should choose

when it is in a given situation.

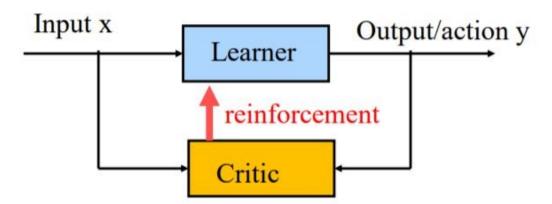
- Example:
 - Playing games, Robotics
 - Robots learn how to walk.
 - DeepMind's AlphaGo





We want to learn: $f: X \to Y$

- We see examples of inputs x but not y
- We select y for observed x from available choices
- We get a feedback (reinforcement) from a critic about how good our choice of y was



The goal is to select outputs that lead to the best reinforcement

Curiosity: Question of the Day

- What if the data is changing, should we retrain the model from scratch?
- Or anything else can be done?

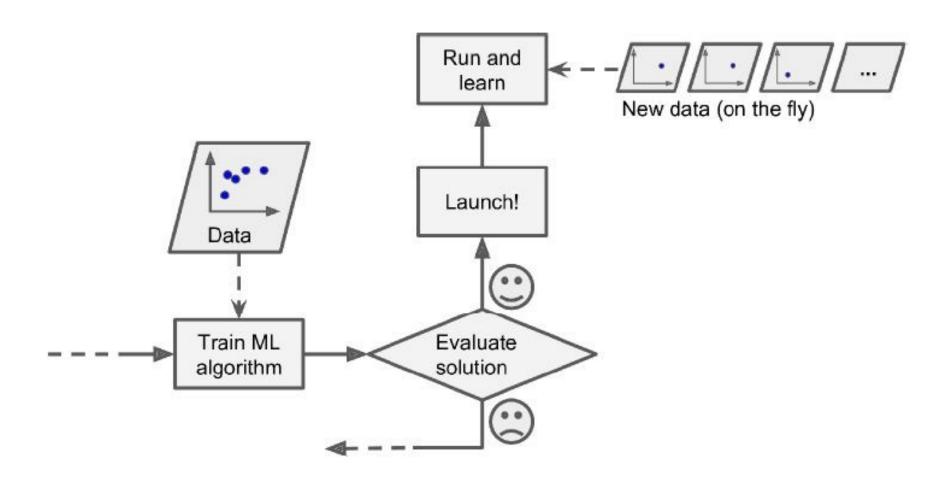
Batch learning

- The model must be trained using all the available training data.
- Take time and lot of computing resources
- First the system is trained, and then it is deployed into production environment
- No more learning
- This is called offline learning.

- Batch learning systems can be adopted to new data by training it from scratch on the full dataset
 - new data + old data
- Deploy the new system to production again
- Disadvantage:
 - Training on frequently changing data may be practically infeasible.
 - Time and Computing resources wasted

Online learning

- The system is trained incrementally by feeding data instances sequentially
 - Can be feed data individually or in small groups called minibatches.
- Can perform learning fast
- The system can learn about new data on the fly
- A model is trained and launched into production, and then it keeps learning as new data comes in.



Advantages of Online learning:

- Suitable for data with a continuous flow (e.g., stock prices)
- Adapt to change rapidly or autonomously.
- In case of limited computing resources availability
- Once it learns learned data instances, it does not need them anymore
- Can be used to train systems on huge datasets
 - All data cannot fit in main memory, called *out-of- core* learning.
 - Only part of data is loaded into memory, train model on it, and repeats the process on all of the data

Challenges with online learning

- The performance of the model may gradually decline if low quality data or bad data is feed into it.
 - Data can be corrupted, e.g. hardware malfunctioning like sensor or robot.
- The live system might suffer
- Monitor the model
 - Switch back to old version in case of much decline in performance

Reference

- Read 1st Chapter of Hands-on Machine Learning with Scikit-Learn, Keras, and TensorFlow- (2019)
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Thank You ©