

Introduction

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Slides mostly follow “Introduction to Machine Learning, 3rd edition Ethen Alpaydin
Some parts of the material can be found in Machine learning with Scikit-Learn & tensor flow by Aurelien Geron



Machine Learning

- Field of study that gives computers the ability to learn without being explicitly programmed. – ***Arthur Samuel, 1959***
- A computer program is said to learn from experience E with respect to some task T and some performance measure P , if its performance on T , as measured by P , improves with experience – ***Tom Mitchell, 1997***

Traditional Approach vs Machine Learning



- Write rules-> evaluate -> analyze -> study-> write rules
- Train ML(data)-> evaluate-> analyze-> study->trainML(Data)
- Examples: Spam filter, Speech to text, text identification etc.
- Humans can learn from Machine Learning.



Machine learning is used when..

- Human expertise does not exist (navigating on Mars)
- Humans are unable to explain their expertise (speech recognition)
- Solution changes in time (routing on a computer network)
- Solution needs to be adapted to particular cases (user biometrics)



What do we mean by learning ?

- Learning general models from a data of particular examples
- Example in retail: Customer transactions to consumer behavior:
People who bought “Blink” also bought “Outliers”
(www.amazon.com)
- Build a model that is *a good and useful approximation* to the data.



Data Mining

- **Retail:** Market basket analysis, Customer relationship management (CRM)
- **Finance:** Credit scoring, fraud detection
- **Manufacturing:** Control, robotics, troubleshooting
- **Medicine:** Medical diagnosis
- **Telecommunications:** Spam filters, intrusion detection
- **Web mining:** Search engines
- ...

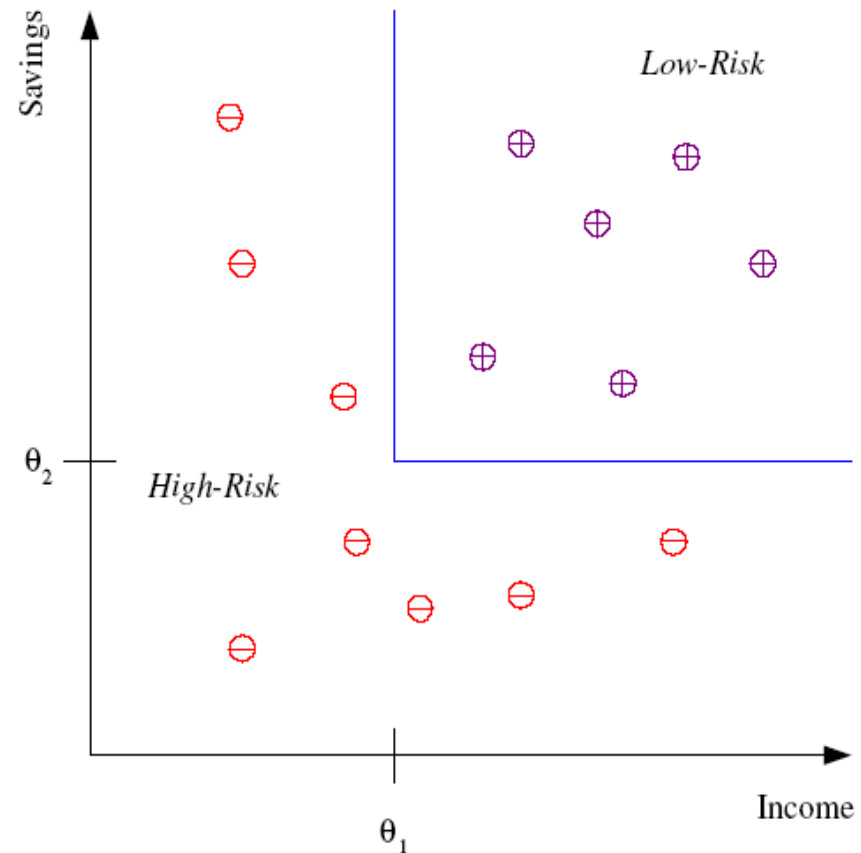


Different types of learnings

- Association
- Supervised Learning
 - Classification
 - Regression
- Unsupervised Learning
- Reinforcement Learning

Classification

- Example: Credit scoring
- Differentiating between **low-risk** and **high-risk** customers from their *income* and *savings*



Discriminant: IF *income* $> \theta_1$ AND *savings* $> \theta_2$
THEN **low-risk** ELSE **high-risk**



Classification: Applications

- Aka Pattern recognition
- **Face recognition:** Pose, lighting, occlusion (glasses, beard), make-up, hair style
- **Character recognition:** Different handwriting styles.
- **Speech recognition:** Temporal dependency.
- **Medical diagnosis:** From symptoms to illnesses
- **Biometrics:** Recognition/authentication using physical and/or behavioral characteristics: Face, iris, signature, etc
- ...



Regression

- Example: Price of a used car

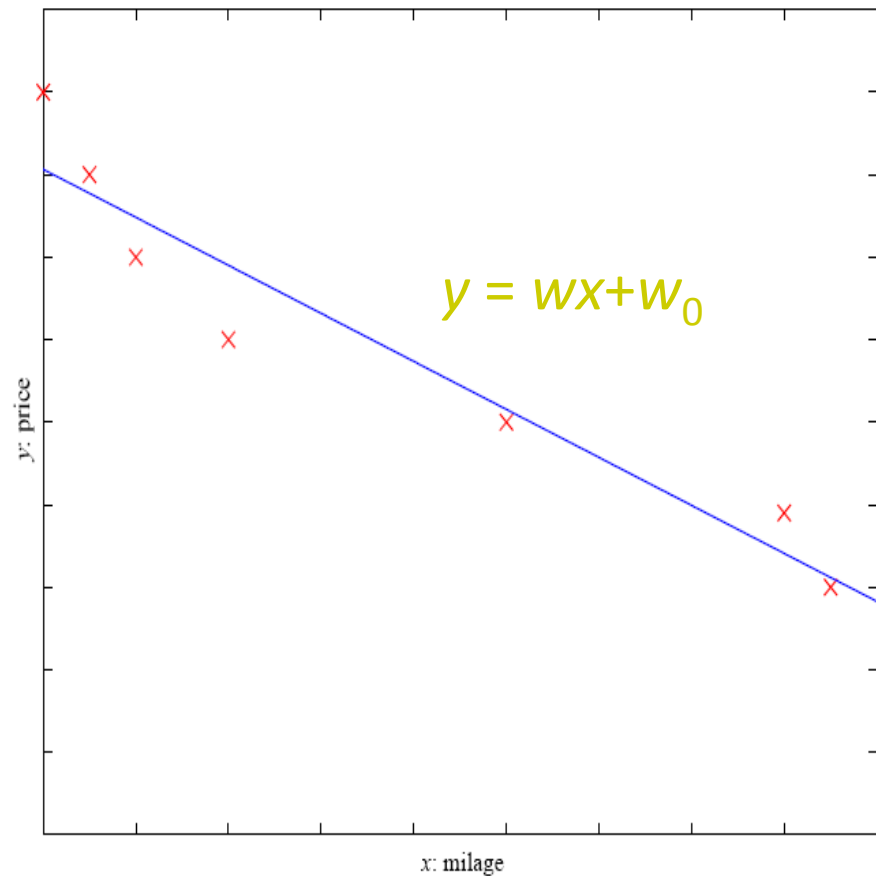
● x : car attributes

y : price

$$y = g(x \mid \theta)$$

$g(\cdot)$ model,

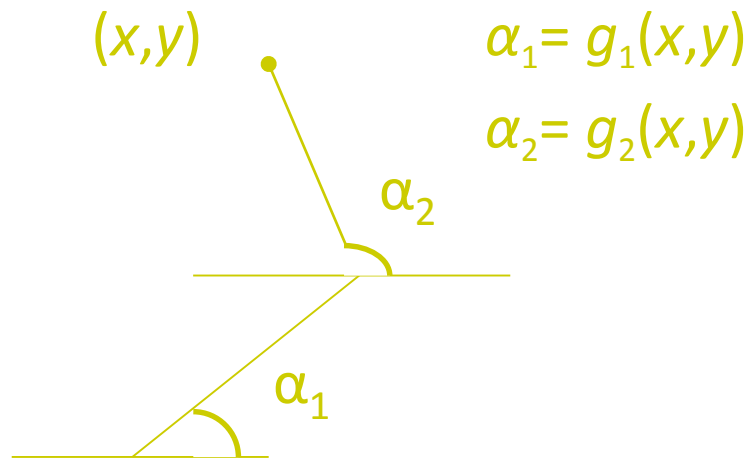
θ parameters



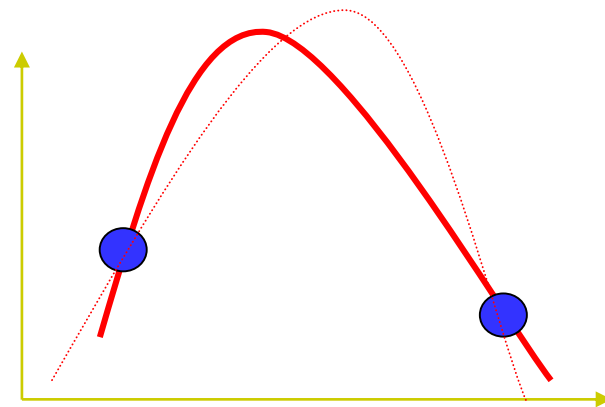


Regression Applications

- Navigating a car: Angle of the steering
- Kinematics of a robot arm



- Response surface design





Supervised Learning: Uses

- **Prediction of future cases:** Use the rule to predict the output for future inputs
- **Knowledge extraction:** The rule is easy to understand
- **Compression:** The rule is simpler than the data it explains
- **Outlier detection:** Exceptions that are not covered by the rule, e.g., fraud



Supervised Learning: Algorithms

- K-nearest neighbors
- Linear regression
- Logistic regression
- Support Vector Machines (SVMs)
- Decision Trees and Random Forests
- Neural Networks



Unsupervised Learning

- Learning “what normally happens”
- No output
- Clustering: Grouping similar instances
- Example applications
 - Segmentation
 - Anomaly detection
 - Dimensionality reduction



Unsupervised Learning: algorithms

- Clustering
 - K-Means
 - Hierarchical Cluster Analysis
 - Expectation maximization
- Visualization and dimensionality reduction
 - Principal component analysis (PCA)
 - Kernel PCA
 - t-distributed stochastic neighbor embedding (t-SNE)
- Association rule learning
 - Apriori
 - Eclat



Semisupervised Learning

- Algorithms for partially labeled data
- Example application: Photo hosting services
- Most algorithms are combination of supervised and unsupervised learning algorithm



Reinforcement Learning

- Learning a policy: A **sequence** of outputs
- No supervised output but delayed reward
- Systems are called agents
- Observe->select action from policy-> action-> get reward/penalty-> update policy .. repeat
- Example applications:
 - Credit assignment problem
 - Game playing
 - Robot in a maze
 - Multiple agents, partial observability, ...



Other ML system classifications..

- Batch vs online
 - Batch: must use all the available data
 - Online: system learn incrementally by using data instances sequentially
- Instance vs Model based
 - Instance: Learn the examples by heart, then generalize to new cases using similarity measures
 - Model: Use the model to generalize/predict



Resources: Datasets

- UCI Repository:
<http://www.ics.uci.edu/~mlearn/MLRepository.html>
- UCI KDD Archive:
<http://kdd.ics.uci.edu/summary.data.application.html>
- Statlib: <http://lib.stat.cmu.edu/>
- Delve: <http://www.cs.utoronto.ca/~delve/>



Resources: Journals

- Journal of Machine Learning Research www.jmlr.org
- Machine Learning
- Neural Computation
- Neural Networks
- IEEE Transactions on Neural Networks
- IEEE Transactions on Pattern Analysis and Machine Intelligence
- Annals of Statistics
- Journal of the American Statistical Association
- ...



Resources: Conferences

- International Conference on Machine Learning (ICML)
- European Conference on Machine Learning (ECML)
- Neural Information Processing Systems (NIPS)
- Uncertainty in Artificial Intelligence (UAI)
- Computational Learning Theory (COLT)
- International Conference on Artificial Neural Networks (ICANN)
- International Conference on AI & Statistics (AISTATS)
- International Conference on Pattern Recognition (ICPR)
- ...