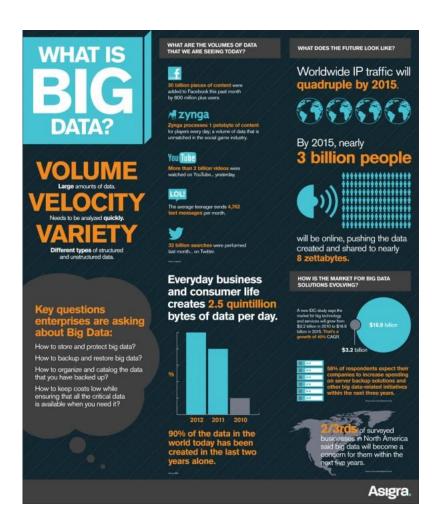
Lecture 1 An Introduction to Machine Learning

Rui Xia

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http://www.nustm.cn/~rxia

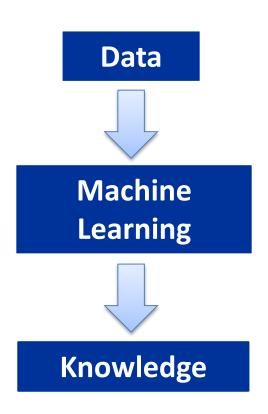
Big-Data World



- 500 million tweets are sent per day.
 That's around 6,000 tweets per second.
- Facebook has more than 2 billion active users generating social interaction data.
- More than 5 billion people are calling, texting, tweeting and browsing websites on mobile phones.
- Walmart handles more than 1 million customer transactions every hour.
- VISA processes more than 172,800,000 card transactions each day.
- United Parcel Service receives on average 39.5 million tracking requests from customers per day.
- RFID (radio frequency ID) systems generate up to 1,000 times the data of conventional bar code systems.

What is Machine Learning?

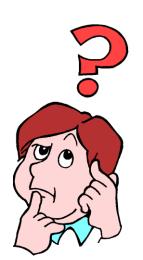




Definition of Machine Learning

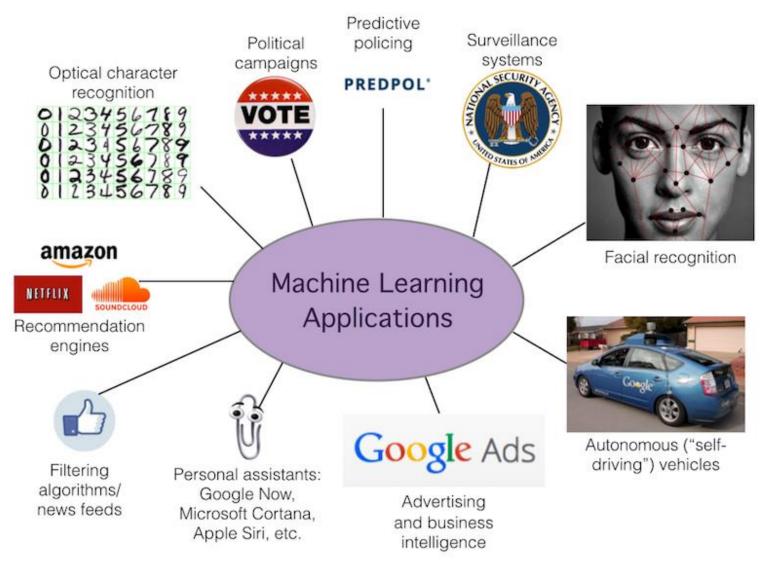
- Arthur Samuel (1959) defined machine learning as a "Field of study that gives computers the ability to learn without being explicitly programmed"
- Tom M. Mitchell (1997) provided a widely quoted, more formal definition

"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"

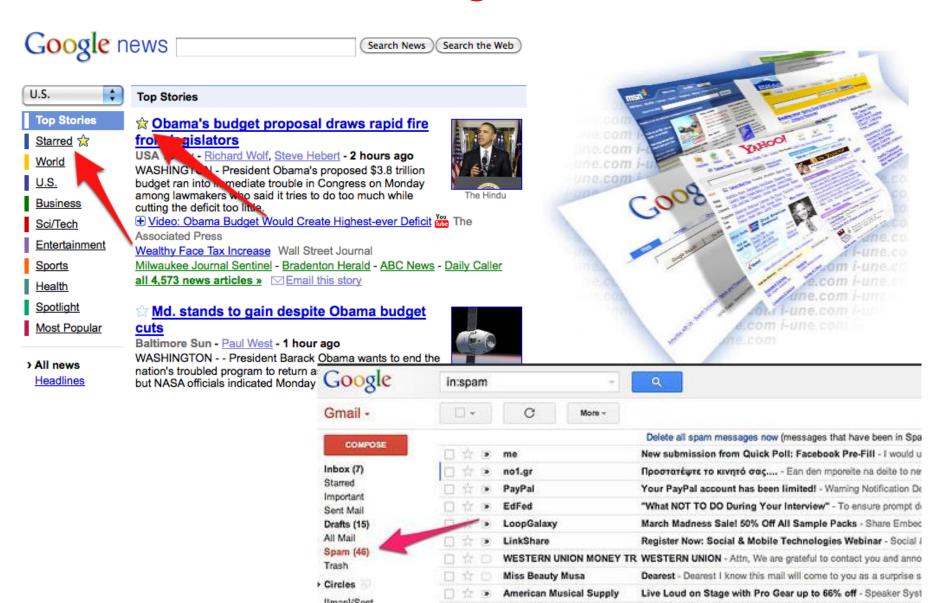


Can machines (i.e., computers) learn what we (human beings) can learn (from data)?

Machine Learning Applications



Text Categorization



Sentiment Analysis and Opinion Mining

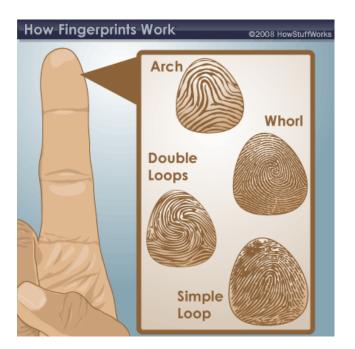


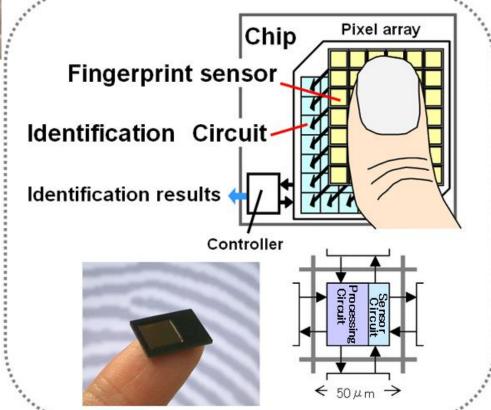
Social Media Analysis



Fingerprint Identification

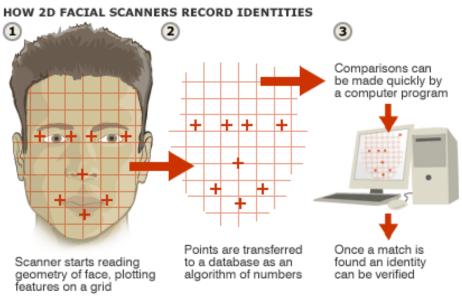






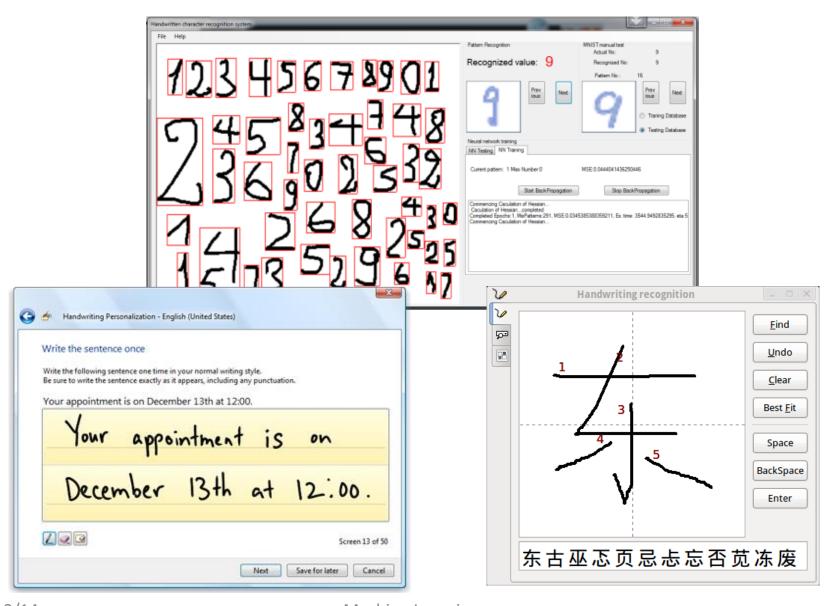
Face Recognition







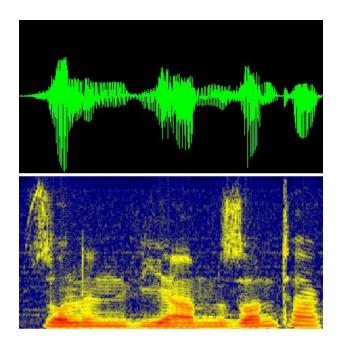
Handwritten Character Recognition



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Speech Recognition





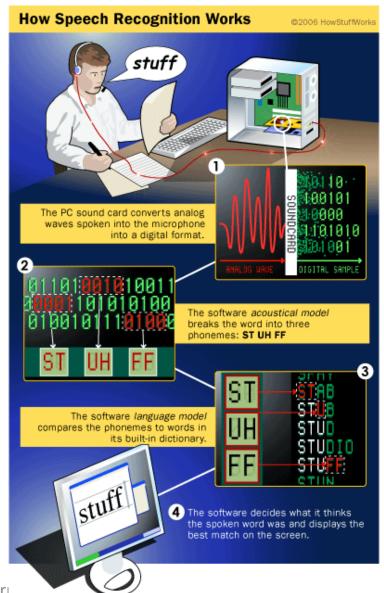
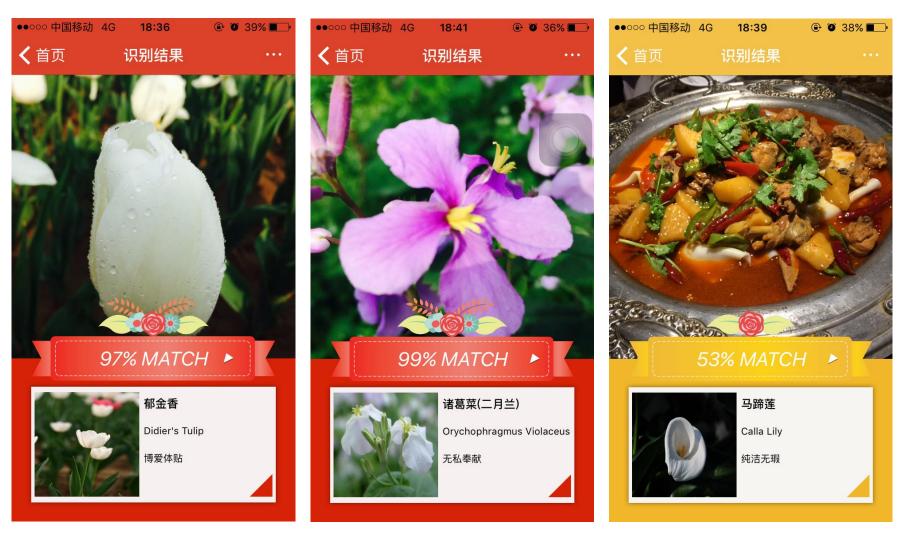
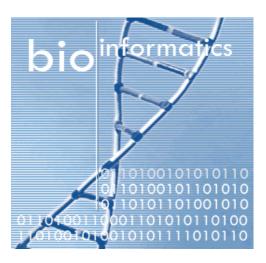


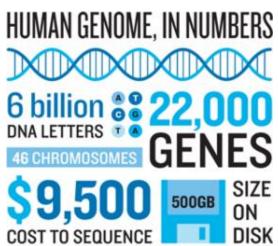
Image Identification

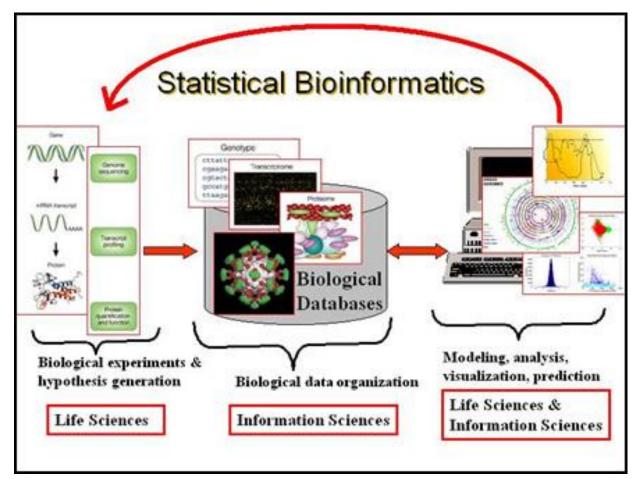


https://www.zhihu.com/question/51020471

Bioinformatics



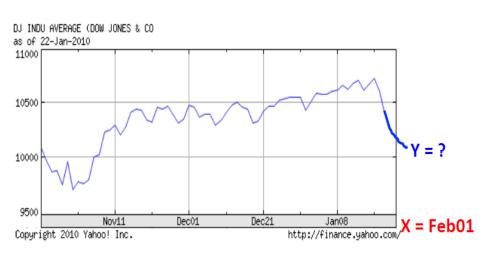


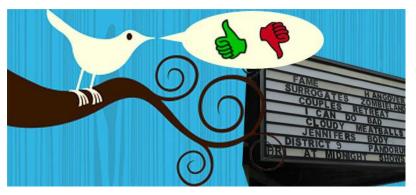


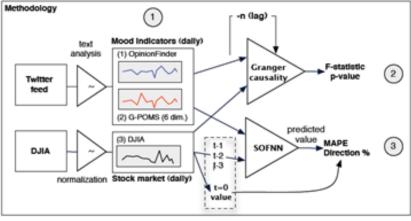
Sources: NIH. Illumina

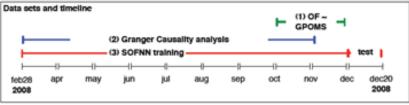
Stock Market Prediction











Human-machine Competition

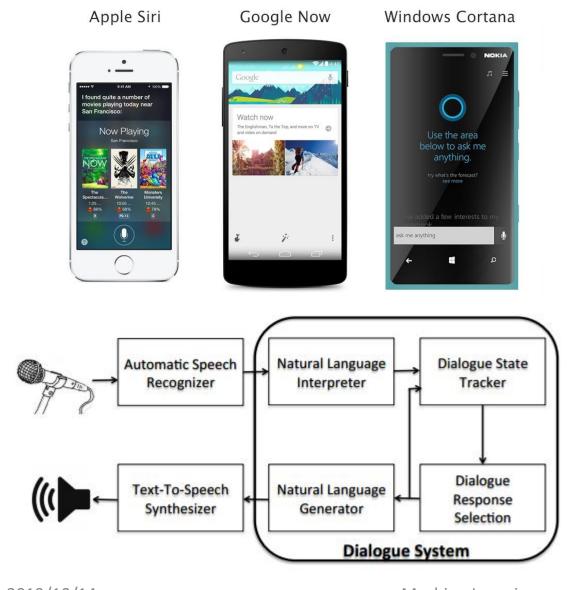






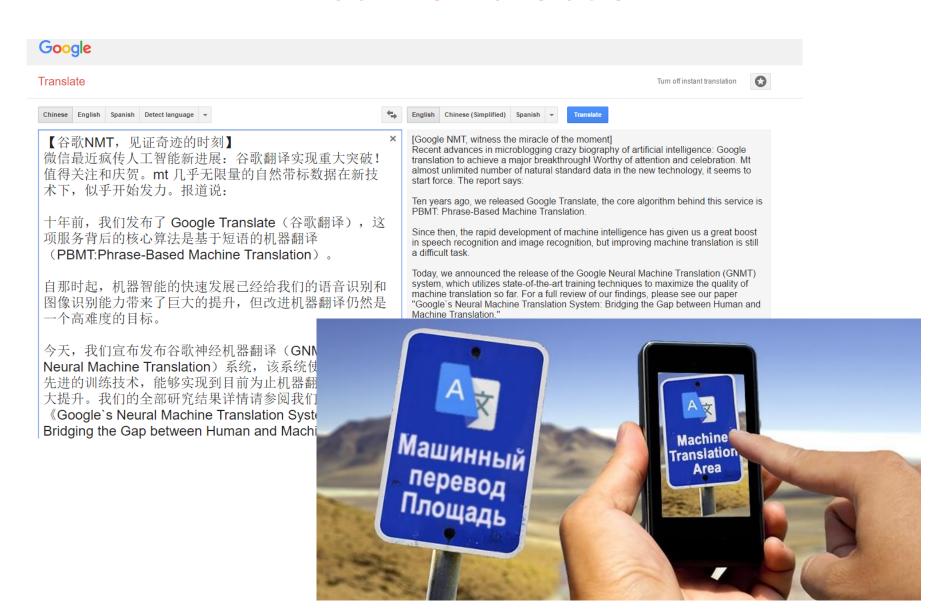


Dialogue System





Machine Translation



Autonomous Vehicles







Many, Many More

- Internet Search and Information Retrieval
- Natural Language Understanding
- Machine Translation
- Locating/tracking/identifying objects in images & video
- Financial prediction and Business Intelligence
- Medical diagnosis, media image analysis
- Recommendation Systems

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Key words/concepts in Machine Learning

bayesian clustering conditional-distribution cost-function cross-entropy decision discriminative distribution em gaussian generative graphical-model inference joint-distribution least-square likelihood logistic-regression map ml model model-selection multinomial naive-bayes over-fitting predictive-function regression semi-supervised sequential-model supervised unsupervised

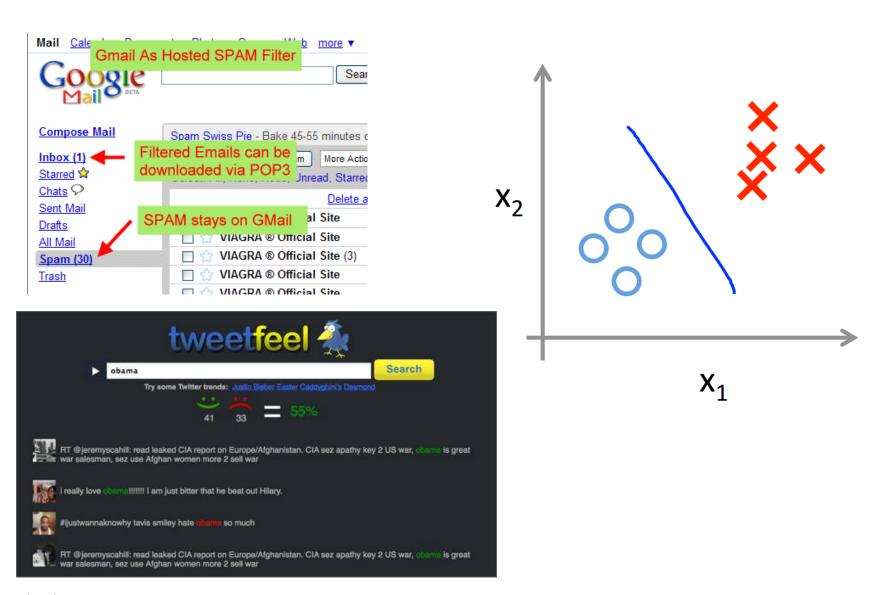
Tag-crowd of Bi-shop's PRML Book (Pattern Recognition and Machine Learning)

http://research.microsoft.com/en-us/um/people/cmbishop/PRML

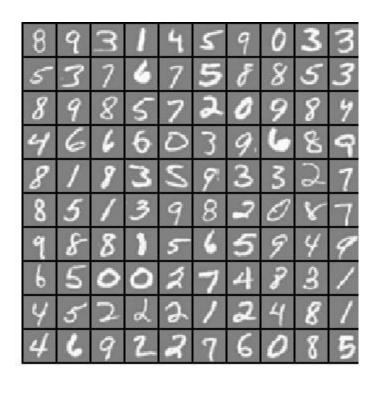
Machine Learning Categorization

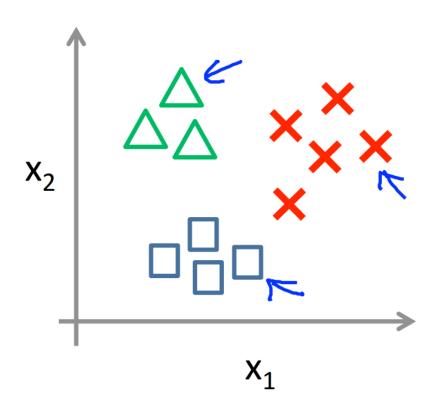
- Supervised Learning: given examples of inputs and corresponding outputs, predict outputs on new inputs
 - Classification, Regression, etc.
- Unsupervised Learning: given only inputs, automatically discover knowledge (labels, features, structure, etc.)
 - Clustering, Density Estimation, etc.
- Semi-supervised Learning
- Ensemble Learning
- Active Learning
- Transfer Learning
- Reinforcement Learning
- Deep learning
- ...

Binary Classification



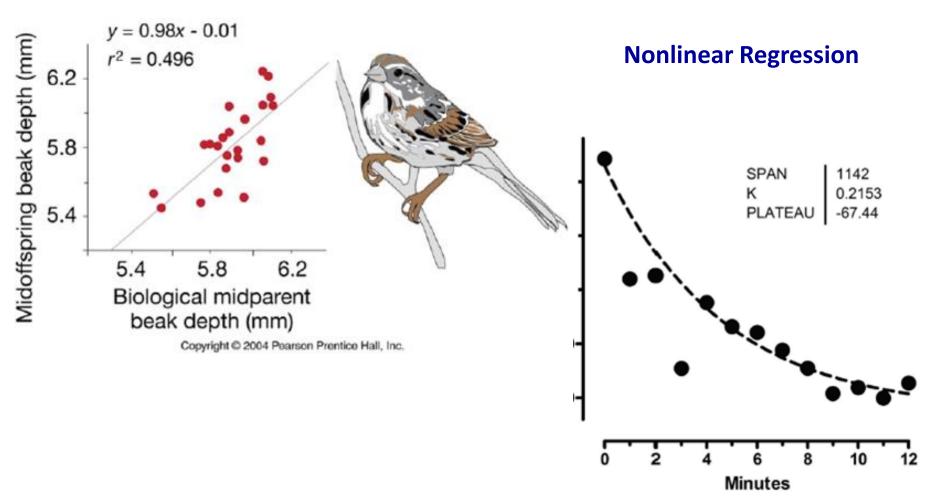
Multi-class Classification





Regression

Linear Regression



Classification vs. Regression

Classification

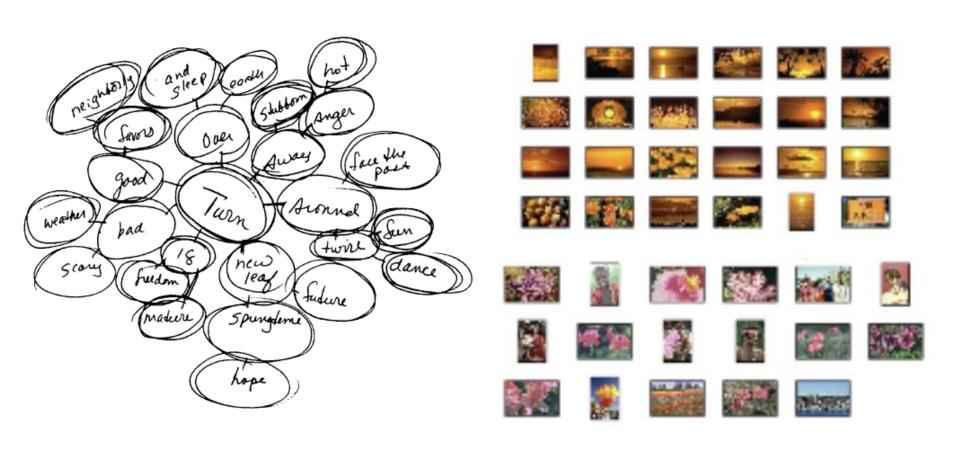


Regression



Clustering

Group similar patterns (words, images, ...)



Sequential, Graphical Learning

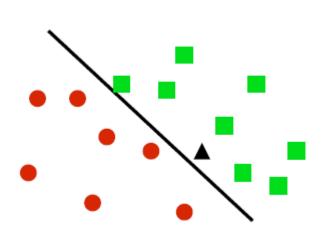
Graphical Model

Sequential Model

 d^1 i^0 i^1 1.177 kb 0.7 0.3 0.6 0.4 1,277 kb Intelligence Difficulty 1,277 1,327 1,377 kb 1,377 1,477 kb 1,427 g^1 g^2 Grade SAT i^{0}, d^{0} 0.3 0.4 0.3 1,527 1.577 kb i^{0}, d^{1} 0.05 0.25 0.7 1,677 kb 1,627 1,577 s^0 i^{1}, d^{0} s^1 0.9 0.08 0.02 Letter i^{1}, d^{1} 0.5 0.3 0.2 0.95 0.05 1,777 kb 1.727 1,677 1,877 kb i^1 0.2 0.8 1,777 l^0 1,827 1,877 0.1 0.9 1,927 1,977 kb g^2 0.4 0.6 0.99 0.01 LRR Receptor-like TIR-NBS-LRR Other STS Retrotransposon Kinase Disease resistance associated

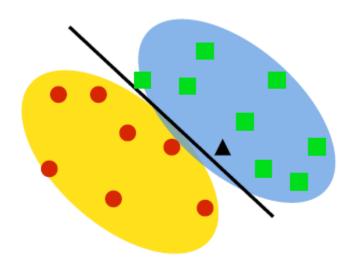
Generative vs. Discriminative

Discriminative Model



Model the posterior probability of label given observation p(y|x)

Generative Model



Model the joint probability of label and observation p(x, y), and then use the Bayes rule p(y|x) = p(x, y)/p(x) for prediction.

Machine Learning Phases

Training phase (using training data)

You present your data from your "gold standard" and train your model, by pairing the input with expected output

Test phase (using test data)

In order to estimate how good your model has been trained, and to estimate model properties (such as mean error for regression, accuracy for classification)

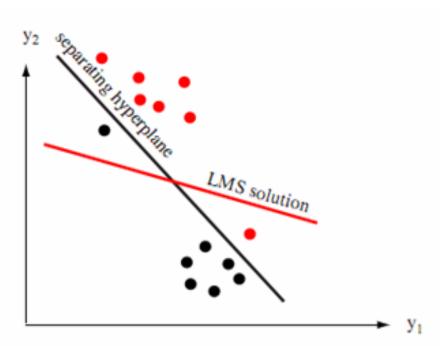
Application phase (for future data)

Now you apply your freshly-developed model to the real-world data and get the results

Hypothesis - Learning - Decision

- Hypothesis
 - Math models with (unknown) parameters (or structures)
- Learning (to estimate the parameters)
 - Maximum Likelihood Estimation (MLE), MAP, Bayesian Estimation
 - Cost Function Optimization
- Decision
 - Bayes decision rule
 - Direct prediction function

Learning Criteria



- Perceptron Criterion
- Least Mean Square (LMS)
- Minimum Cross Entropy (CE)
- Maximum Margin Criterion
- Maximum Likelihood

• ...

Which linear hyper-plane is better?

Which learning criterion to choose?



Optimization Methods

- Analytic Solution
- Gradient Descent
- Stochastic Gradient Descent
- Newton Method
- Quasi-Newton Method (BFGS)
- Limited Memory BFGS (L-BFGS)
- Conjugate Gradient
- GIS
- IIS
- ...

Basic Mathematic Knowledge

- Calculus (Differentiation, Integration)
- Linear Algebra
- Probability Theory
- Optimization Methods



Any Questions?