Supervised Learning

CSC 461: Machine Learning

Fall 2020

Prof. Marco Alvarez University of Rhode Island

Supervised Learning Setup

Components of (supervised) learning

- ▶ Input space 2
- Output space
- Data instance $x \in \mathcal{X}, y \in \mathcal{Y}$

✓ is a pair (x,y)

• Data $\{(x_1, y_1), ..., (x_n, y_n)\}$

✓ is a set of data instances

• Hypothesis $g: \mathcal{X} \mapsto \mathcal{Y}, g \in \mathcal{H}$

Example

Problem:

automatically tagging email messages as spam (1) or ham (0)

Input Space?

assume every email is represented as a fixed-length vector of 10 features

Output Space

Data

> Samples are assumed to be independent and identically distributed from the same probability distribution (i.i.d)

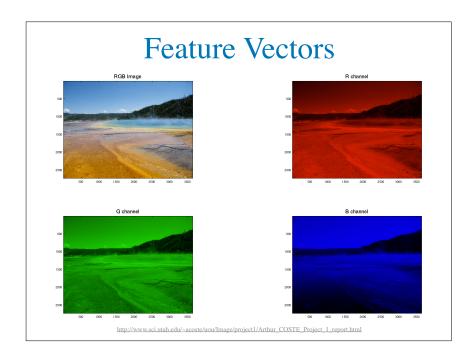
$$\mathcal{D} = \{(x_1, y_1), ..., (x_n, y_n)\}\$$

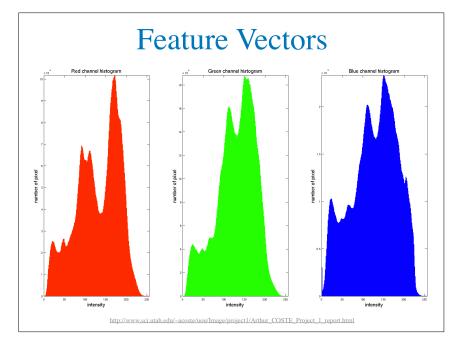
in general
$$\mathcal{X} = \mathbb{R}^d$$

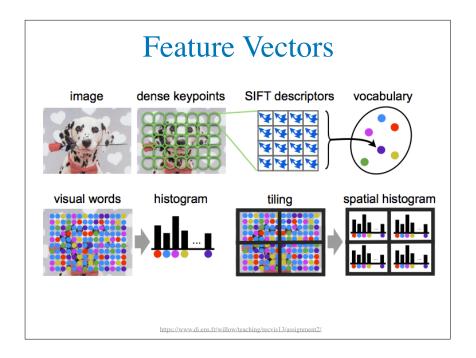
in general
$$\mathcal{X} = \mathbb{R}^d$$
 $(x_i, y_i) \sim P_{\text{unknown}}$

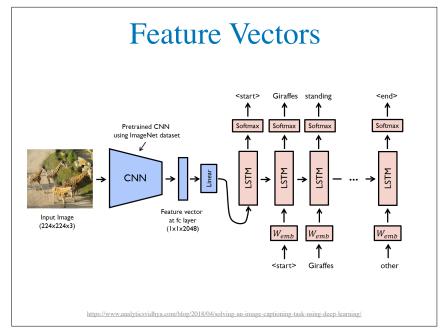
What are Feature Vectors?

$$(x_i, y_i) \sim P_{\text{unknown}}$$









Supervised learning

Binary classification

$$\mathcal{Y} = \{0,1\}$$

 $\mathcal{Y} = \{-1, +1\}$

Multiclass classification $\mathcal{Y} = \{0,1,...,k-1\}$

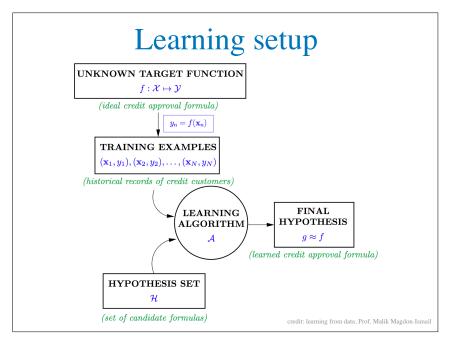
$$\mathcal{Y} = \{0, 1, \dots, k - 1\}$$

Regression

$$\mathcal{Y} = \mathbb{R}$$

Structure prediction

structured objects



Example $h_1 \in \mathcal{H}$ can you define the hypothesis space? $h_2 \in \mathcal{H}$ how to pick a hypothesis that makes you happy? adult minor 20 age

Loss Functions

$$\mathscr{L}_{0/1}(h,\mathscr{D}) = \frac{1}{n} \sum_{(x_i, y_i) \in \mathscr{D}_{indicator function}} I(h(x_i) \neq y_i)$$

Squared Loss

$$\mathcal{L}_{sq}(h,\mathcal{D}) = \frac{1}{n} \sum_{(x_i, y_i) \in \mathcal{D}} (h(x_i) - y_i)^2$$

Squared Loss
$$\mathcal{L}_{sq}(h,\mathcal{D}) = \frac{1}{n} \sum_{(x_i, y_i) \in \mathcal{D}} (h(x_i) - y_i)^2$$
Absolute Loss
$$\mathcal{L}_{abs}(h,\mathcal{D}) = \frac{1}{n} \sum_{(x_i, y_i) \in \mathcal{D}} |h(x_i) - y_i|$$

Consider this classifier ...

$$g(x) = \begin{cases} y_i & \text{if } x = x_i \text{ for } (x_i, y_i) \in \mathcal{D} \\ y_1 & \text{otherwise} \end{cases}$$

what is the 0/1 loss for training data? square loss? absolute loss?

> are you happy with this classifier? why?

What is the goal of (supervised) learning?

• A function (**classifier**) that best approximates target function

For $g \in \mathcal{H}$ and $\forall (x_i, y_i) \sim P$, we want $g(x) \approx f(x)$

search and **optimization** (to **minimize expected loss**)

Role of Training and Testing

Example on Iris
Dataset (next lecture)

From the UCI ML repository ... Iris Data Set Download: Data Folder, Data Set Description Abstract: Famous database; from Fisher, 1936



Data Set Characteristics:	Multivariate	Number of Instances:	150	Area:	Life
Attribute Characteristics:	Real	Number of Attributes:	4	Date Donated	1988-07-01
Associated Tasks:	Classification	Missing Values?	No	Number of Web Hits:	2096826

Attribute Information:

- sepal length in cm
- sepal width in cm
- petal length in cmpetal width in cm

Class Information:

- Iris Setosa
- Iris Versicolou
- Iris Virginica

Example using Iris dataset

https://colab.research.google.com/drive/ 1pDkSHtAG1A2kCKrPY1CNDtVdKj1f_wK3