Introduction to Al

March 14, 2019

Figure: MNIST database [LeCun and Cortes, 2010]

- ► Boston Dynamics robot (video)
- https://www.youtube.com/watch?v=LikxFZZO2sk
- https://www.youtube.com/watch?v=g0TaYhjp0fo

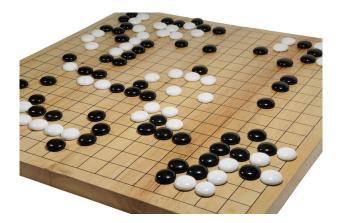


Figure: Go game, beaten by AlphaGo in 2017 [Silver et al., 2016]



Figure: Coffee machine (https://www.stockresto.com/fr/machine-a-cafe/83-machine-a-cafe-conti-cc100-2-groupes.html)

- Boston Dynamics robot
 - ▶ MINST classification
 - AlphaGo
 - ► Coffee Machine
- ► All do different things but couuld be gathered under the term "Al".

► People doing "AI" can actually come from rather different scientific communities. Which ones according to you?

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 - Statistics

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 - Optimization

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 - Statistics
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 - ▶ Other mathematic fields : graph theory, combinatorics
 - Statistical physics
 - Robotics
 - Cognitive sciences / neuroscience / psychology
- ► For instance, *data science* is mostly a mix between statistics, optimization, graph theory

- It seems to be rather varied
- ► We will focus on *Machine Learning*, a term slightly more specific than "AI"
- ▶ In Machine Learning, some parameters are learned in an automatic way in order to solve a problem or to optimize a solution

- It seems to be rather varied
- We will focus on Machine Learning, a term slightly more specific than "AI"
- In Machine Learning, some parameters are learned in an automatic way in order to solve a problem or to optimize a solution
- Al is not a recent research topic, it started with computer science. Machine Learning has been trendy for some years now because of some good performance on some specific problems

In the four first examples, according to you which one are NOT a Machine Learning systems ?

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- Alpha Go: Machine Learning (Reinforcement Learning)
- MNIST : Machine Learning (Supervised Learning)
- Coffee Machine : no Machine Learning (Automation)
- Boston Dynamics : no Machine Learning (Robotics)

Overview

Main Machine Learning paradigms

Supervised learning Unsupervised learning Reinforcement learning

Some famous methods and use cases

Linearly separable problem Kmeans clustering Neural networks Other methods

Research and problems in Al

Curse of dimensionality Non linearity and non convexity Deep learning

Conclusion: a problem that is hard to constrain

Supervised Learning: The problem

- For a certain input x, you want to predict an output y
- ▶ To do so, you learn from a number of **labeled examples** (x_i, y_i)
- ▶ In the case where what you want to predict is a class, it is a classification problem
- In the case where what you want to predict is a general function y = f(x), it is a **regression problem**

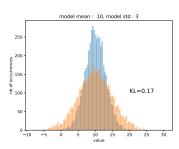
Supervised learning

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- ▶ In the case where what you want to predict is a general function y = f(x), it is a **regression problem**
- Example : MNIST (classification)
- Question : how do you choose and constrain your function f ?

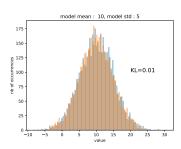
- ► From a large number of samples *x_i*, you want to retrieve information on their **structure**
- For instance you want to learn a distribution, or a clustering of your data.
- Examples : social networks

Unsupervised learning

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- From a large number of samples x_i , you want to retrieve information on their **structure**
- For instance you want to learn a distribution, or a clustering of your data.
- Question : how do you constrain your distribution to fit your data ?

Reinforcement learning

- ► A more general paradigm that describes an agent in a world.
- ► The standard formalization was the one proposed by Richard Sutton [Sutton and Barto, 2016]
- ▶ At each time, the world is in a state s. An agent performs an action a according to a **policy** π . When performing an action, the agent receives an **reward** r.

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- A more general paradigm that describes an agent in a world.
- The standard formalization was the one proposed by Richard Sutton [Sutton and Barto, 2016]
- Example : a Chessplayer, AlphaGo, a game Al, automatic vacuum cleaner

- At each time, the world is in a state s. An agent perfoms an action a according to a **policy** π . When performing an action, the agent receives an **reward** r.
- ► The agent wants to learn an **optimal policy**, meaning the policy that maximises its reward.

This paradigm has many variants

- ▶ State s, action a, policy π , reward r.
- Is the policy deterministic? Is it stochastic?
- Does the agent have a model of its environment ?
- How many steps ahead whould the agent look?

This paradigm has many variants

- ▶ State s, action a, policy π , reward r.
- Is the policy deterministic ? Is it stochastic ?
- Does the agent have a model of its environment?
- How many steps ahead should the agent look?
- All these conditions change the way the problem should be addressed and solved. The Bellman equations rule the updates of the optimal policy.

Reinforcement learning

Example problem

- ► Typical Machine Learning situation : should I explore my environment more or exploit what I have learnt so far ?
- ▶ Concept of ϵ -greedy policy

Final remark

► These paradigms can be mixed

Reinforcement learning

Final remark

- ► These paradigms wan be mixed
- Mosty, this means that
 - unsupervised learning can be used in a supervised learning problem (semi supervised learning)
 - unsupervised learning and supervised learning can be used in a reinforcement learning problem

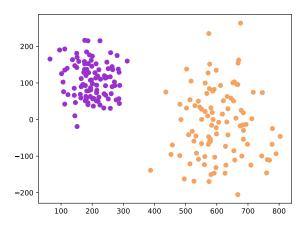
Some famous methods

Let's look at some classical methods in ML

Linearly separable problem

Linear separation

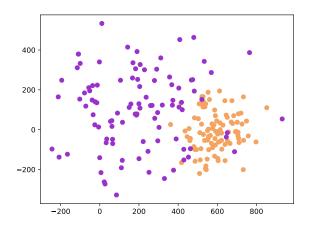
In some cases, the data are most easily separated.



Linearly separable problem

Linear separation

What is the difference with this situation?



Hyperplans

▶ In two dimensions, a linear separator will be a straight line

$$y = ax + b, a \in \mathbb{R}, b \in \mathbb{R}$$
 (1)

And in a problem with more dimensions ?

Hyperplans

In two dimensions, a linear separator will be a straight line

$$y = ax + b, a \in \mathbb{R}, b \in \mathbb{R}$$
 (2)

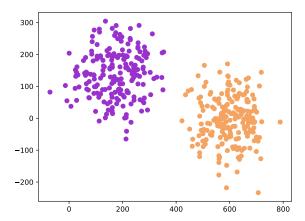
▶ And in a problem with more dimensions ?

$$w \cdot x = b \tag{3}$$

Linearly separable problem

Linear separation

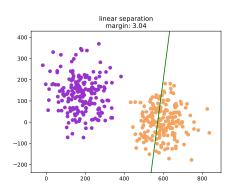
We will choose a linear separator for these data. Whate is the **best** linear separator ?



Linearly separable problem

Exercise 1: maximum margin

cd margin and use the file **linear_separator** in order to manually find the best linear separator for this dataset.



Linear separatation

▶ Unfortunately, most problems are *not linearly separable*

K means clustering

▶ A famous unsupervised clustering method

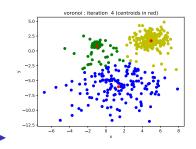


Figure: K means clustering

Kmeans



Figure: Other example of kmeans clustering, this time in 9 dimensions [Le Hir et al., 2018]

Some famous methods and use cases

Kmeans clustering

Kmeans: Expectation Maximisation algorithm

- Classical Machine Learning algorithm (EM)
- Blackboard
- What could be the drawbacks of this algorithm ?

Exercise 2: Kmeans clustering

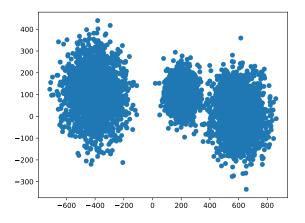


Figure: Data we want to cluster

Kmeans clustering

cd kmeans

- ▶ Modify the **k**_means.py file so that it performs the kmeans algorithm.
- There are two mistake series :
 - ▶ line 64
 - around line 84

you will need to fix them.

You should obtain something like this:

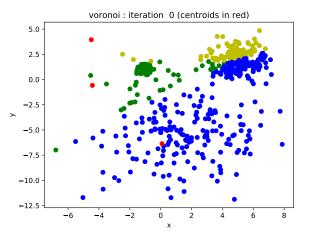
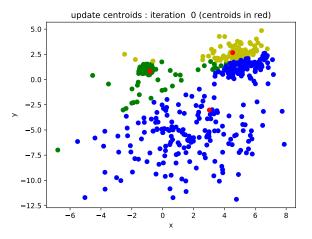


Figure: Voronoi 0th iteration $\longrightarrow \bigcirc$



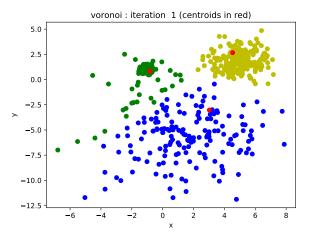


Figure: Voronoi 1st iteration

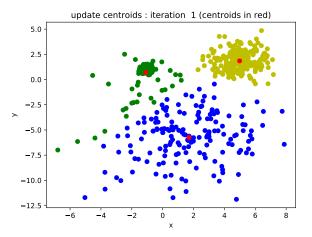


Figure: Centroids 1st iteration

Some famous methods and use cases

LKmeans clustering

Kmeans: Expectation Maximisation algorithm

▶ What would you do if the algorithm falls in a local optimum ?

└ Neural networks

Neural network

- ▶ A **neuron** is a simple elementary function
- ► A neural network a more complex function built with several neurons

└ Neural networks

Neural networks

- A neuron is a simple elementary function
- A neural network a more complex function built with several neurons
- ► A **Deep Neural Network** is a big neural networks ont more than two stacked layers of neurons

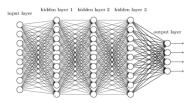


Figure: A deep neural network: source https://datawarrior.wordpress.com/2017/10/31/interpretability-of-neural-networks/

└ Neural networks

AlexNet

▶ AlexNet [Krizhevsky et al., 2012] is an example of Deep Neural Network : famous for a good performance at the ImageNet recognition challenge. Is is a Convolutional Neural Network

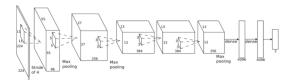


Figure: AlexNet

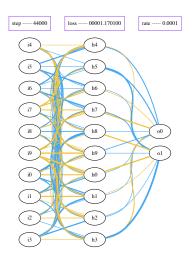
Neural networks

Neural Networks

- ► Tomorrow we will study neural networks
- We will go into technical details
- And apply them to MNIST (Supervised Learning canonical example)

Neural networks

Neural Networks



Spectral Clustering

► How can you cluster data if you do not have a **distance** between them ?

Spectral Clustering

- ► How can you cluster data if you do not have a **distance** between them ?
- A Similarity is a more general notion that allows you to compare data
- ▶ It can be used in unsupervised learning contexts [Le Hir et al., 2018]

Research and problems in Al

What makes AI a hard problem ?

Curse of dimensionality

- First aspect : algorithmic complexity
- ► The objects considered are in high dimensional spaces, and in high number
- Even "simple" situations grow very complex (Atari games)



Figure: One Atari game

Curse of dimensionality

Even "simple" situations grow very complex (Atari games)



Figure: One Atari game

- Especially true for reinforcement learning
- ▶ If it is algorithmically hard to solve an Atari game, how hard would a real world problem be ?

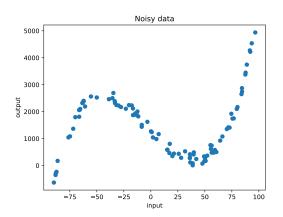
Non convexity, non linearity

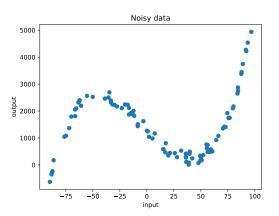
- ► We try to optimize crazy functions : in extremely high dimensional spaces, with crazy shapes. (blackboard)
- ► So the power of the mathematical tools si limited and experimentation is needed.
- ► So there lacks **grounding** to the results

Non linearity and non convexity

Overfitting

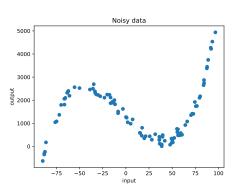
We will learn a **model** of the following data, in a **supervised learning** context.





Our **model** should allow us to predict the **output** for new **inputs**. For instance what should be predicted fot an input of -48?

Non linearity and non convexity



We need to choose:

- ► A class of model.
- A relevant **complexity** once the class is chosen.

Overfitting

► What could be the drawbacks of using a very simple model (very few parameters) ?

Overfitting

- ► What could be the drawbacks of using a very simple model (very few parameters)
 - ▶ Weak expressive power

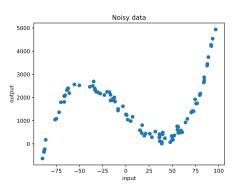
Overfitting

- What could be the drawbacks of using a very simple model (very few parameters)
 - Weak expressive power
- ► What could be the drawbacks of having a very complex model (that contains a very large number of parameters, e.g. millions as in a very deep neural network) ie a very high expressive power ?

Overfitting

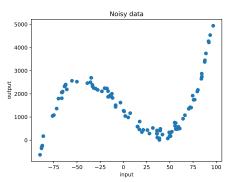
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 - Weak expressive power
- What could be the drawbacks of having a very complex model (that contains a very large number of parameters, e.g. millions as in a very deep neural network) ie a very high expressive power?
 - ► Harder to optimize
 - Harder to interpret
 - Can overfit

Exercise 3: fitting

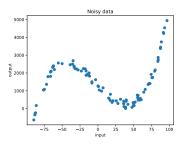


We want to perform supervised learning in order to be able to predict the output y for a new sample x.

▶ We want to perform supervised learning in order to be able to predict the output *y* for a new sample *x*.



➤ To illustrate the problem of overfitting, we will use polynoms as models.



We will divide the dataset into two subsets:

- ▶ a training set : used to learn the most relevant polynom once the degree is chosen
- ▶ a **test set** : used to evaluate overfitting

- cd overfitting. Use the dataset contained in linear_noisy_data.csv, load it from fit_data.py in order to assess the impact of the degree of the polynom on overfitting.
- ▶ You need to edit the loop at the end of the file.

Exercise 3: fitting

► The higher the degree of the polynom, the more parameters it has and the better it can fit the training points :

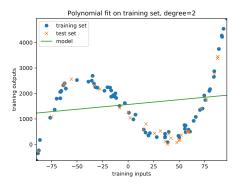


Figure: degree 2

► The higher the degree of the polynom, the more parameters it has and the better it can fit the training points :

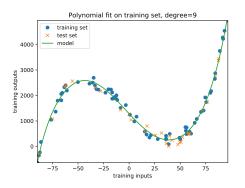


Figure: degree 9

Exercise 3: fitting

► The higher the degree of the polynom, the more parameters it has and the better it can fit the training points :

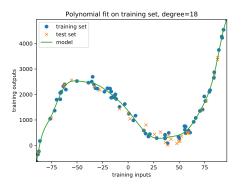


Figure: degree 19

 However, the error on the test set increases and the model looses signification

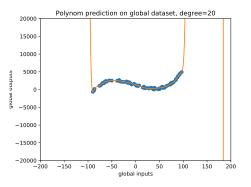
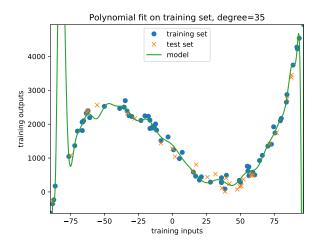
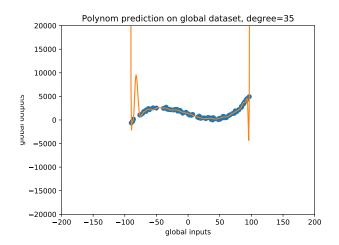


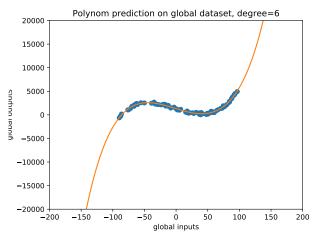
Figure: Useless solution



Exercise 3: fitting



In that situation, what degree should we use?



Trying to prevent overfit

- ► The problem of overfitting is linked to that of **generalisation** : to what extent are we allowed to extrapolate the knowledge obtained on the training samples to new samples ?
- ▶ To improve generalisation, one can use :
 - a validation set
 - regularization

Regularization methods

- ▶ Penalize the magnitude of the weight in a neural network
- Remove neurons in a neural network (pruning)
- use smooth functions (continuous)

Deep learning

- ▶ Deep learning is powerful for some situations but is subject to the above shortcomings
- Some researchers try to have a better understanding of their behavior. Some famous ones are Yoshua Bengio (Montral), Geoffrey Hinton (Toronto), Stphane Mallat (Paris)

The End

References

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