Introduction to Machine Learning

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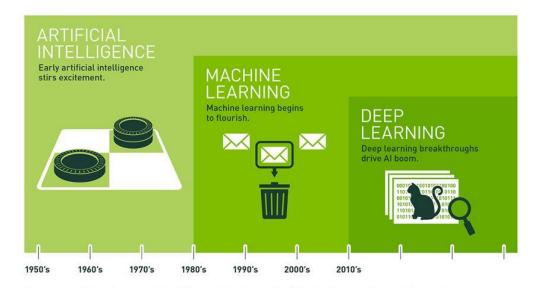


Confidential





- Branch of Artificial Intelligence
- Learn from data
- Make predictions or decisions



Since an early flush of optimism in the 1950s, smaller subsets of artificial intelligence – first machine learning, then deep learning, a subset of machine learning – have created ever larger disruptions.

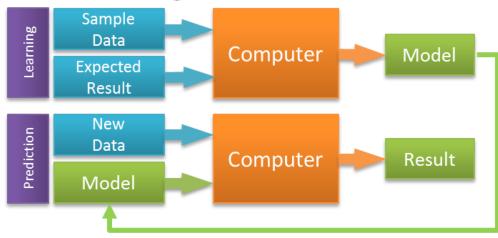




Traditional modeling:



Machine Learning:





Categories of Machine Learning

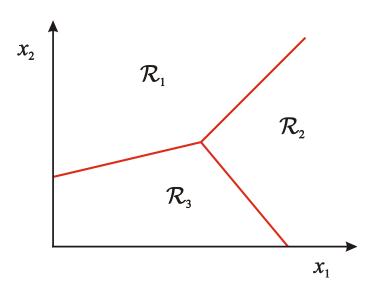
Machine Learning Problems

	Supervised Learning		Unsupervised Learning
Discrete		classification or categorization	clustering
Continuous	regression		dimensionality reduction

Classification



- Assign input vector to one of two or more classes
- Any decision rule divides input space into decision regions separated by decision boundaries



Examples:



Spam email filtering:

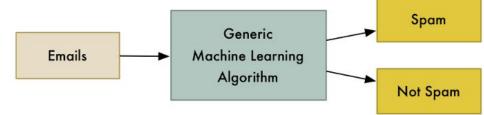


Image recognition:

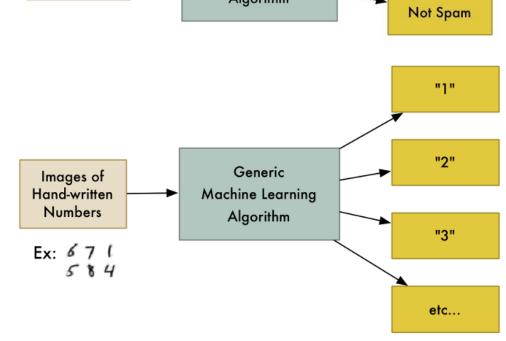


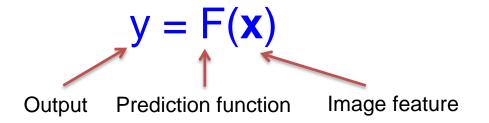
Image recognition



 Apply a prediction function to a feature representation of the image to get the desired output:

Image recognition



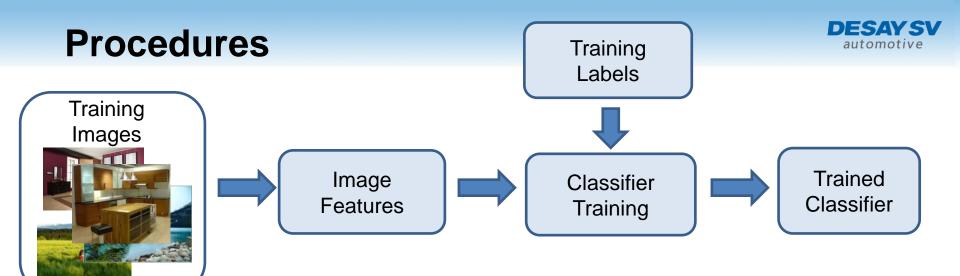


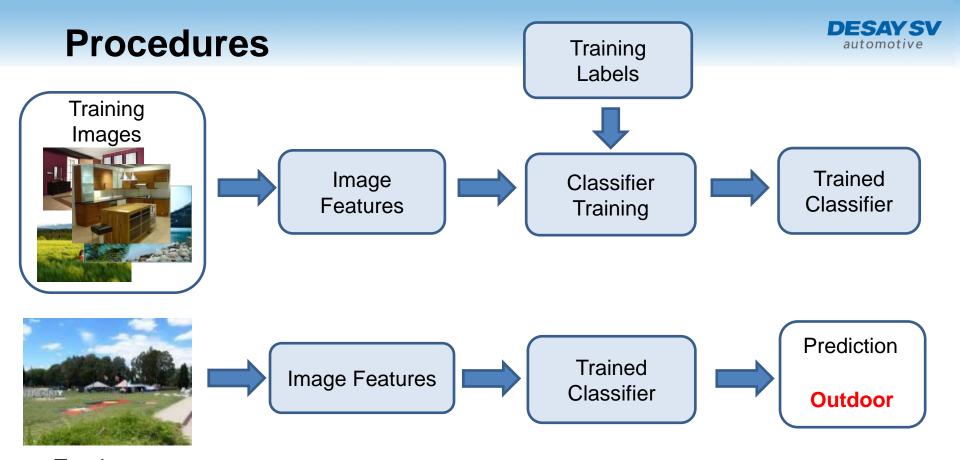
Training:

Given a *training set* of labeled examples $\{(\mathbf{x}_1, \mathbf{y}_1), ..., (\mathbf{x}_N, \mathbf{y}_N)\}$, estimate the prediction function F by minimizing the prediction error on the training set

Testing:

Apply F to a test example x and output the predicted value y = F(x)

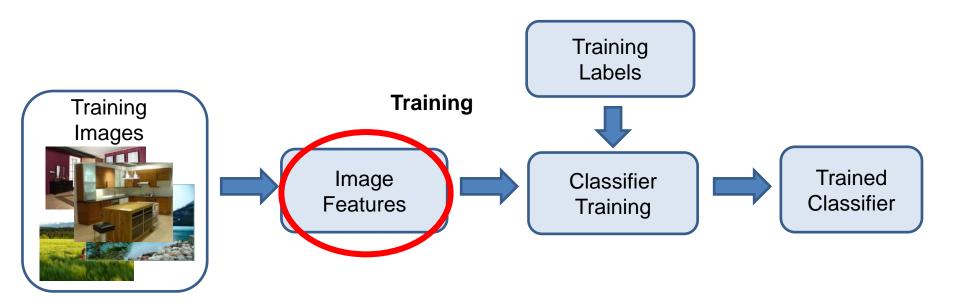




Test Image

Image Features







General Principles of Representation

Coverage Ensure that all relevant info is captured

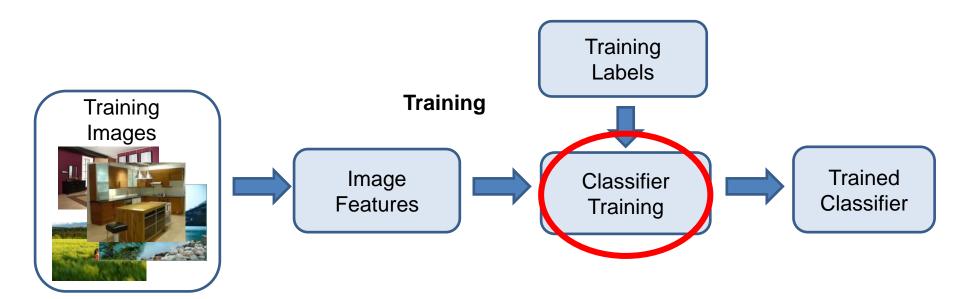
Concision Minimize number of features without sacrificing coverage

Directness Ideal features are independently useful for prediction



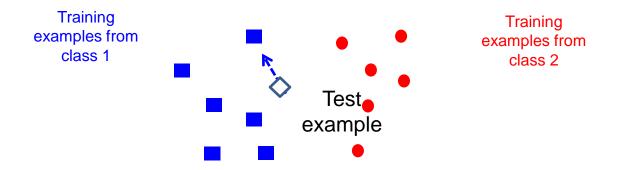
Classifiers







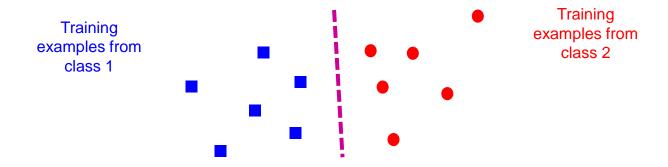




- F(x) is label of the training example nearest to x
- All we need is a distance function for our inputs
- No training required!

Classifiers: Linear SVM



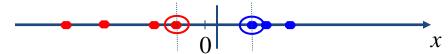


- There is a *linear function* to separate the classes:
- $F(\mathbf{x}) = \operatorname{sgn}(\mathbf{w} \cdot \mathbf{x} + \mathbf{b})$

Classifiers: Nonlinear SVM



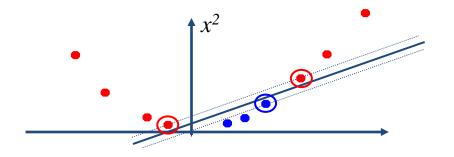
Datasets that are linearly separable work out great:



But what if the dataset is just too hard?



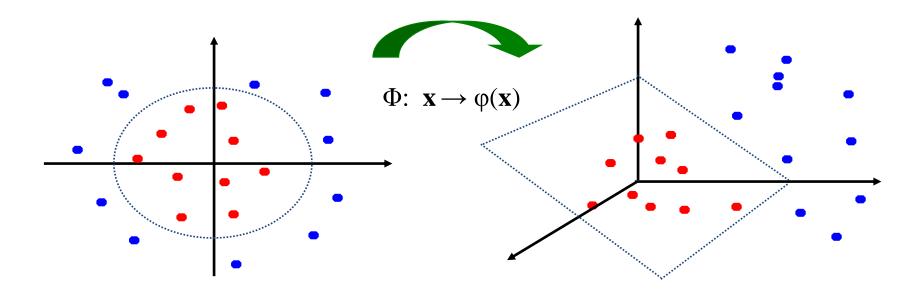
We can map it to a higher-dimensional space:



Classifiers: Nonlinear SVM

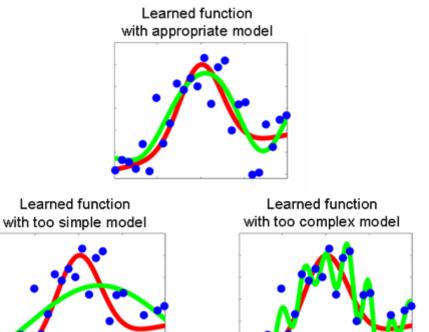


General idea: the original input space can always be mapped to some higherdimensional feature space where the training set is separable:



Model Selection





Goal: Choose appropriate model

Generalization error





Unavoidable error

Error due to inaccurate assumptions/simplifications made by the model

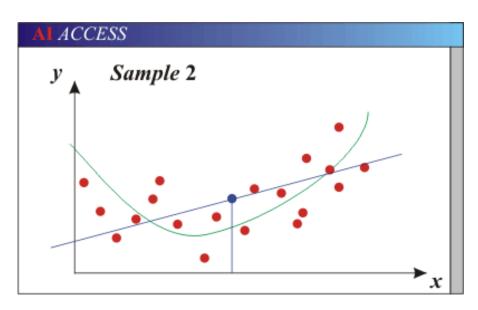
Error due to variance of training samples



Under Fitting

Model is too "simple" to represent all the relevant class characteristics:

- High bias and low variance
- High training error and high test error
- Not enough flexibility

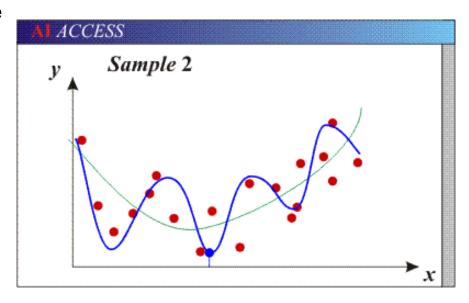






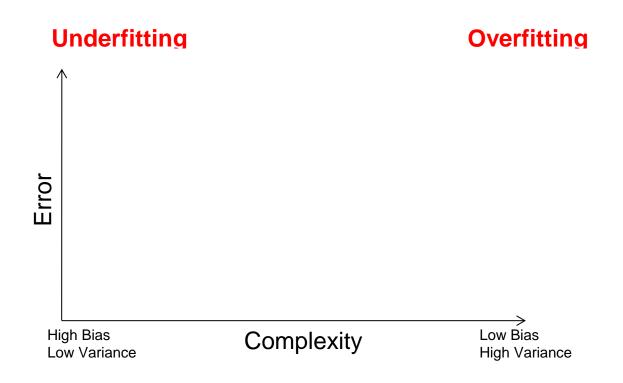
Model is too "complex" and fits irrelevant characteristics (noise) in the data:

- Low bias and high variance
- Low training error and high test error
- Too much sensitivity to the sample



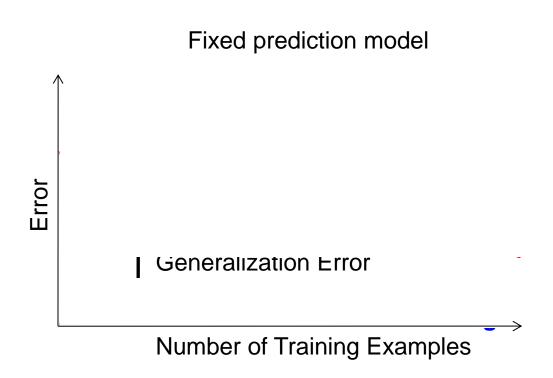
Bias-Variance Trade-off















Objective function

• Encode the right loss for the problem

Parameterization

Makes assumptions that fit the problem

Training algorithm

• Find parameters that maximize objective on training set

Inference algorithm

Solve for objective function in evaluation

More about classifiers

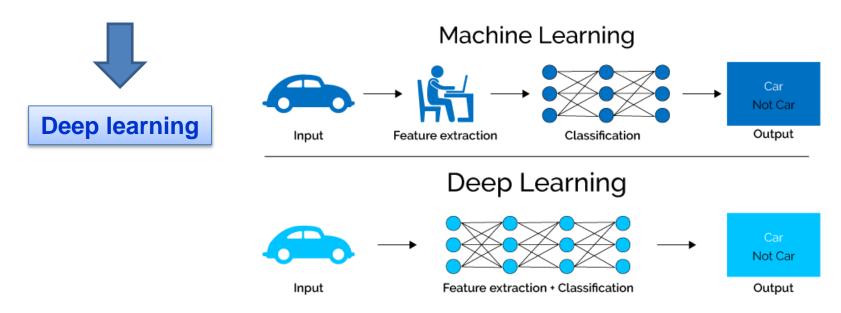


- Machine learning algorithms are tools, not dogmas.
- Try simple classifiers first.
- Better to have smart features and simple classifiers than simple features and smart classifiers.
- Use increasingly powerful classifiers with more training data (bias-variance tradeoff).





- SVM, Adaboost, ...
- Neural Networks



Thank You!

