

Introduction

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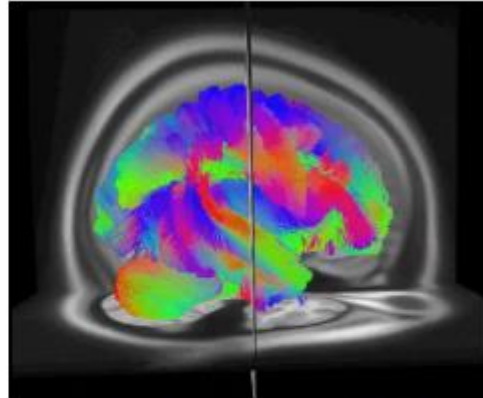
Goals of this Lecture ...

- Show that machine learning (ML) is cool
- Get you excited about ML
- Give an overview of basic problems & methods in ML
- Help you distinguish hype and science
- Entice you to take further study on ML, write a thesis on ML, dedicate your life to ML ...

The age of Big Data



CERN Collider
 320×10^{12} bytes/second



Prof. Tim Verstynen, CMU

Personal Connectome
 10^{18} bytes/human

facebook

1 billion
messages/day

twitter

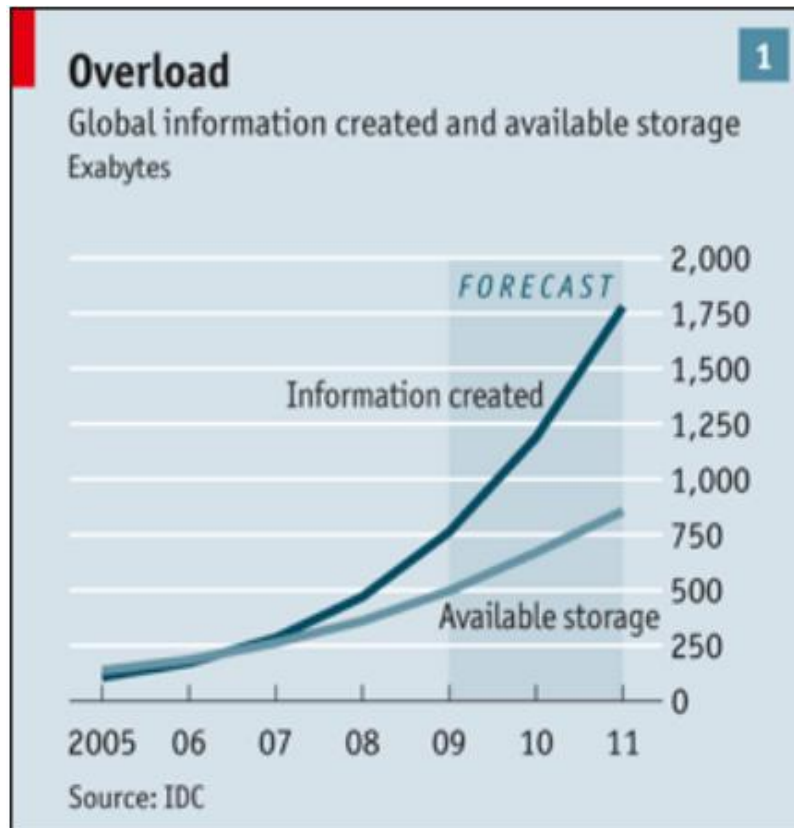


200 million
tweets/day

“Every day, people create the equivalent of 2.5 **quintillion** bytes of data from sensors, mobile devices, online transactions, and social networks; so much that 90 percent of the world's data has been generated in the past two years.”

The Huffington Post: Arnal Dayaratna: IBM Releases Big Data

The age of Big Data



40,000 Exabytes by 2020
(IDC)

200 million in
government funding
(White house initiative)

jobs shortage of 200,000
data experts by 2018
(Bloomberg)

"the sexiest job of the
21st century."
(Harvard Business Review)

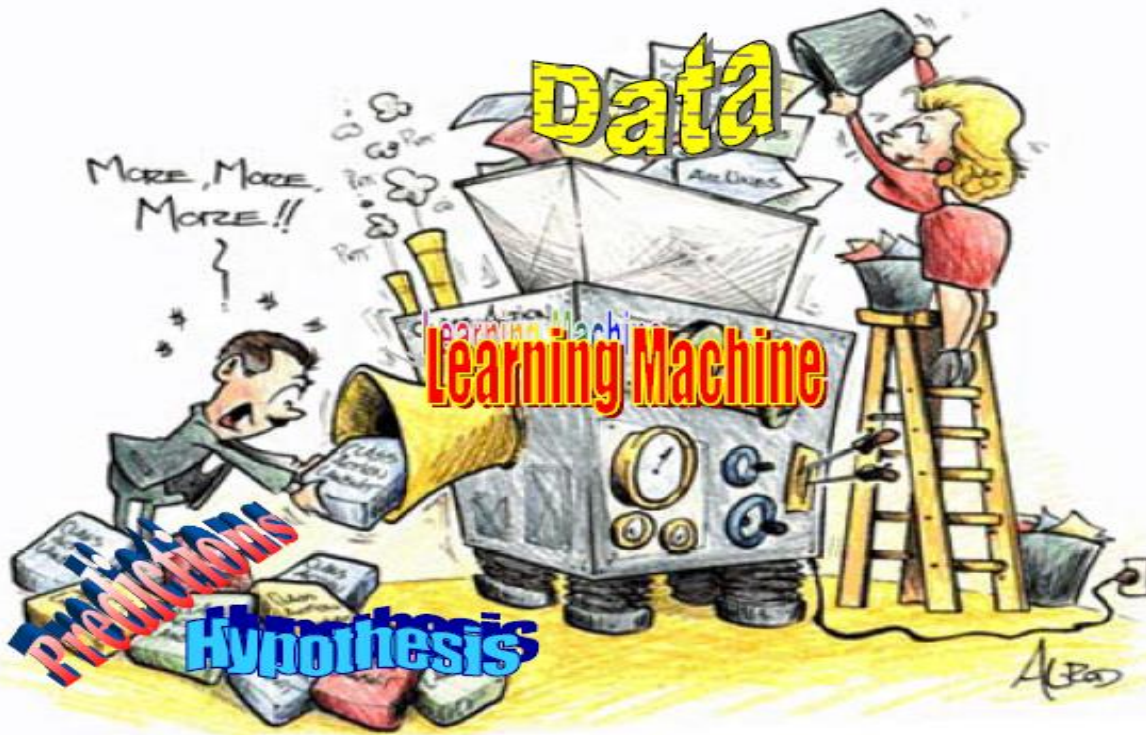
Data  Knowledge

From Data to Knowledge ...

What is Machine Learning?



Machine learning, a branch of [artificial intelligence](#), is a scientific discipline concerned with the design and development of [algorithms](#) that take as input empirical [data](#), and yield patterns or predictions thought to be features of the [underlying mechanism](#) that generated the data



Data



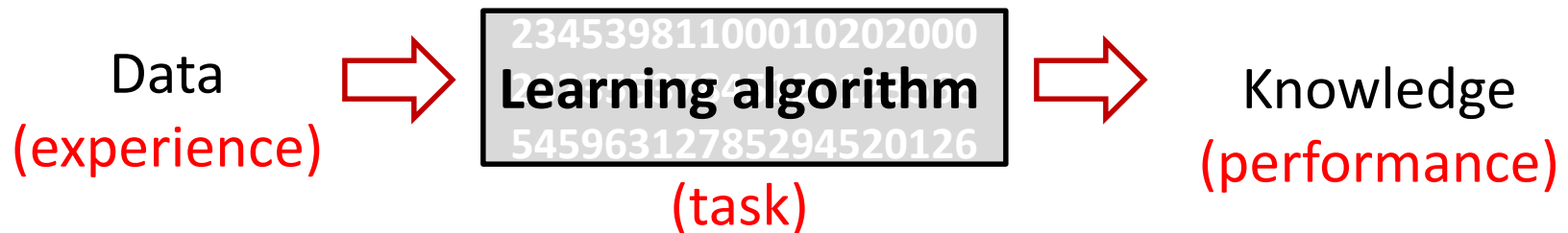
```
23453981100010202000
Learning algorithm
54596312785294520126
```



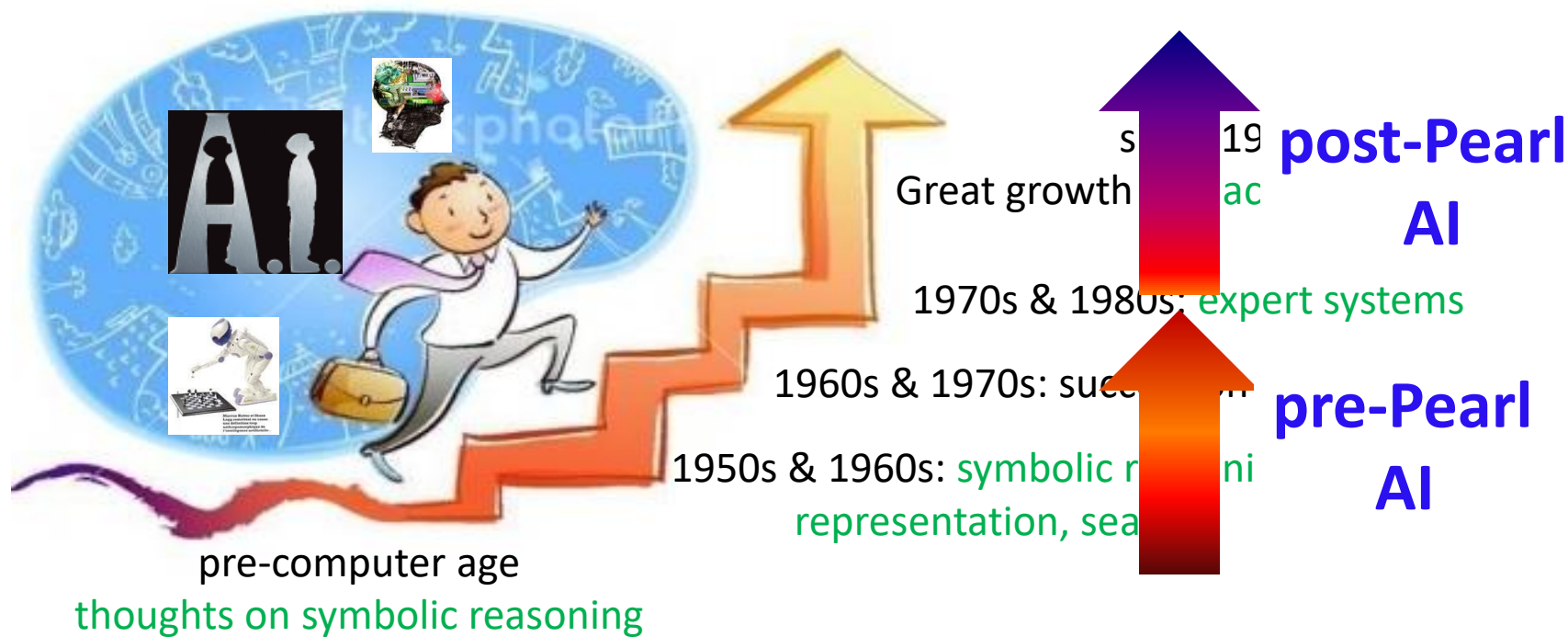
Knowledge

What is machine learning?

- Study of algorithms that
 - (automatically) improve their performance
 - at some task
 - with experience



(Statistical) Machine Learning in AI



[Judea Pearl, Turing Award 2011]

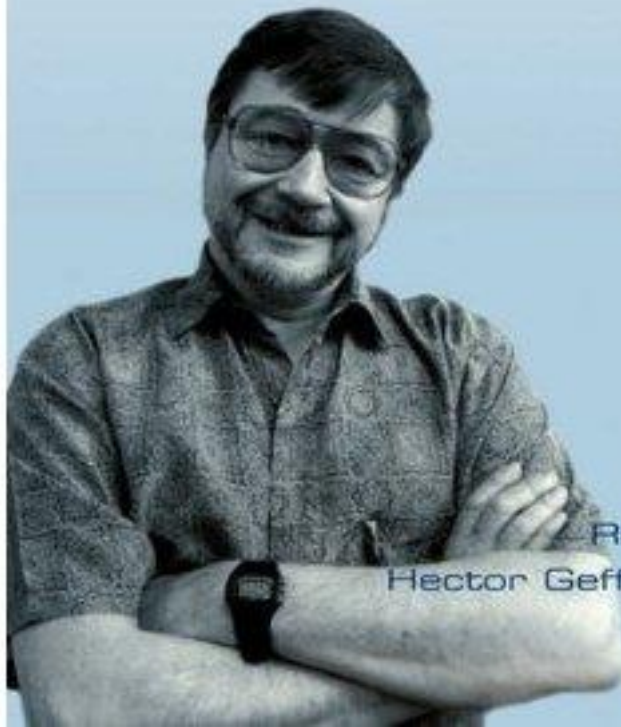
- For "innovations that enabled remarkable advances in the partnership between humans and machines that is the foundation of Artificial Intelligence (AI)"
- "His work serves as the standard method for handling uncertainty in computer systems, with applications from [medical diagnosis](#), [homeland security](#) and [genetic counseling](#) to [natural language understanding](#) and mapping gene expression data."
- "Modern applications of AI, such as [robotics](#), [self-driving cars](#), [speech recognition](#), and [machine translation](#) deal with uncertainty. Pearl has been instrumental in supplying the rationale and much valuable technology that allow these applications to flourish."

Heuristics, Probability and Causality

A Tribute to Judea Pearl

“The field of AI has changed a great deal since the 80s, and arguably no one has played a larger role in that change than Judea Pearl. Judea Pearl's work made probability the prevailing language of modern AI and, perhaps more significantly, it placed the elaboration of crisp and meaningful models, and of effective computational mechanisms, at the center of AI research ...”

This book is a collection of articles in honor of Judea Pearl. Its three main parts correspond to the titles of the three ground-breaking books authored by Judea ...



Editors
Rina Dechter
Hector Geffner Joseph
Y. Halpern


Machine learning in Action






- Document classification



Sports
News
Politics
...

Spam Filter

 垃圾邮件通知目录摘要/Spam notification Abstract

 回复  回复全部  转发  删除  邮件标签

垃圾邮件通知目录摘要/Spam notification Abstract ★

postmaster

发给 dcszj

2014-06-09 06:02 详细信息

Dear Jun:

2015 ASE Data Science conference will be held at Stanford University, August 18-20, 2015. You can find more details via the conference website (<http://www.scienceengineeringacademy.org/99999>). We would like to invite you to our program committee. Could you please confirm your availability by March 6, 2015.

Thanks,
Justin

Dear dcszj@tsinghua.edu.cn,

The mails in the following list are the spams our gateway has isolated for you. If there is any email you need, you can click the "移动/Move" button after the listed mail to send it back to the Inbox and then Receive your mails again.

The total number of spams you received is 7. Please check these mails as soon as possible because we will reserve them for 5 days only.

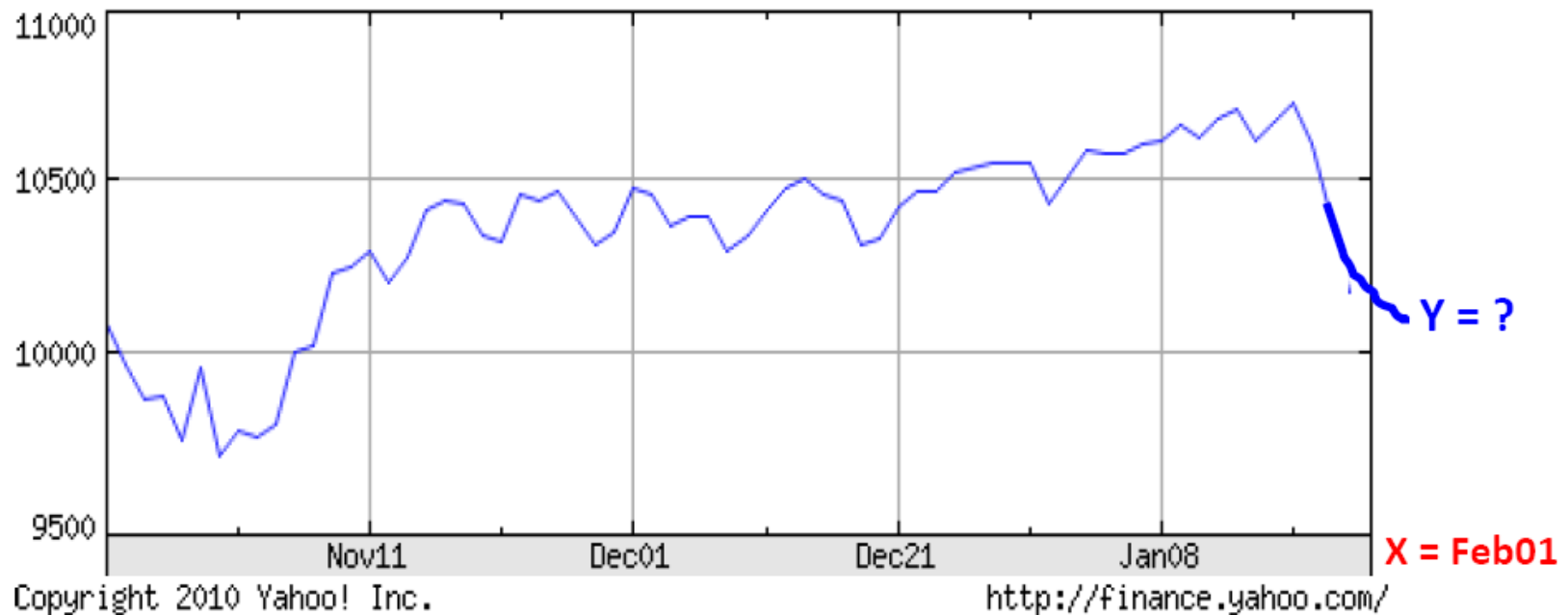
发信人/Sender	邮件主题/Subject	收信时间/Received Time	邮件大小/Size	选择移动/Move
"The 31st International Conference on Machine Learning (ICML 2014)"	Registration Alert: The 31st International Conference on Machine Learning (ICML 2014) (1504183) BEIJING, - Yunhong Zhou (69984085)	2014-06-09 04:41:13	8.284 KB	移动/Move
"The 31st International Conference on Machine Learning (ICML 2014)"	Registration Alert: The 31st International Conference on Machine Learning (ICML 2014)	2014-06-09 03:21:00	8.253 KB	移动/Move

Spam / not Spam

Regression

- Stock market prediction

DJ INDU AVERAGE (DOW JONES & CO)
as of 22-Jan-2010

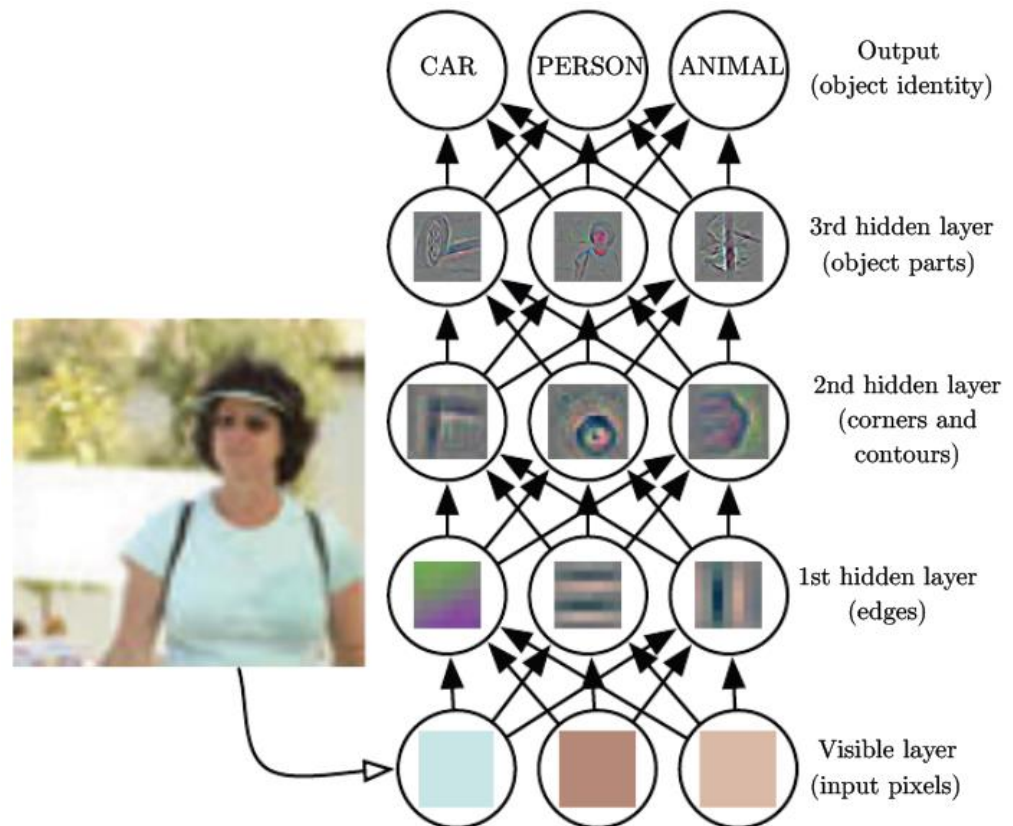


Computer Vision

- Image Classification, Face recognition, Scene understanding, Action/behavior recognition, Image tagging and search, Optical character recognition (OCR)



ImageNet Challenge: 1000 categories, 1.2 million images for training



Speech Recognition

- A classic problem in AI, very difficult!
 - “Let’s talk about how to wreck a nice beach”
 - small vocabulary is – easy
 - challenges: large vocabulary, noise, accent, semantics



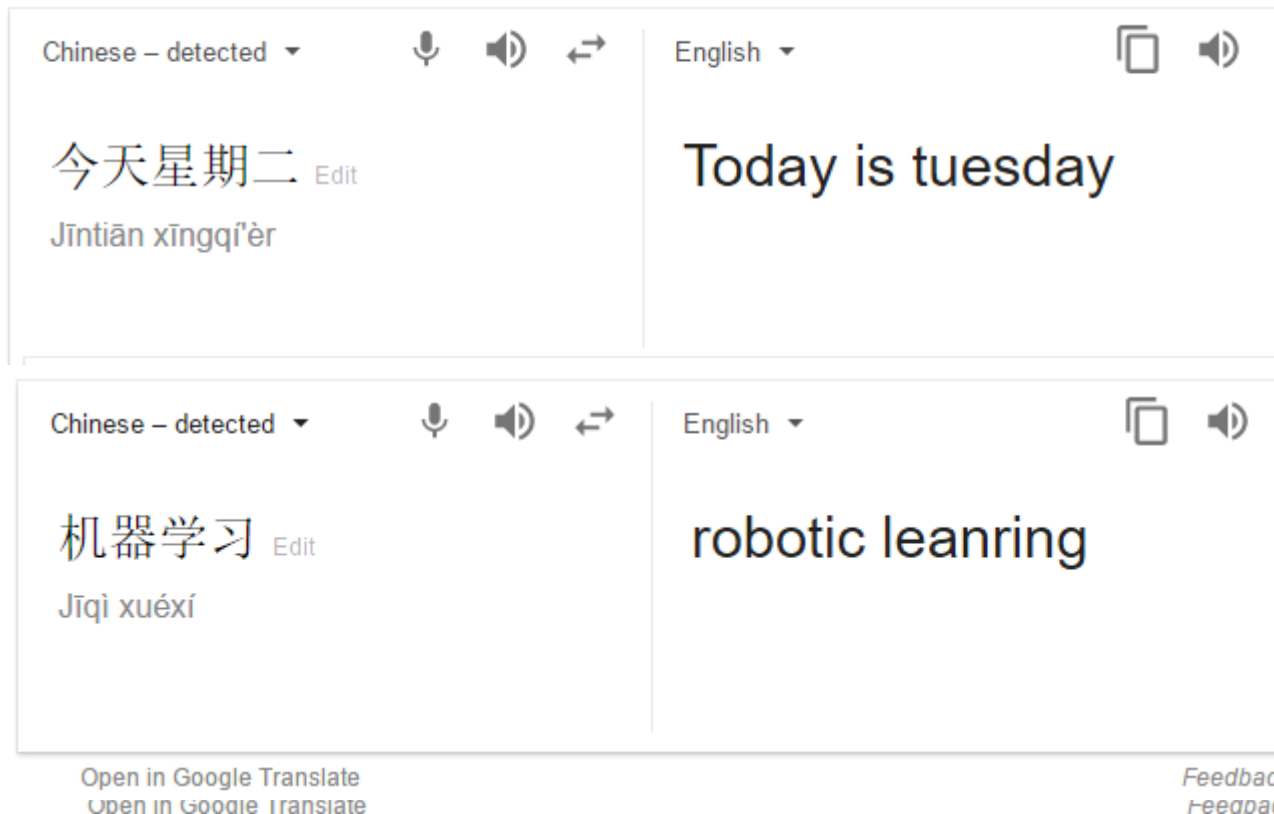
amazon echo

Always ready, connected, and fast. [Just ask.](#)



Natural Language Processing

- Machine translation, Information Extraction, Information Retrieval, question answering, Text classification, spam filtering, etc....



Natural Language Processing

- Machine translation, Information Extraction, Information Retrieval, question answering, Text classification, spam filtering, etc....



Control

- Cars navigating on their own



- DAPA urban challenge



- Tsinghua Mobile Robot V (THMR-V):

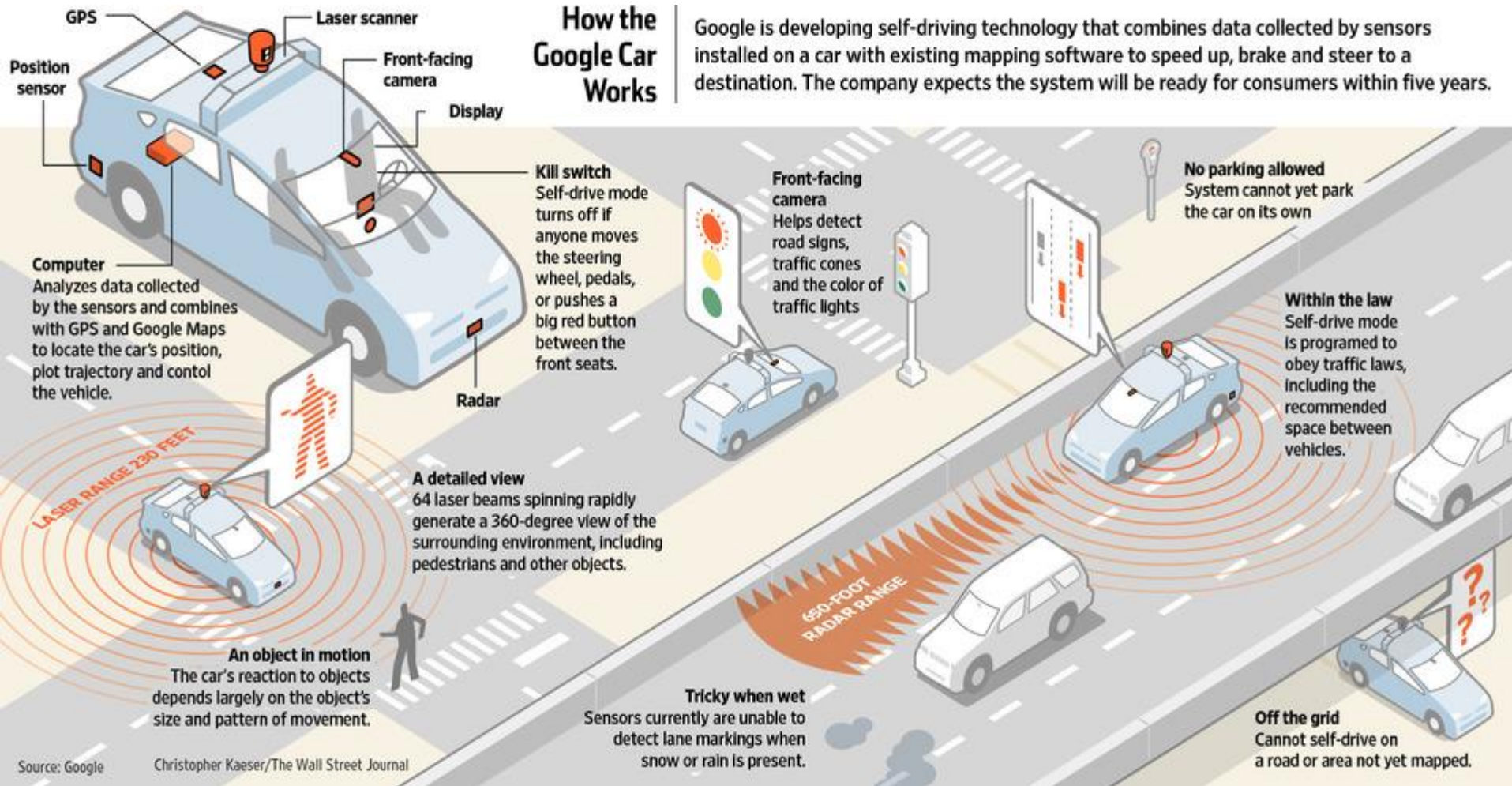




- The first license, Nevada, 2012
- Nevada, Florida, California, Michigan, allows testing on public roads

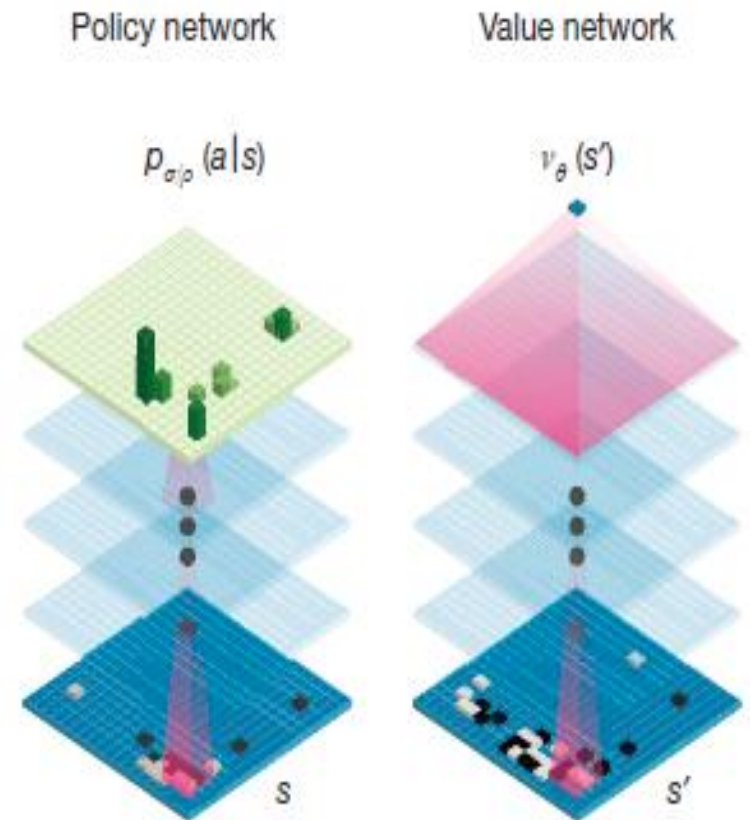
Control (cont'd)

- How the Google car works



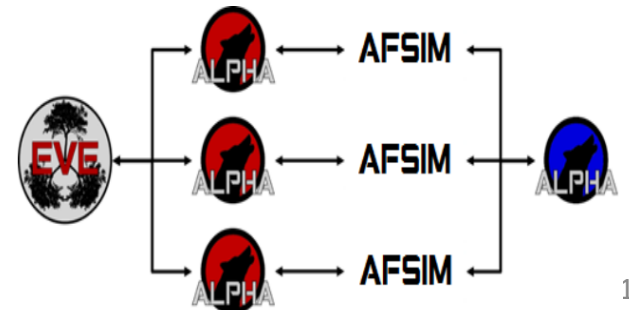
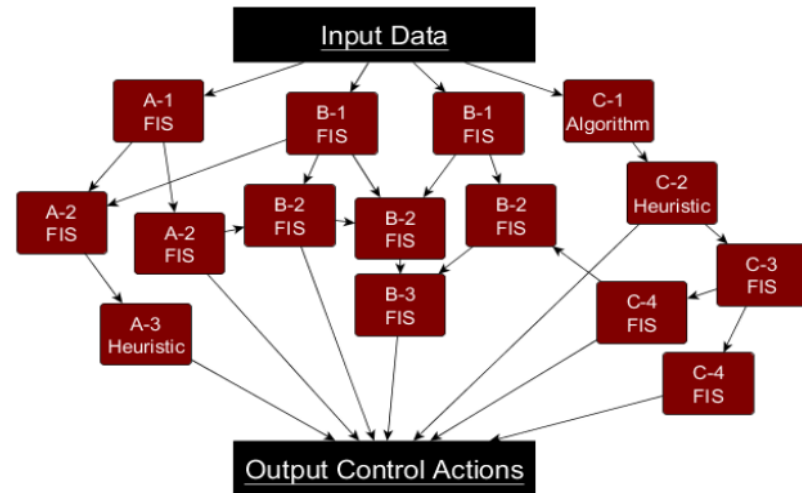
AlphaGO

- March, 2016: AlphaGO beats Sedol Lee at 4:1



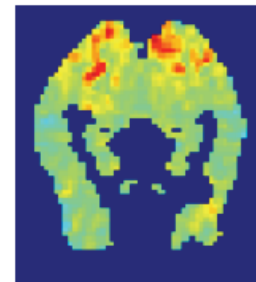
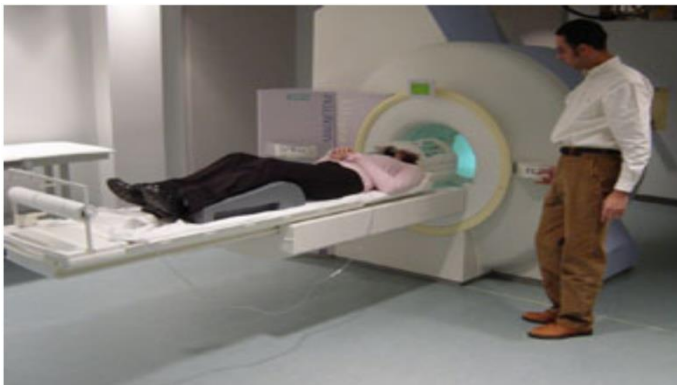
Alpha

- June, 2016: Alpha beats Gene Lee in combat simulation

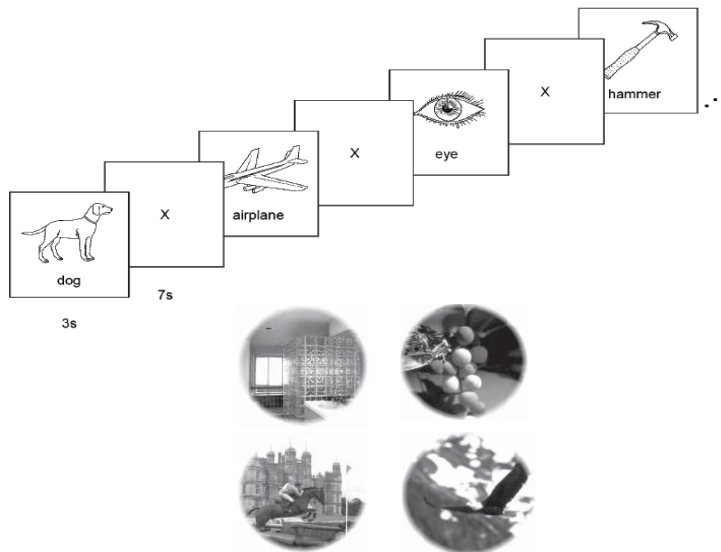


Science

- Decoding thoughts from brain activity



Tool
Animal
...



[Mitchell et al, Science 2008]

[Kay et al., Nature, 2008]

Science (cont'd)

- Bayesian models of inductive learning and reasoning [Tenenbaum et al., Science 2011]
 - Challenge:
 - *How can people generalize well from sparse, noisy, and ambiguous data?*
 - Hypothesis:
 - *If the mind goes beyond the data given, some more abstract background knowledge must generate and delimit the possible hypotheses*
 - Bayesian models make **structured abstract knowledge** and **statistical inference** cooperate
 - Examples
 - Word learning [Xu & Tenenbaum, Psychol. Rev. 2007]
 - Causal relation learning [Griffiths & Tenenbaum, 2005]
 - Human feature learning [Austerweil & Griffiths, NIPS 2009]
 - ...

More others ...

- Many more
 - Natural language processing
 - Speech recognition
 - Computer vision
 - Robotics
 - Computational biology
 - Social network analysis
 - Sensor networks
 - Health care
 - Protest ??
 - ...

Machine learning in Action

- Machine learning for protest?



CMU ML students and post-docs at G-20 Pittsburgh Summit 2009

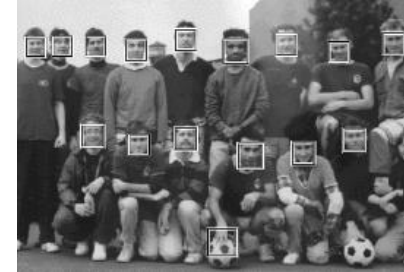
Machine Learning – practice



document classification



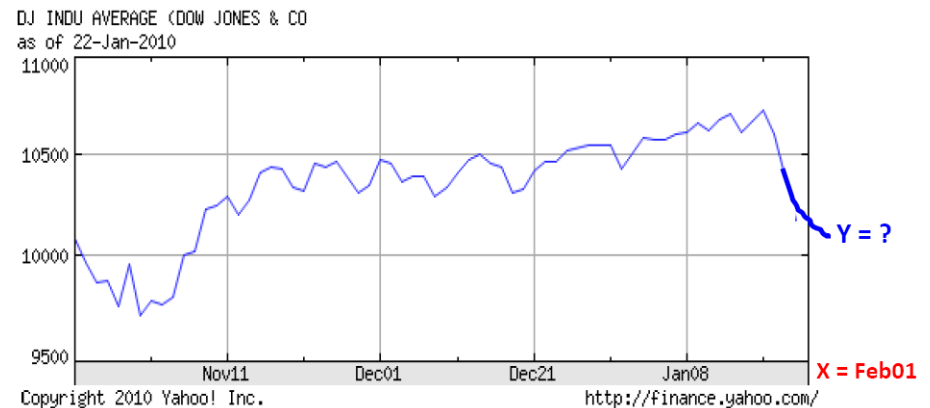
decoding brain signal



face recognition

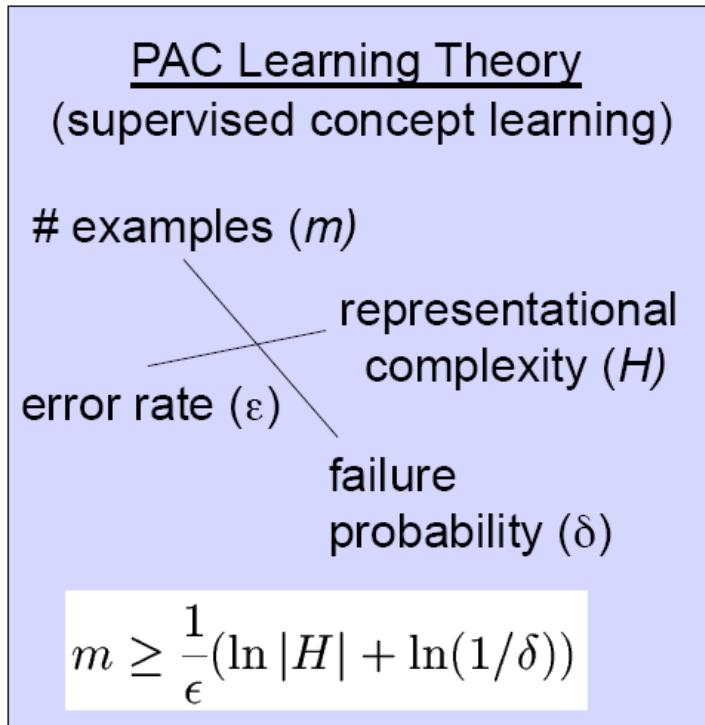


robot control



stock market prediction

Machine Learning – theory



Other theories for

- semi-supervised learning
- reinforcement skill learning
- active learning
- ...

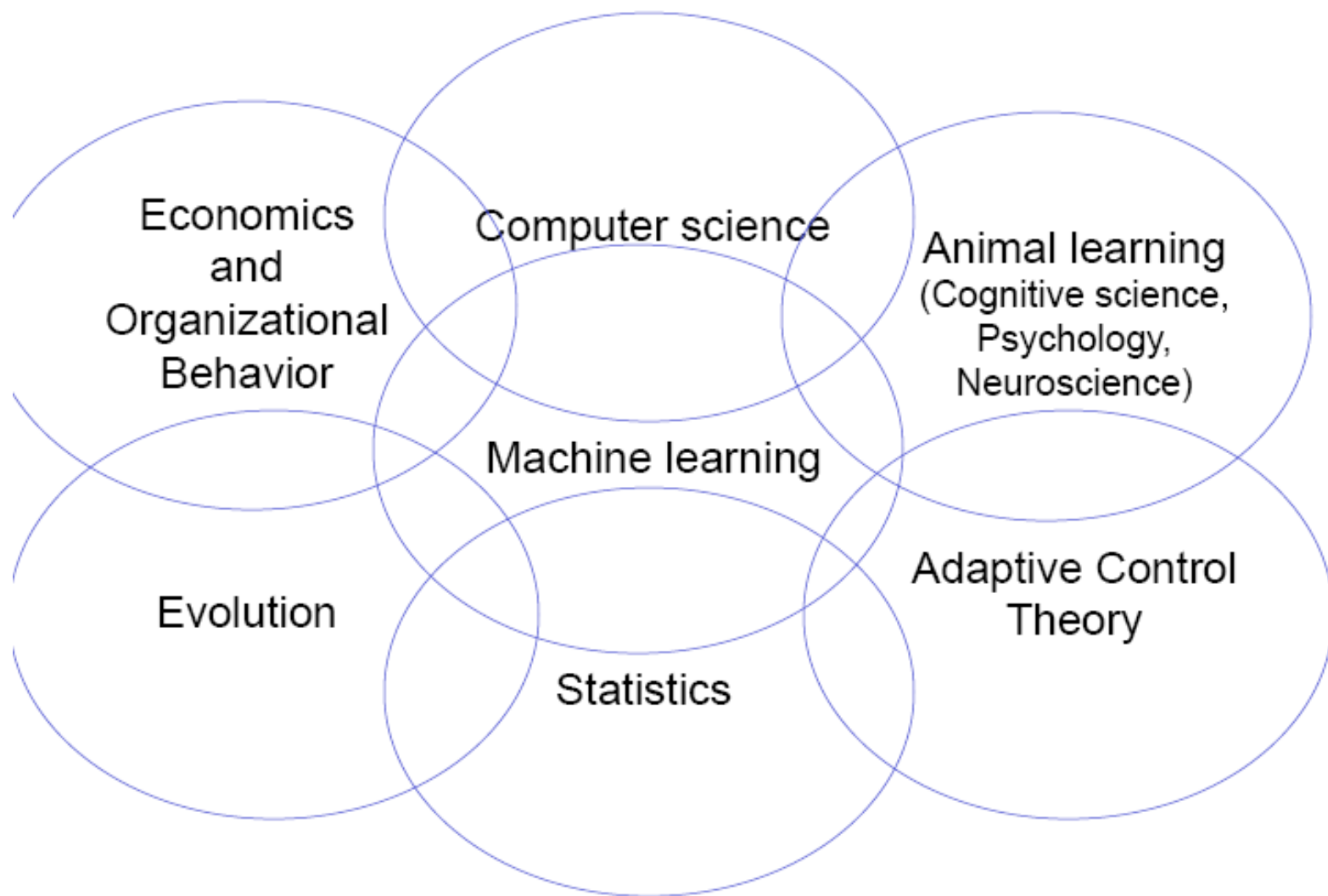
... also relating to

- # mistakes during training
- asymptotic performance
- convergence rate
- bias, variance tradeoff
- ...

[Leslie G. Valiant, 1984; Turing Award, 2010]

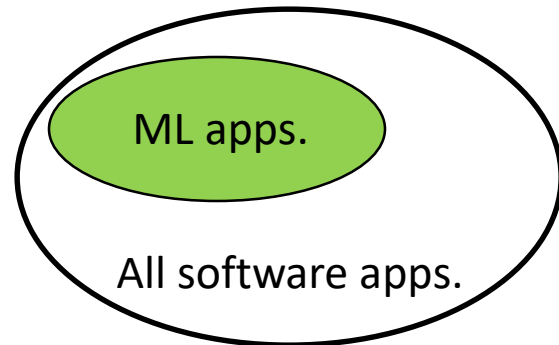
“For transformative contributions to the theory of computation, including the theory of probably approximately correct (PAC) learning, the complexity of enumeration and of algebraic computation, and the theory of parallel and distributed computing.”





Growth of Machine Learning in CS

- Machine learning already the preferred approach to
 - Speech recognition, natural language process
 - Computer vision
 - Medical outcomes analysis
 - Robot control
 - ...
- This ML niche is growing (**why?**)



Growth of Machine Learning in CS

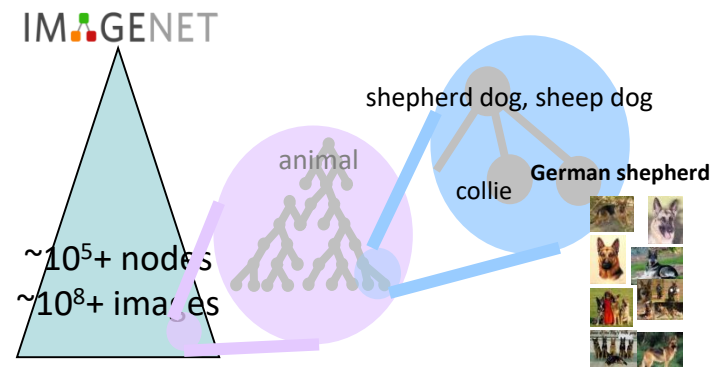
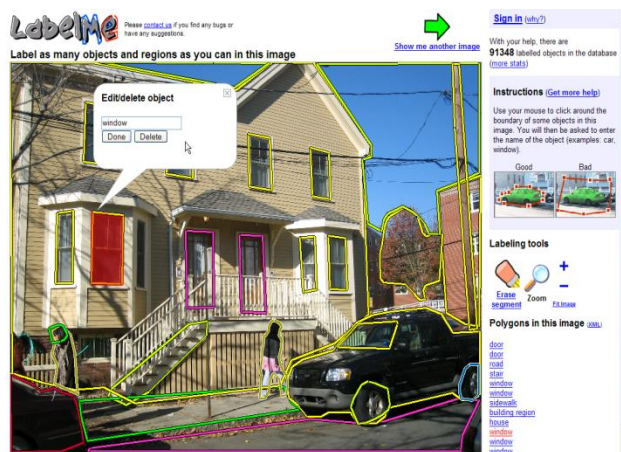
- Machine learning already the preferred approach to
 - Speech recognition, natural language processing
 - Computer vision
 - Medical outcomes analysis
 - Robot control
 - ...

Huge amount of data ...

- Web: estimated Google index 45 billion pages
 - Transaction data: 5-50 TB/day
 - Satellite image feeds: ~1TB/day/satellite
 - Biological data: 1-10TB/day/sequencer
 - TV: 2TB/day/channel;
 - YouTube 4TB/day uploaded
 - Photos: 1.5 billion photos/week uploaded
- This ML niche is growing
 - Improved machine learning algorithms
 - Increased data capture, networking, new sensors
 - Software too complex to write by hand
 - Demand for self-customization to user, environment

ML has a long way to go ...

- Very large-scale learning in rich media



10^5
images
 10^{1-2}
categories



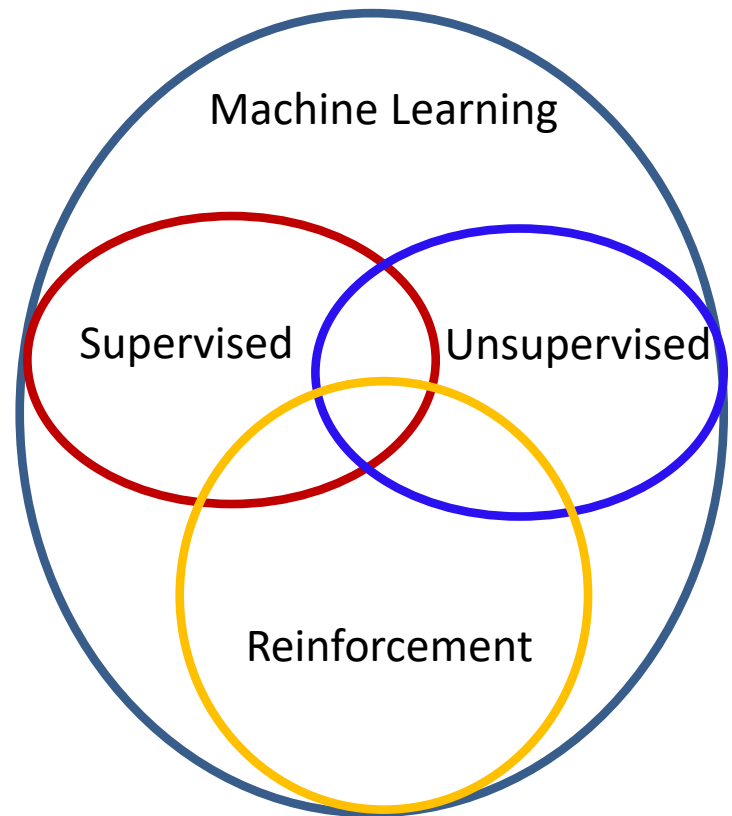
10^5
images
 10^{2-3}
categories



10^{6-7}
images
 10^{3-4}
categories

Machine Learning Tasks

- Broad categories
 - Supervised learning
 - Classification, Regression
 - Unsupervised learning
 - Density estimation, Clustering, Dimensionality reduction
 - Reinforcement learning
 - Semi-supervised learning
 - Active learning
 - Transfer learning
 - Many more ...



Supervised Learning

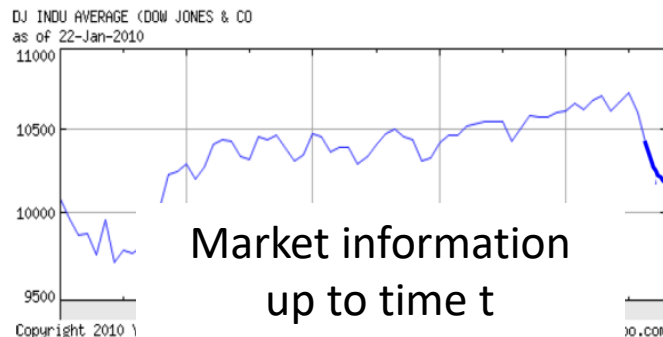
- **Task:** learn a predictive function $h : \mathcal{X} \rightarrow \mathcal{Y}$

Feature space \mathcal{X}



Label space \mathcal{Y}

“Sports”
“News”
“Politics”
...



Share price
“\$ 20.50”



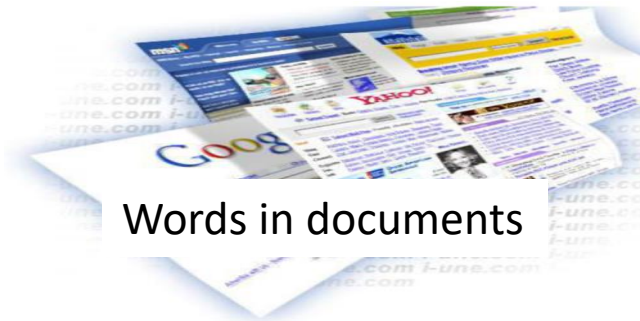
- “Experience” or training data:

$$\{ \langle x_d, y_d \rangle \}_{d=1}^D, \quad x_d \in \mathcal{X}, y_d \in \mathcal{Y}$$

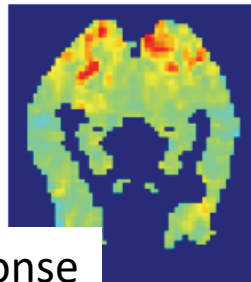
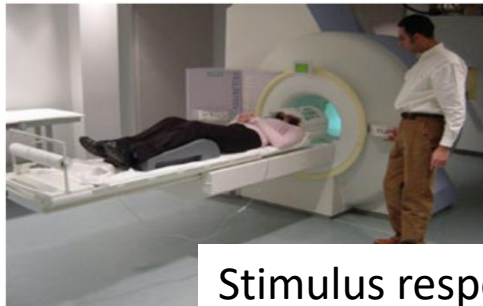
Supervised Learning – classification

Feature space \mathcal{X}

Label space \mathcal{Y}



“Sports”
“News”
“Politics”
...



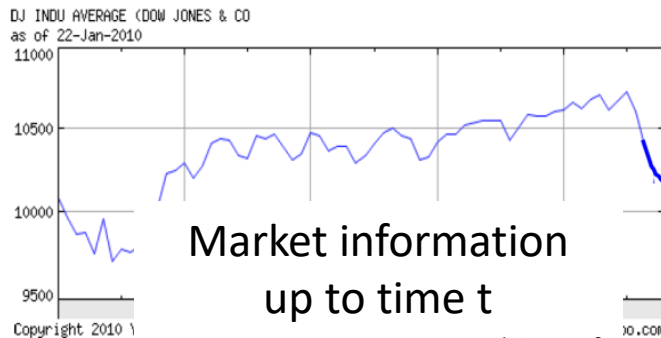
“Tool”
“Animal”
...

Discrete Labels

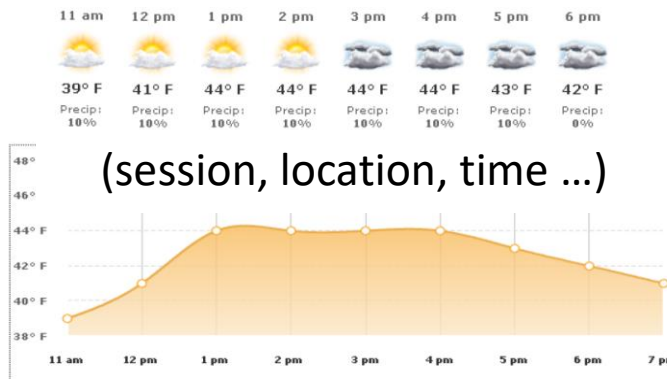
Supervised Learning – regression

Feature space \mathcal{X}

Label space \mathcal{Y}



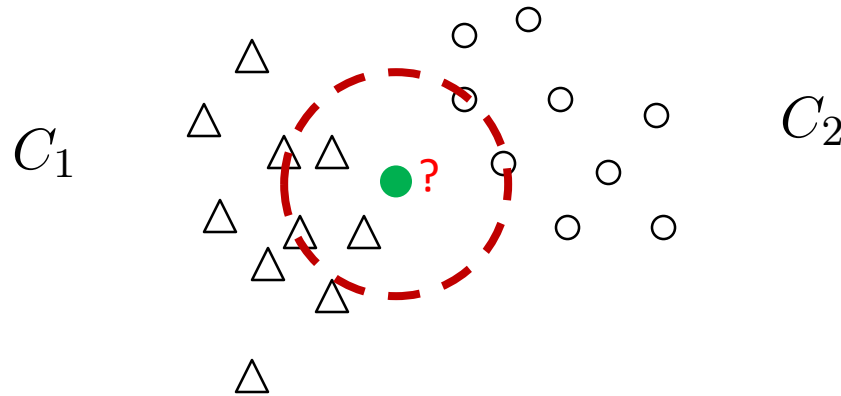
Share price
"\$ 20.50"



Temperature
"42° F"

Continuous Labels

How to learn a classifier?

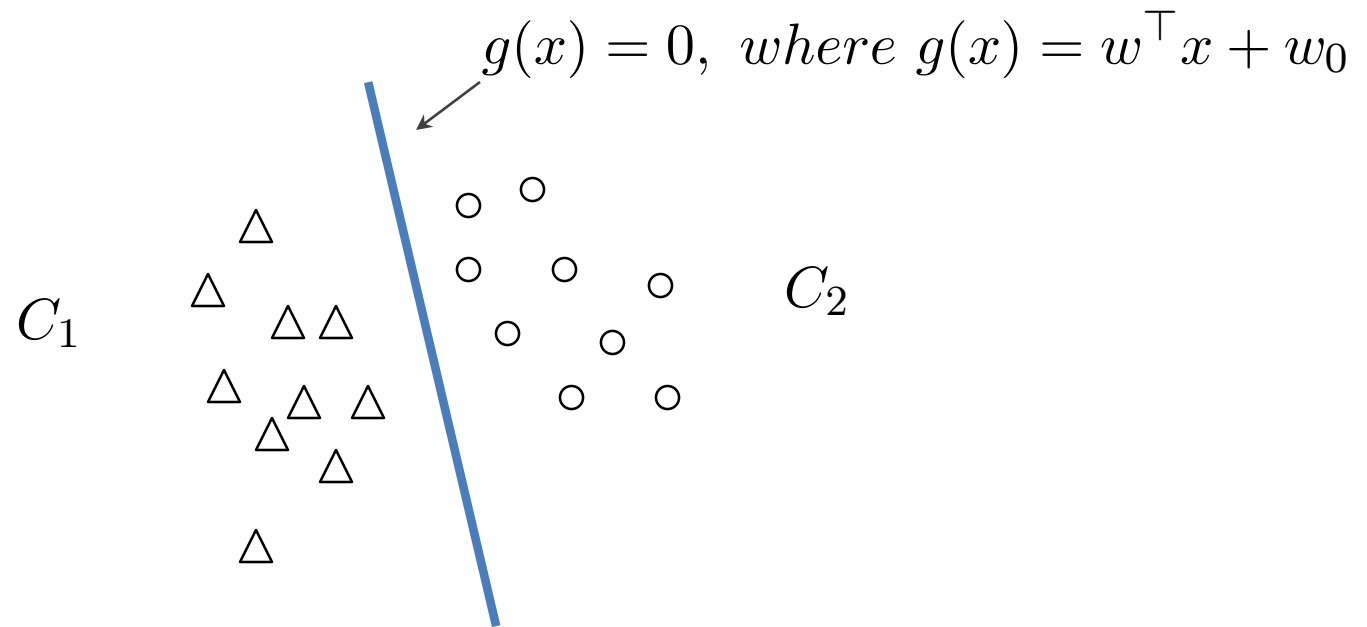


K-NN: a Non-parametric approach

Distance metric matters!

How to learn a classifier?

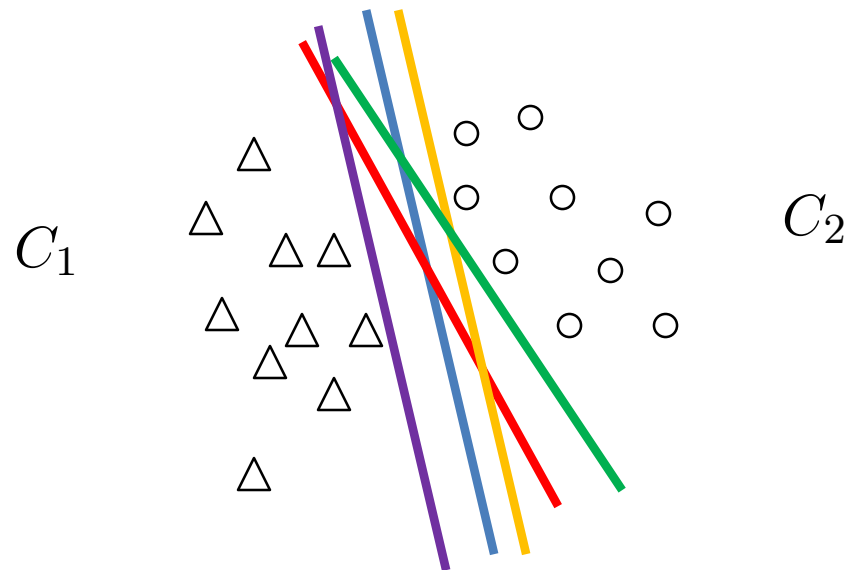
Parametric (model-based) approaches:



a good decision boundary

$$y^* = \begin{cases} C_1 & \text{if } g(x) > 0 \\ C_2 & \text{if } g(x) < 0 \end{cases}$$

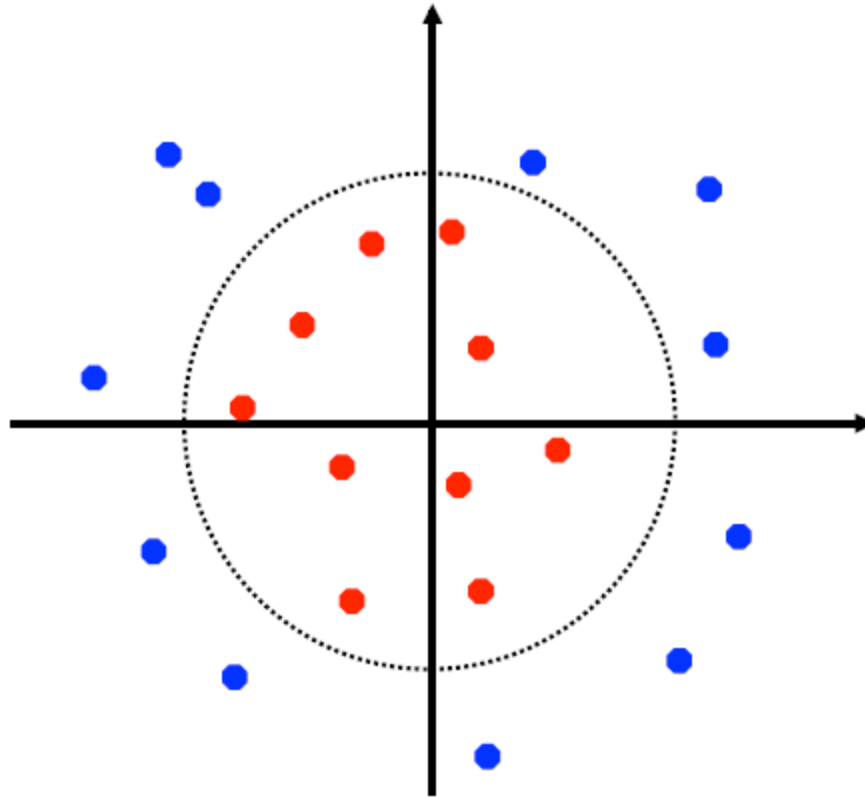
How to learn a classifier?



Many good decision boundaries

which one should we choose?

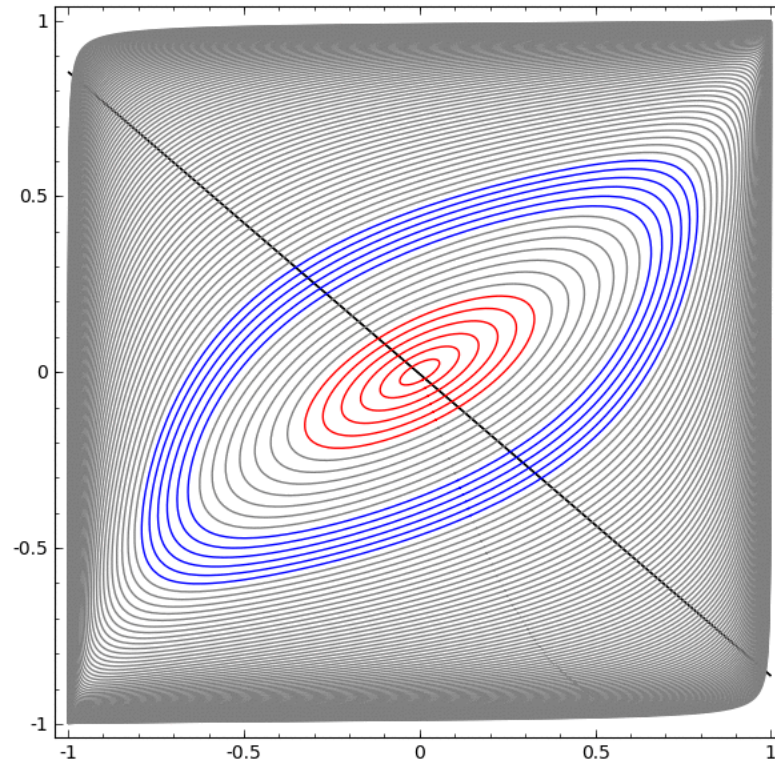
How to learn a classifier?



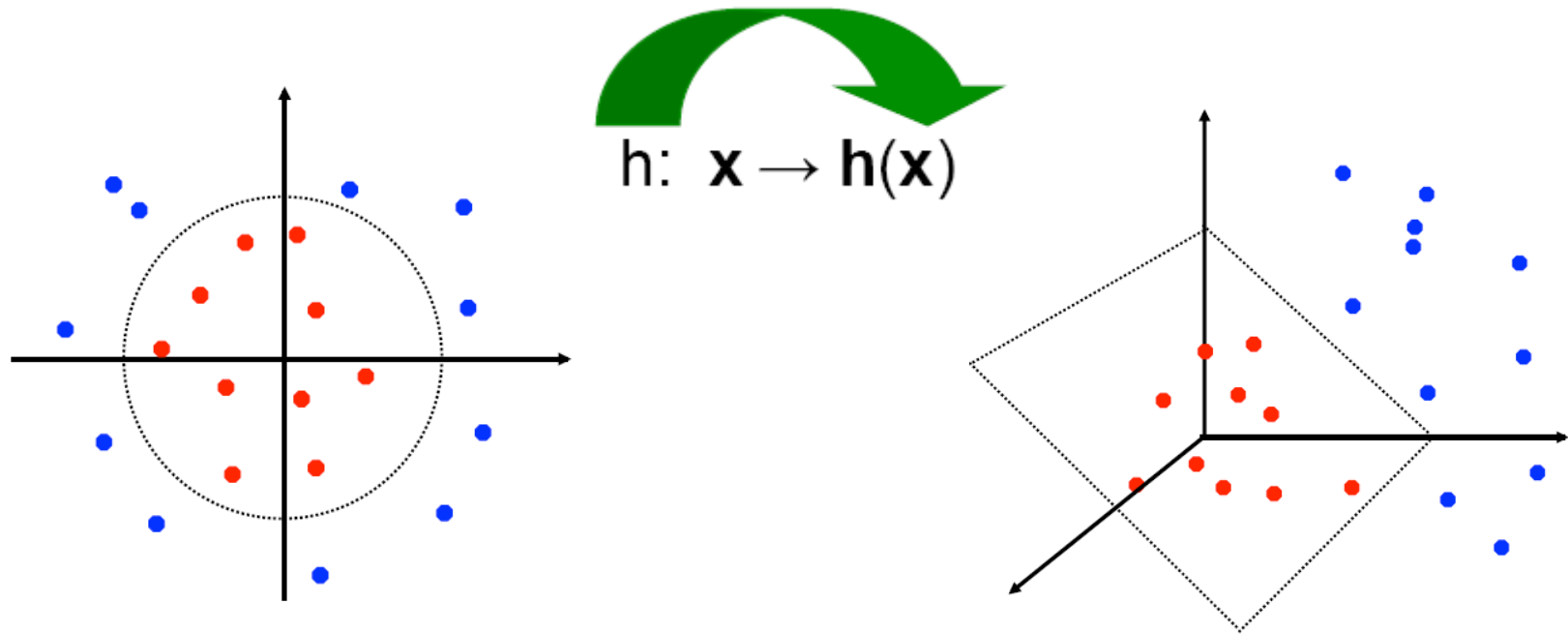
How about non-linearity?

How to learn a classifier?

- 2D mapping is insufficient



How to learn a classifier?

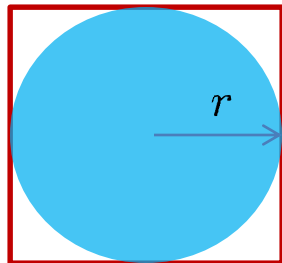


How about non-linearity?

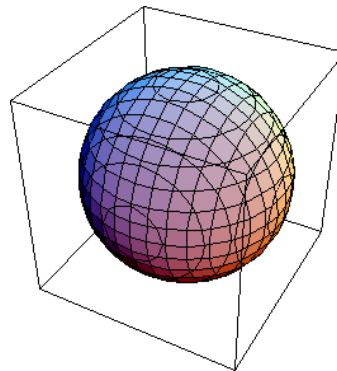
The higher dimension, the better?

How to learn a classifier?

- Curse of dimensionality
 - A high dimensional space is always almost empty



$$\frac{\pi r^2}{(2r)^2} = \frac{\pi}{4}$$



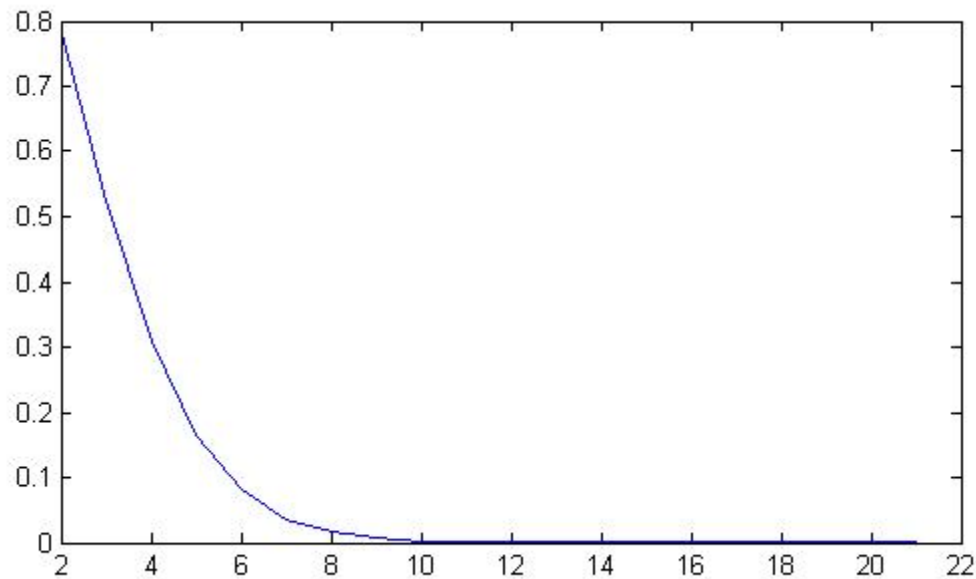
$$\frac{\frac{2r^3 \pi^{3/2}}{3\Gamma(3/2)}}{(2r)^3} = \frac{\pi^{3/2}}{12\Gamma(3/2)}$$

d dimensional space

$$\frac{\frac{2r^d \pi^{d/2}}{d\Gamma(d/2)}}{(2r)^d} = \frac{\overset{0}{\uparrow} \pi^{d/2}}{d2^{d-1}\Gamma(d/2)} \quad d \rightarrow \infty$$

How to learn a classifier?

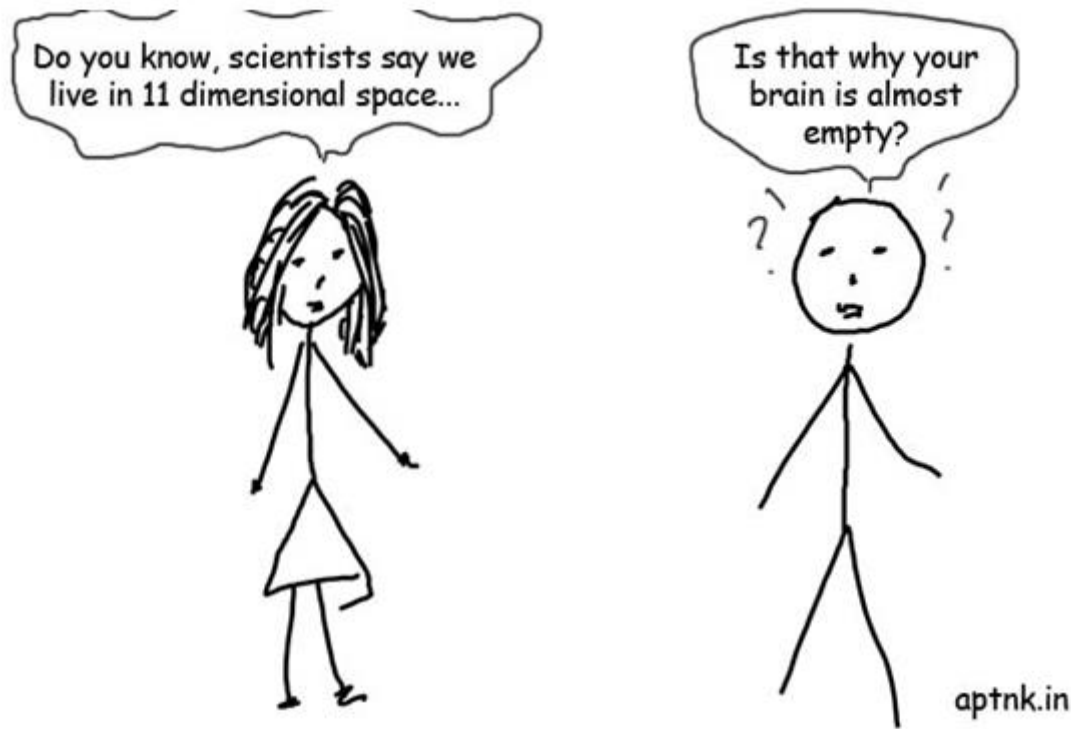
- Curse of dimensionality
 - A high dimensional space is always almost empty



when one wants to learn pattern from data in high dimensions no matter how much data you have it always seems less!

How to learn a classifier?

- Curse of dimensionality



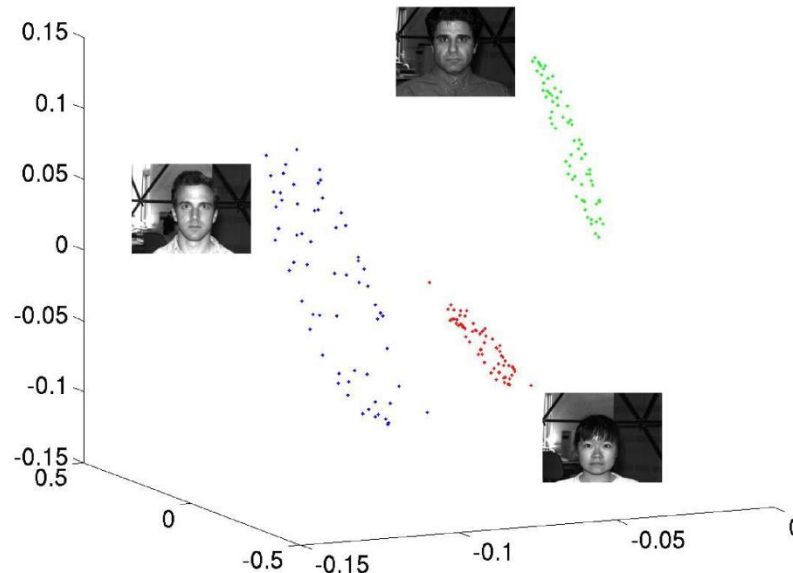
when one wants to learn pattern from data in high dimensions no matter how much data you have it always seems less! A high dimensional space is always almost empty

How to learn a classifier?

- Curse of dimensionality
 - A high dimensional space is always almost empty
 - ... in high dimensions no matter how much data you have it always seems less!
- The blessing of dimensionality
 - ... *real data highly concentrate on **low-dimensional, sparse, or degenerate** structures in the high-dimensional space.*
- But no free lunch: **Gross errors and irrelevant measurements** are now ubiquitous in massive cheap data.

How to learn a classifier?

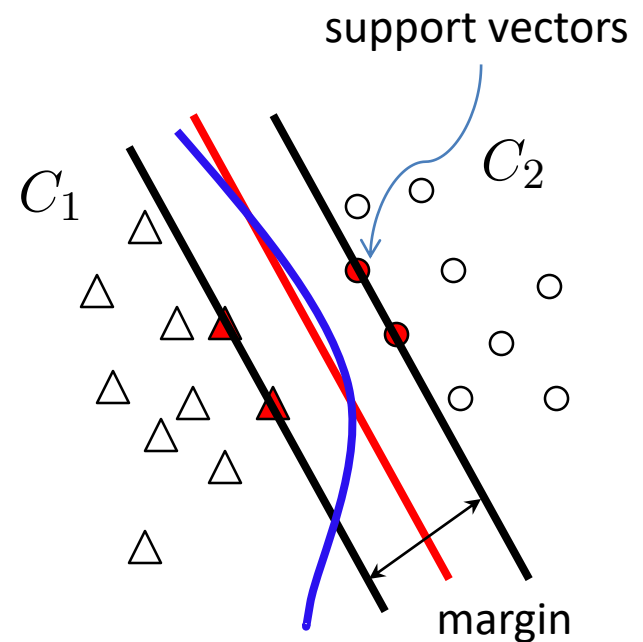
- The blessing of dimensionality
 - ... *real data highly concentrate on **low-dimensional, sparse, or degenerate** structures in the high-dimensional space.*



Images of the same face under varying illumination lie approximately on a low (nine)-dimensional subspace, known as the **harmonic plane** [Basri & Jacobs, PAMI, 2003].

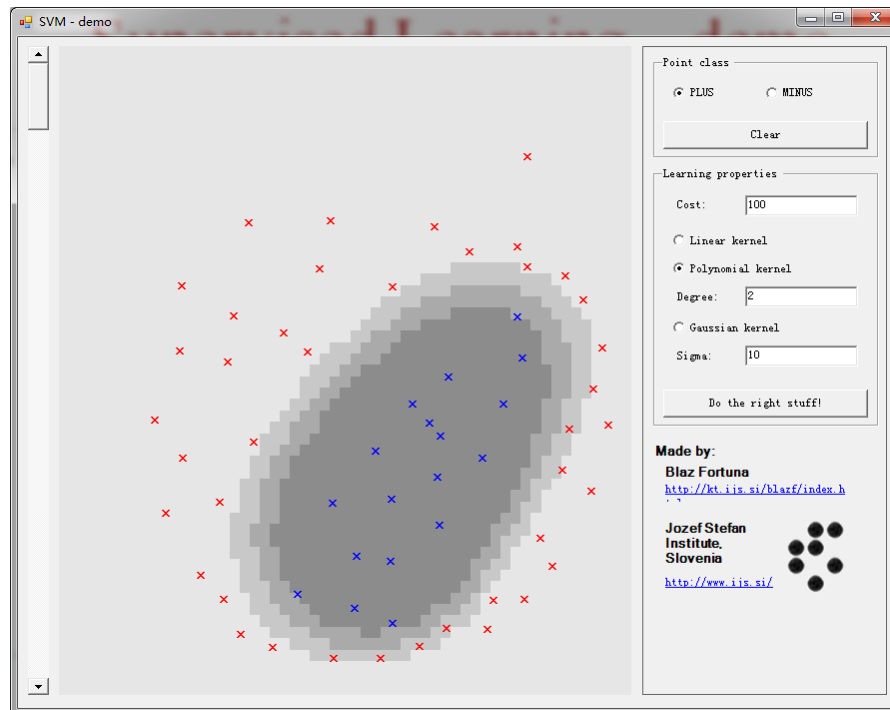
How to learn a classifier?

- Support vector machines (SVM) – basics
 - SVM is among the most popular/successful classifiers
 - It provides a *principled way* to learn a *robust* classifier (i.e., a *decision boundary*)
- SVM
 - chooses the one with *maximum margin principle*
 - has sound *theoretical guarantee*
 - extends to *nonlinear decision boundary* by using *kernel* trick
 - learning problem efficiently solved using *convex optimization techniques*



How to learn a classifier?

- Support vector machines (SVM) – demo



Good ToolKits: [1] SVM-Light: <http://svmlight.joachims.org/>
[2] LibSVM: <http://www.csie.ntu.edu.tw/~cjlin/libsvm/>

How to learn a classifier?

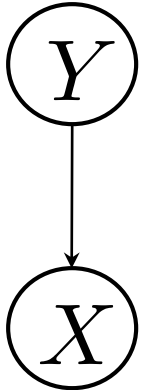
- Naïve Bayes classifier – basics
 - an representative method from the very important family of *probabilistic graphical models* and *Bayesian methods*

A joint distribution: $p(x, y) = p(y)p(x|y)$

Inference using Bayes rule:

$$p(y|x) = \frac{p(x, y)}{p(x)} = \frac{\overset{\text{prior}}{p(y)} \overset{\text{likelihood}}{p(x|y)}}{\underset{\text{evidence}}{p(x)}}$$

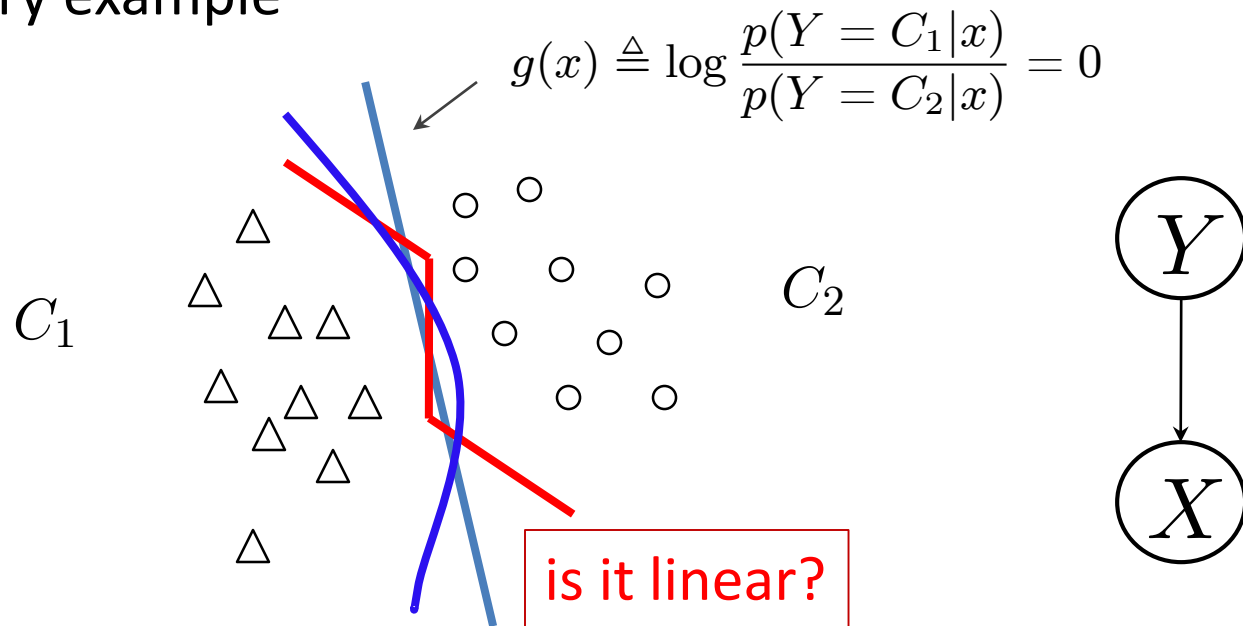
Prediction rule: $y^* = \arg \max_{y \in \mathcal{Y}} p(y|x)$



- fundamental building blocks for *Bayesian networks*
- nice illustrative example of Bayesian methods

How to learn a classifier?

- Naïve Bayes classifier – basics
 - binary example



$$y^* = \begin{cases} C_1 & \text{if } p(Y = C_1|x) > 0.5 \\ C_2 & \text{if } p(Y = C_1|x) < 0.5 \end{cases}$$

It is for generalized linear models (GLMs)

How to learn a classifier?

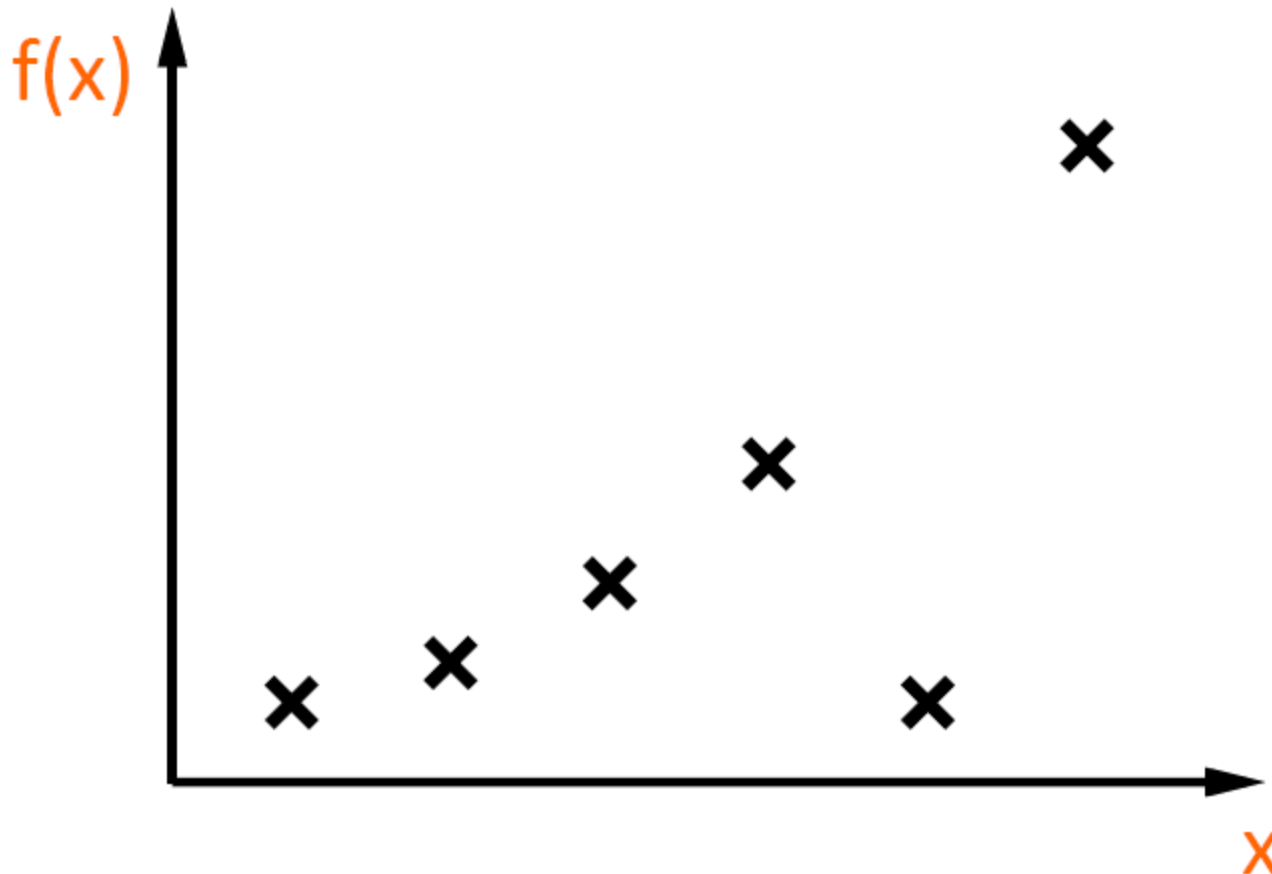
- Many other classifiers
 - K-nearest neighbors
 - Decision trees
 - Logistic regression
 - Boosting
 - Random forests
 - Mixture of experts
 - Maximum entropy discrimination (a nice combination of max-margin learning and Bayesian methods)
 - ...

Advice #1:

All models are wrong, but some are useful. – G.E.P. Box

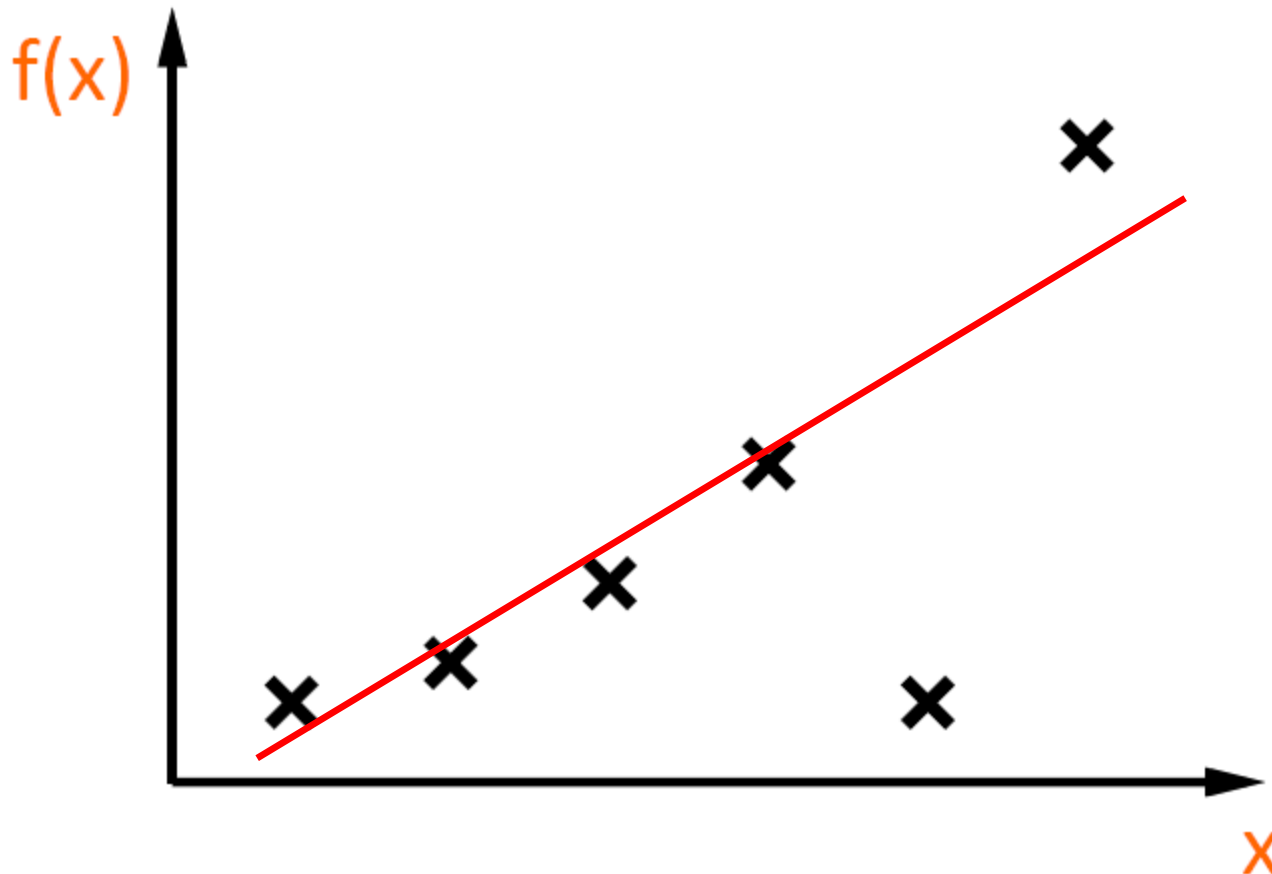
Are complicated models preferred?

- A simple curve fitting task



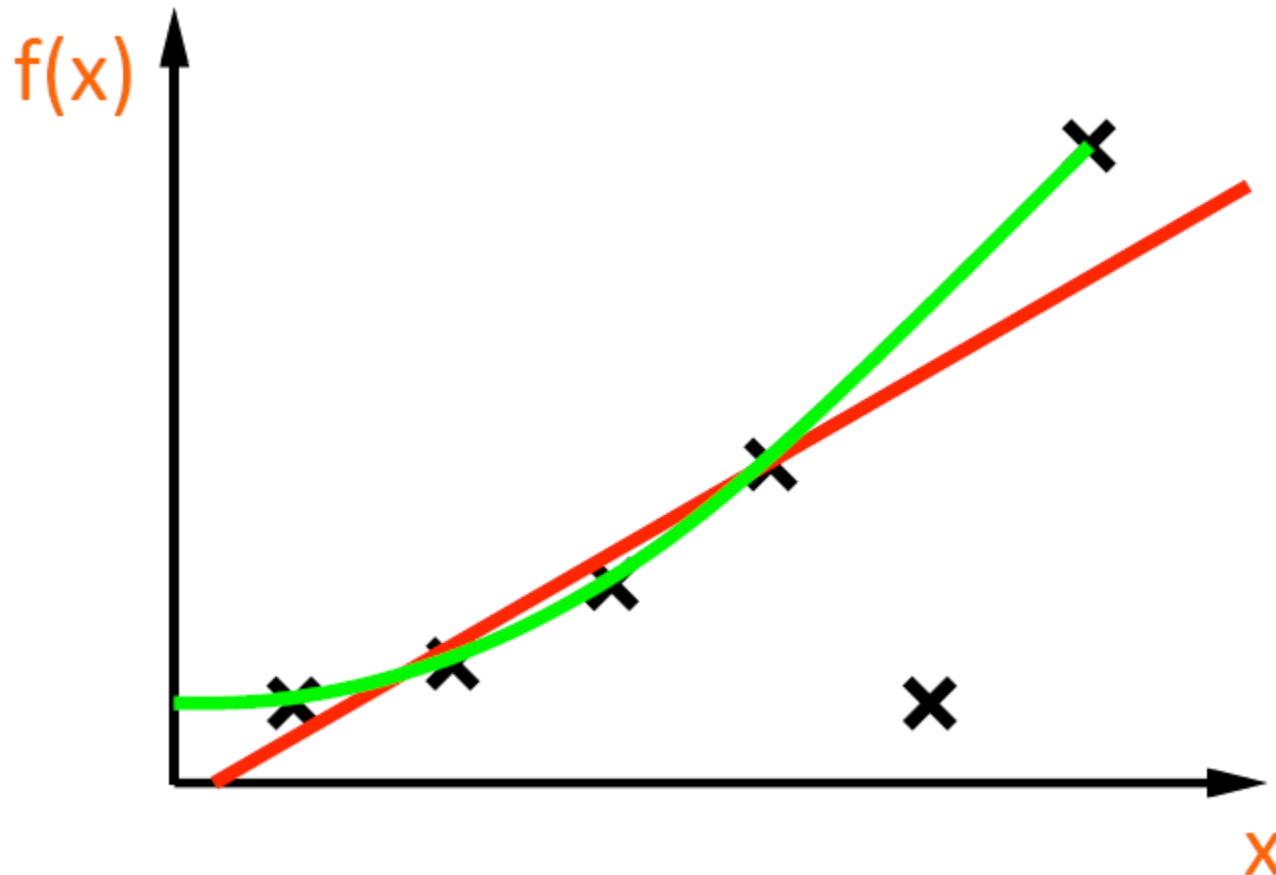
Are complicated models preferred?

- Order = 1



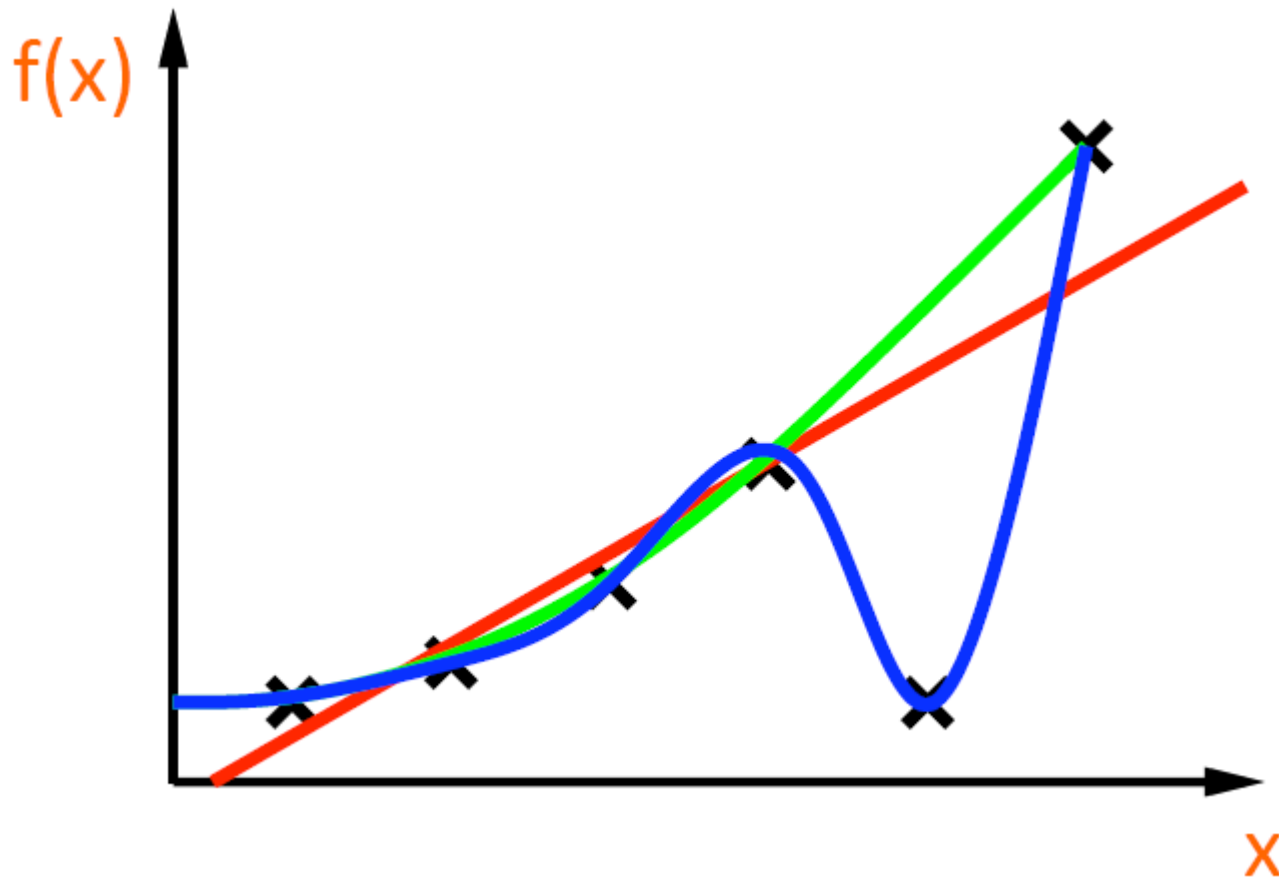
Are complicated models preferred?

- Order = 2



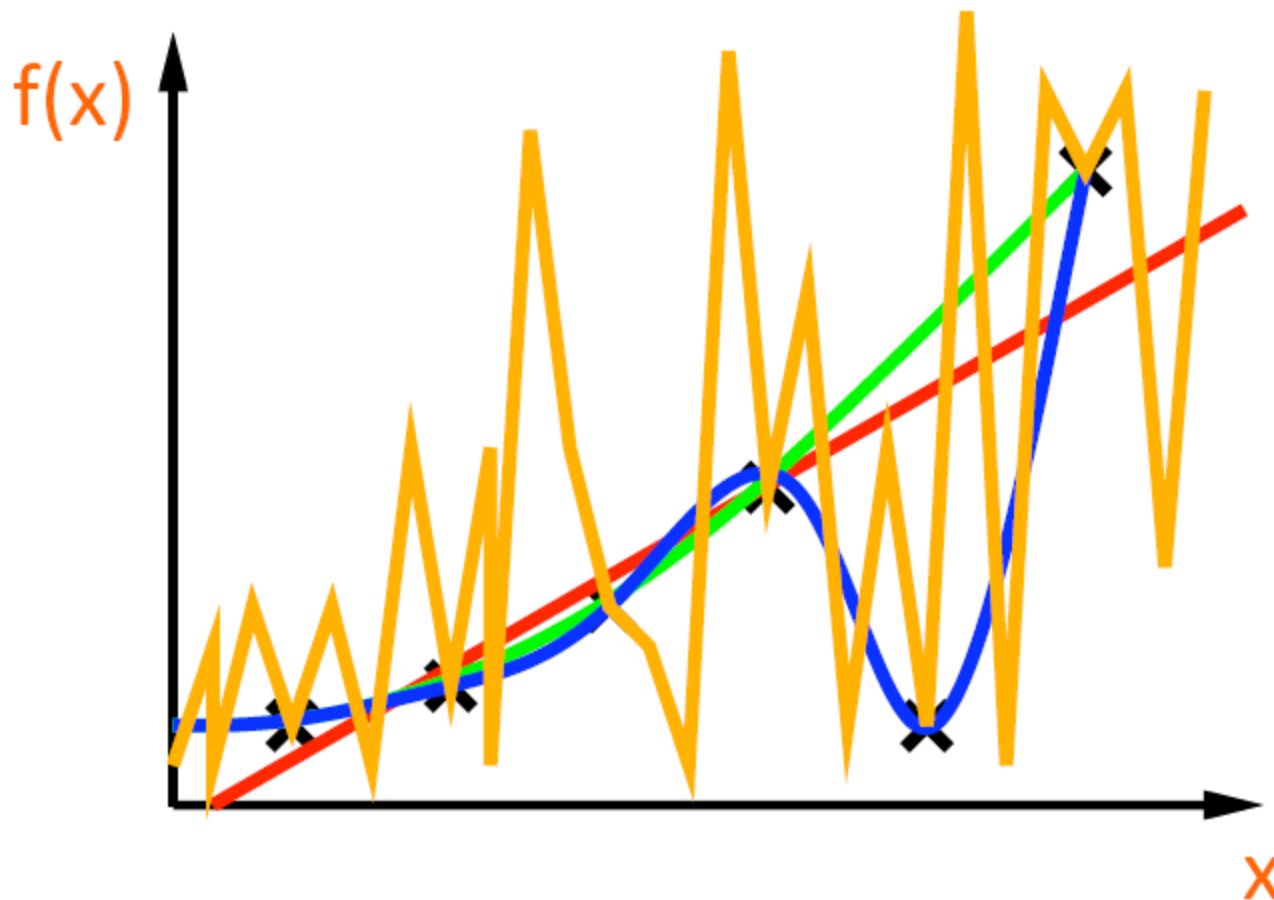
Are complicated models preferred?

- Order = 3



Are complicated models preferred?

- Order = 9?



Are complicated models preferred?

Advice #2: use ML & sophisticated models when necessary



- Issues with model selection!!

Unsupervised Learning

- **Task:** learn an explanatory function $f(x)$, $x \in \mathcal{X}$
- Aka “Learning without a teacher”

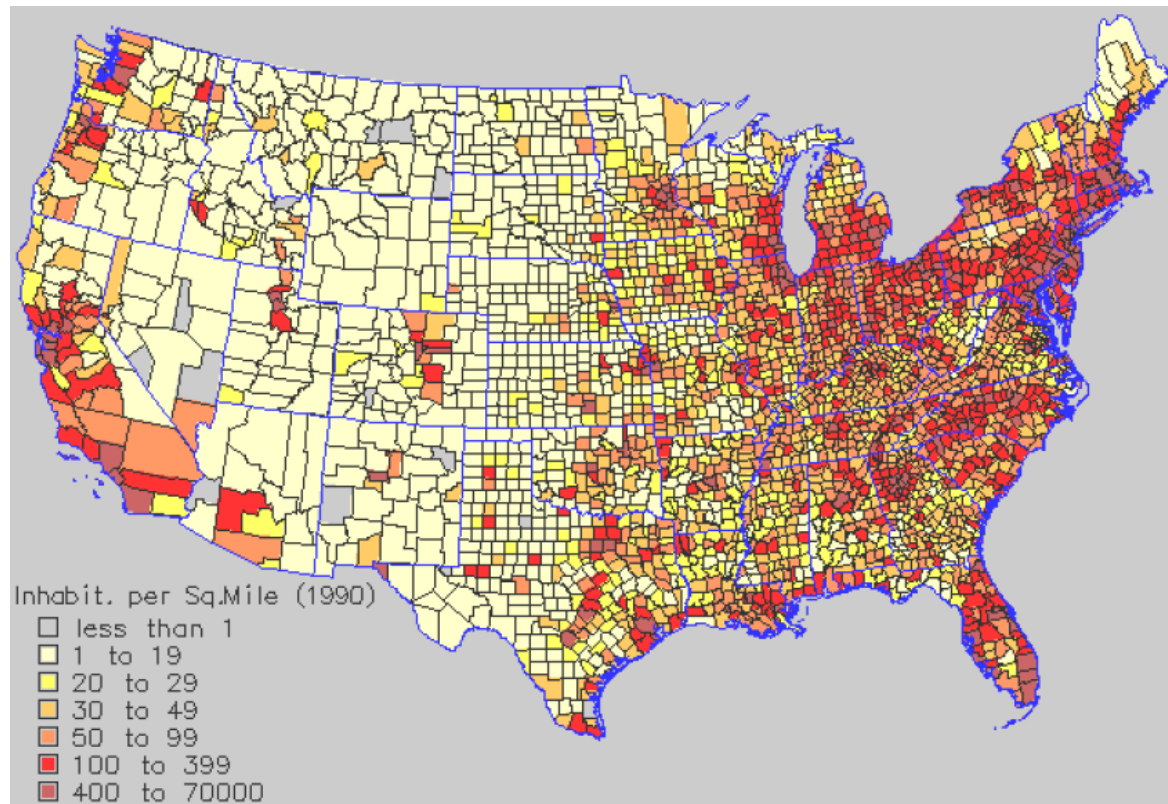
Feature space \mathcal{X}



Word distribution
(probability of a word)

- No training/test split

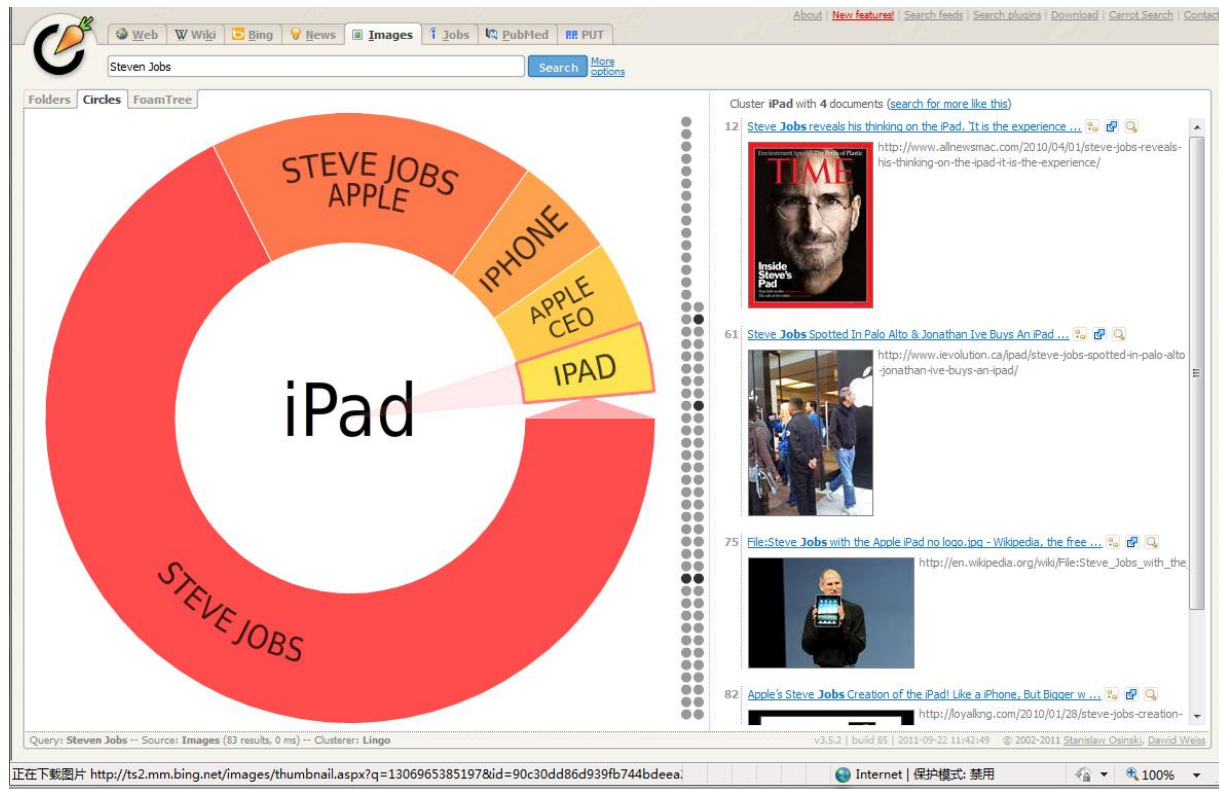
Unsupervised Learning – density estimation



Feature space \mathcal{X}
geographical information of a location

Density function
 $f(x), x \in \mathcal{X}$

Unsupervised Learning – clustering



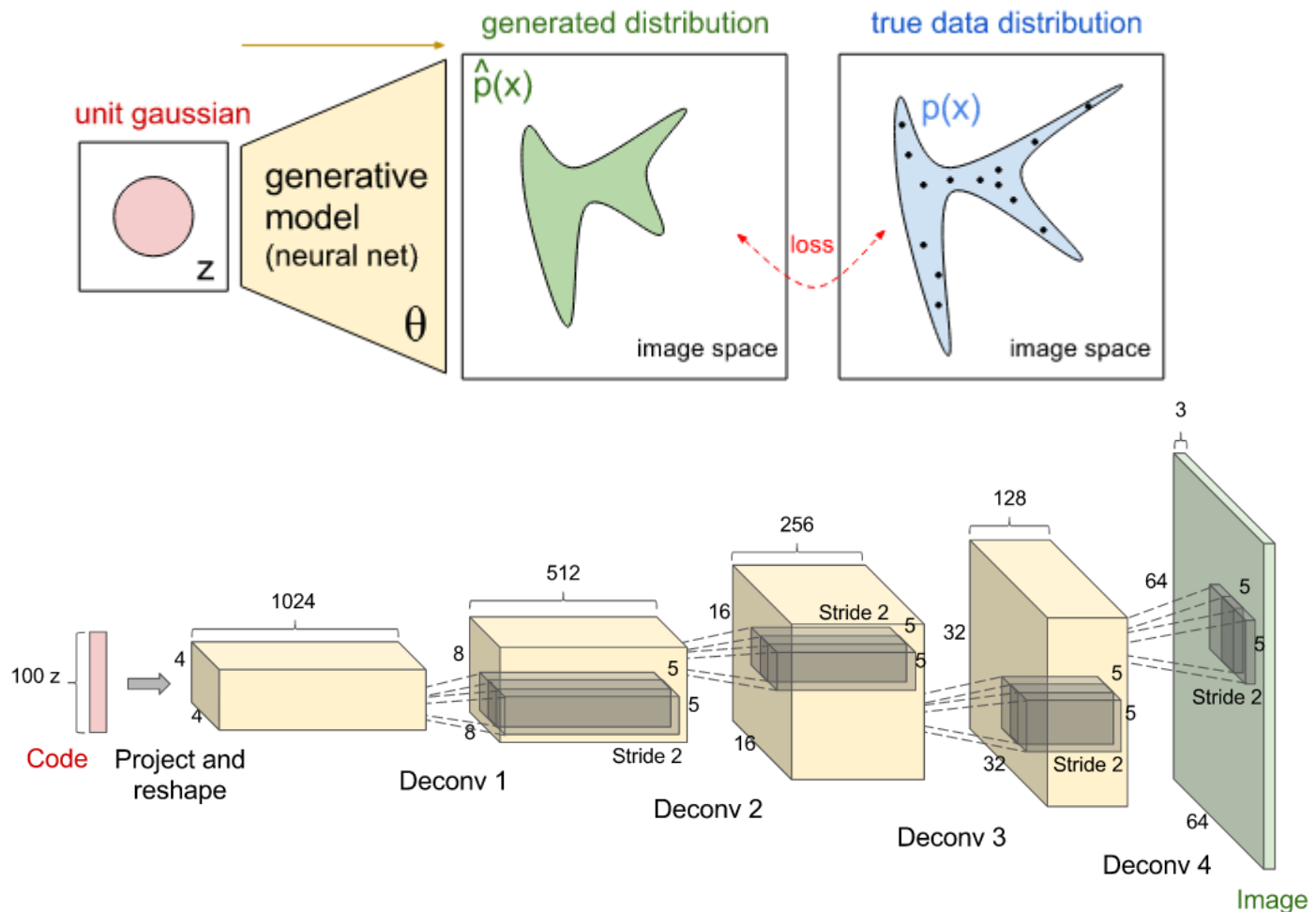
<http://search.carrot2.org/stable/search>

Feature space \mathcal{X}
Attributes (e.g., pixels & text) of images

Cluster assignment function
 $f(x), x \in \mathcal{X}$

Deep Generative Models

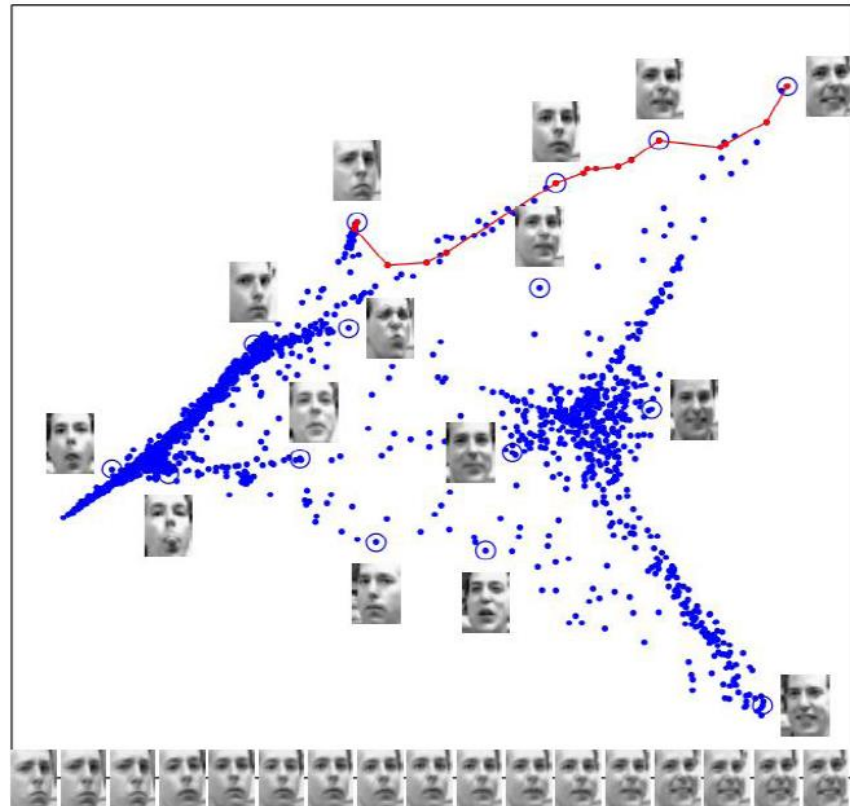
- Learn a generative model



Unsupervised Learning – dimensionality reduction

Images have thousands or millions of pixels

Can we give each image a coordinate, such that similar images are near each other ?



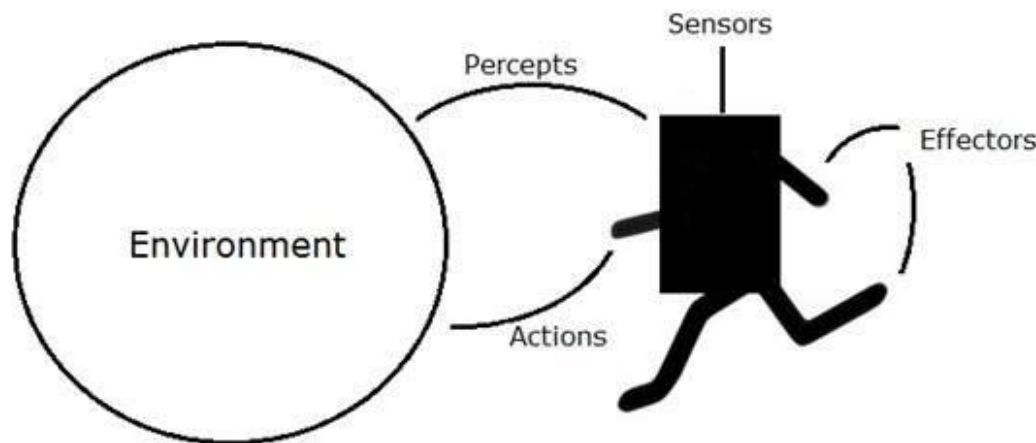
Feature space \mathcal{X}
pixels of images

Coordinate function in 2D space

$$f(x), x \in \mathcal{X}$$

Reinforcement Learning

- Critical Component of Intelligence
 - Understanding and advancing how an artificial agent can learn to make good decisions to do new tasks is fundamental challenge in artificial intelligence and machine learning

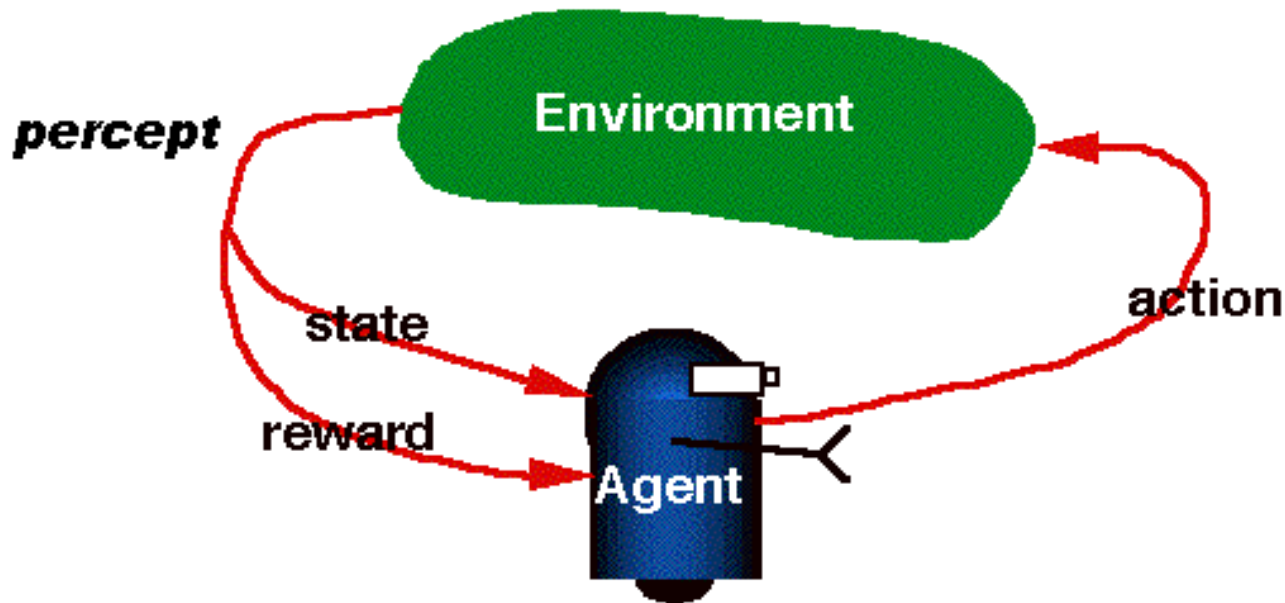


Reinforcement Learning (RL)

- Learn to make good sequences of decisions
 - Sequences of decisions:
 - repeated interactions with the world
 - Good:
 - reward for sequence of decisions
 - Learn:
 - don't know in advance how world works

Reinforcement Learning (RL)

- RL deals with agents that must sense & act upon their environment.



- This combines classical AI and machine learning techniques.
- It the most comprehensive problem setting.

Summary: what is machine learning

- Machine Learning seeks to develop theories and computer systems for

dealing with

complex, real world data, based on the system's own experience with data,
and (hopefully) under a unified model or mathematical framework, that

have nice properties.

Summary: what is machine learning

- Machine Learning seeks to develop theories and computer systems for
 - representing;
 - classifying, clustering, recognizing, organizing;
 - reasoning under uncertainty;
 - predicting;
 - and reacting to
 - ...
- complex, real world data, based on the system's own experience with data, and (hopefully) under a unified model or mathematical framework, that

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Summary: what is machine learning

- Machine Learning seeks to develop theories and computer systems for
 - representing;
 - classifying, clustering, recognizing, organizing;
 - reasoning under uncertainty;
 - predicting;
 - and reacting to
 - ...
- complex, real world data, based on the system's own experience with data, and (hopefully) under a unified model or mathematical framework, that
 - can be formally characterized and analyzed;
 - can take into account human prior knowledge;
 - can generalize and adapt across data and domains;
 - can operate automatically and autonomously;
 - and can be interpreted and perceived by human.
- ML covers algorithms, theory and very exciting applications
- It's going to be fun and challenging 😊

Resources for Further Learning

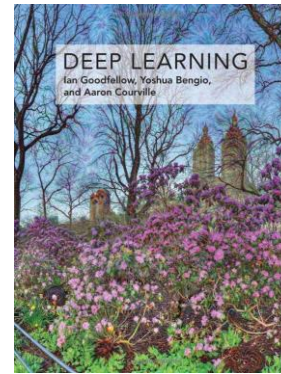
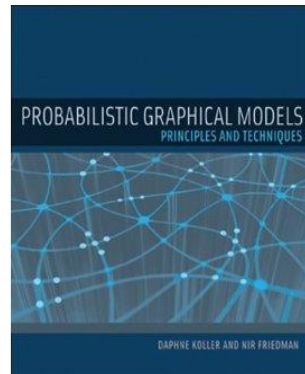
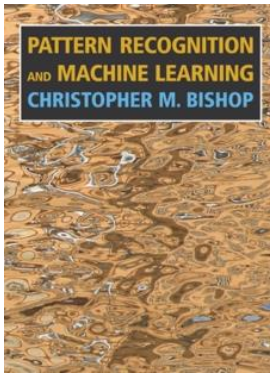
- Top-tier Conferences:
 - International Conference on Machine Learning (ICML)
 - Advances in Neural Information Processing Systems (NIPS)
 - Uncertainty in Artificial Intelligence (UAI)
 - International Joint Conference on Artificial Intelligence (IJCAI)
 - AAAI Annual Conference (AAAI)
 - Artificial Intelligence and Statistics (AISTATS)
- Top-tier Journals:
 - Journal of Machine Learning Research (JMLR)
 - Machine Learning (MLJ)
 - IEEE Trans. on Pattern Recognition and Machine Intelligence (PAMI)
 - Artificial Intelligence
 - Journal of Artificial Intelligence Research (JAIR)
 - Neural Computation

Hot Topics from ICML & NIPS

- Hot topics:
 - Deep Learning with Rich Model Architecture
 - Probabilistic Latent Variable Models & Bayesian Nonparametrics
 - Sparse Learning in High Dimensions
 - Large-scale Optimization and Inference
 - Online learning
 - Reinforcement Learning
 - Learning Theory
 - Interdisciplinary Research on Machine Learning, Cognitive Science , etc.

Resources for Further Learning

- Text books:
 - Pattern Recognition and Machine Learning
 - Probabilistic Graphical Models (<http://pgm.stanford.edu/>)
 - Deep Learning



- Public lectures:
 - CMU :
 - <http://www.cs.cmu.edu/~guestrin/Class/10708-F08/projects.html>
 - Stanford:
 - <http://cs228.stanford.edu/>
 - <http://cs228t.stanford.edu/>
 - UPenn:
 - <http://www.seas.upenn.edu/~cis620/>

Thanks!

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