

W2

Introduction to Machine Learning (12A)

GOFAI

- Problem solving
- General purpose resoners
- Operational
- Engineered

ML

- Pattern discovery
- Specific
- Representational
- Data driven

Type

- Supervised
 - Regression
 - Linear regression
 - Artificial neural networks
 - Fuzzy control
 - Regression trees
 - KNN
 - Classification
 - Logistic regression
 - SVM
 - Decision trees
 - Bayesian networks
 - KNN
- Unsupervised
- RL, EC

Features

- Continuous, discrete
- Numerical, Categorical

There is no free lunch, all have pros and cons

Regression (12B)

Pick Alpha: Too big, too small, wrong direction

Gradient descent

- Very general algorithm
- Not the usual algorithm for regression
- Analytical, exact solution
- illustrative
- Good for big data

Tips for Regression (12C)

Regression

Consider: weighting of the feature values

pre-process: Mean normalization

$$x'_i = \frac{x_i - \mu_i}{\text{range}_i} \quad \text{range}_i = x_i^{\max} - x_i^{\min} \quad \mu_i = \text{mean of } x_i$$

Categories

- binary variables
 - Gender
 - Create different types of intercepts, but never affect the slope
 - Dummy variable, indicator variable
- One hot encoding

Logistic Regression (12D)

Classification

Regression: sensitive to the outlier

=> Logistic sigmoid

$$\hat{y} = \frac{1}{1 + e^{-z}} = f(x)$$

Error for logistic regression

$$J(\theta) = -\frac{1}{n} \sum_i y_i \log(\hat{y}_i) + (1 - y_i) \log(1 - \hat{y}_i)$$

3 classifiers

A vs B+C, B vs A+C, C vs A+B, pick the highest probability

Multiple binary classifiers is often superior to using a non-binary classifier

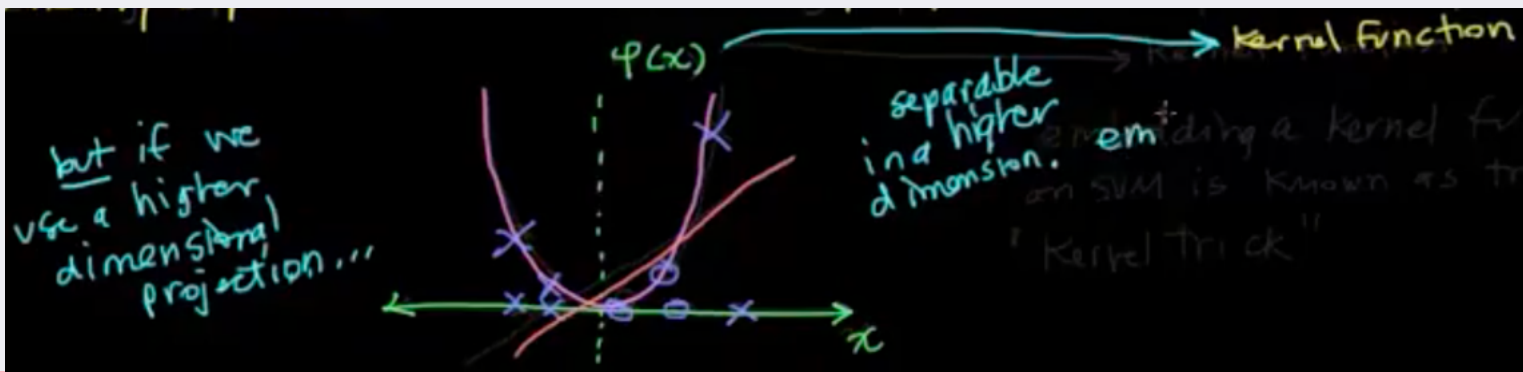
Support Vector Machines (12E)

Discriminant: separator, discriminator, between classes

Hinge loss function

SVM: Creates the wide margin

- Support vectors, always at least 2
- c: soft margin
- Solved with quadratic programming(optimization)
- Linearly separable: Separate perfectly by a hyper-plane
- Non-linearly separable



Kernal trick