*** Applied Machine Learning Fundamentals *** Machine Learning Introduction

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SAPSE

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Agenda August 6, 2019

- General Overview
- Problem Types in Machine Learning Type of Training Information

Availability of Training Examples

Type of Target Variable

- 3 Key Challenges in Machine Learning
- A Lecture Overview
- 6 Wrap-Up

Summary

Self-Test Questions

Recommended Literature and further Reading

Section: General Overview



Why Machine Learning?

'We are drowning in information and starving for knowledge.'

- John Naisbitt

- Era of big data:
 - In 2017 there are about 1.8 trillion web-pages on the internet
 - 20 hours of video are uploaded to YouTube every minute
 - Walmart handles more than 1 million transactions per hour and has data bases containing more than 2.5 peta-bytes (2.5×10^{15}) of information
- No human being can deal with this data avalanche!



Why Machine Learning? (Ctd.)

'I keep saying the sexy job in the next ten years will be **statisticians** and **machine learners**. People think I'm joking, but who would've guessed that computer engineers would've been the sexy job of the 1990s? The ability to take data - to be able to understand it, to process it, to extract value from it, to visualize it, to communicate it - that's going to be a hugely important skill in the next decades'

- Hal Varian, Chief Economist at Google, 2009

Definition of Machine Learning

• '[Machine Learning is the] 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 class of tasks T and performance measure P, if its performance at tasks in T, as measured by P, improves with experience E.'

- Tom Mitchell, 1997



A more abstract Definition

Our task is to learn a mapping from input to output:

$$h: \mathfrak{I} \mapsto \mathfrak{O}$$

Put differently, we want to predict the output from the input:

$$y = h(x; \theta)$$
 also: $y = h_{\theta}(x)$

- $x \in \mathcal{I}$ (Input)
- $y \in \mathcal{O}$ (Output)
- $\theta \in \Theta$ (Parameters: What needs to be 'learned')



Section: Problem Types in Machine Learning



Type of Training Information

- Supervised learning
 - 'Teacher' provides gold labels
 - E. g. neural networks, decision trees, linear regression
- Unsupervised learning
 - Labels are not known during training
 - E. g. clustering, density estimation, association rule mining
- Reinforcement learning
 - Environment provides rewards for actions but correct action is unknown
 - E. g. policy-iteration, Q-learning, SARSA
- Semi-supervised learning (Instances partly labeled)

Type of Training Information (Ctd.)

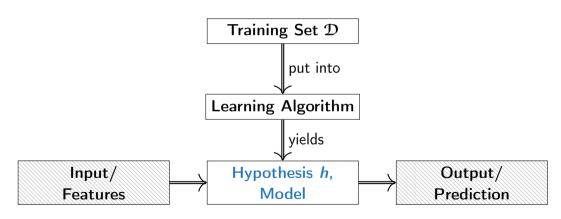
Supervised Learning • A 'teacher' provides gold labels • Neural networks, decision trees, linear regression Reinforcement Learning Semi-Supervised Learning Feedback only Partly labeled data No labels **Unsupervised Learning** • No labels available Clustering, Apriori, ...

Supervised Learning

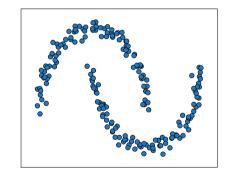
- A single row is called example
- An example without class label is called instance
- Predictors:
 - Outlook ∈ {sunny, overcast, rainy}
 - Temperature $\in \{hot, mild, cool\}$
 - Humidity $\in \{high, normal\}$
 - Wind \in {weak, strong}
- Label:
 - PlayGolf $\in \{yes, no\}$
 - Given a new instance we want to predict the label
- Label for the new instance???

Outlook	Temperature	Humidity	Wind	PlayGolf
sunny	hot	high	weak	no
sunny	hot	high	strong	no
overcast	hot	high	weak	yes
rainy	mild	high	weak	yes
rainy	cool	normal	weak	yes
rainy	cool	normal	strong	no
overcast	cool	normal	strong	yes
sunny	mild	high	weak	no
sunny	cool	normal	weak	yes
rainy	mild	normal	weak	yes
sunny	mild	normal	strong	yes
overcast	mild	high	strong	yes
overcast	hot	normal	weak	yes
rainy	mild	high	strong	no
rainy	mild	normal	strong	???

Supervised Learning: General Approach



Unsupervised Learning



- There are no labels
- Try to find regularities in the data
- Examples for unsupervised learning:
 - Clustering
 - Density estimation
 - Dimensionality reduction

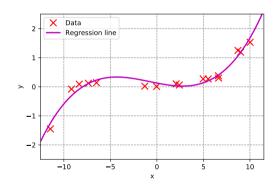
Availability of Training Examples

- Batch Learning
 - The learner is provided with a fixed set of training examples
 - See weather data set
 - E. g. neural networks, decision trees
- Incremental/Online Learning
 - Constant stream of training examples
 - The model is updated as new training examples arrive
 - E. g. k-nearest-neighbors
- Active Learning (not covered)

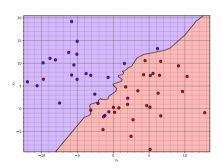
Type of Target Variable: Regression

Regression

- Learn a mapping into a continuous space
 - $O = \mathbb{R}$
 - $\mathcal{O} = \mathbb{R}^3$
- E. g. curve fitting, financial analysis, housing prices, ...



Type of Target Variable: Classification



Classification

- Learn a mapping into a discrete space, e. g.
 - $O = \{0, 1\}$ (binary classification)
 - $\emptyset = \{0, 1, 2, 3, ...\}$
 - $\mathfrak{O} = \{ verb, noun, adverb, ... \}$
- Examples:
 - Spam / no spam
 - Digit recognition
 - Part of speech tagging

Section: Key Challenges in Machine Learning



General Overview
Problem Types in Machine Learning
Key Challenges in Machine Learning
Lecture Overview
Wrap-Up

Section: Lecture Overview



General Overview
Problem Types in Machine Learning
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Lecture Overview

Unit I: Machine Learning Introduction

Summary

Self-Test Questions

Recommended Literature and further Reading



[1] Machine Learning

Tom Mitchell. McGraw-Hill Science. 1997.

 \rightarrow See chapter 1 (Introduction)

Thank you very much for the attention!

Topic: *** Applied Machine Learning Fundamentals *** Machine Learning Introduction

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Do you have any questions?

