Machine learning from scratch

Lecture 1: Introduction and presentation of the course

Alexis Zubiolo alexis.zubiolo@gmail.com

Data Science Team Lead @ Adcash

January 19, 2017

Before we start

I'd like to know a little bit more about you

- Short presentation: Name, occupation, . . .
- Background in machine learning?
- Background in programming?
- Background in mathematics?
- Expectations from the course (if any)?

Please send me an email so that I have your contact:

alexis.zubiolo@gmail.com

All the material will be available on my personal GitHub:

https://github.com/azubiolo/itstep

Outline

- What machine learning is, what it is not
- ► A few practical examples
 - classification
 - regression
- Big picture of a machine learning algorithm
- Goals and presentation of the course
- Questions and answers

What is machine learning?

A simple example...



How to filter spam emails automatically?

Machine learning paradigm

Goal: Build algorithms that can

- ▶ learn from data
- make predictions on (new) data

Machine learning paradigm

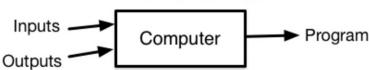
Goal: Build algorithms that can

- learn from data
- make predictions on (new) data

Traditional Programming



Machine Learning



Main components of machine learning

- Mathematics
 - ► Linear algebra
 - Calculus
 - Numerical optimization
- Statistics, probability theory
- Computer science

Main components of machine learning

- Mathematics
 - Linear algebra
 - Calculus
 - Numerical optimization
- Statistics, probability theory
- Computer science

In the course, we will review these aspects.

Prerequisites: I will assume

- Some knowledge in computer science (understand: at least a language you are comfortable with)
- ▶ You do not pass out when you see a mathematical formula

Example 1: Regression

Regression = output is a **continuous** numerical value

Example: Estimate the price of an apartment

input: information about the apartment

output: price

Example 1: Regression

Regression = output is a **continuous** numerical value

Example: Estimate the price of an apartment

▶ input: **information** about the apartment

output: price

living area (m²)	price (1000's euros)
50	30
76	48
26	12
102	90

Example 1: Regression

Regression = output is a **continuous** numerical value

Example: Estimate the price of an apartment

input: information about the apartment

output: price

living area (m²)	price (1000's euros)
50	30
76	48
26	12
102	90
61	?

Linear model: price = $\mathbf{a} \times \text{area} + \mathbf{b}$

Problem: optimal values for **a** and **b**?

Regression

More data for a richer model:

living area (m²)	# bedrooms	price (1000's euros)
50	1	30
76	2	48
26	1	12
102	3	90
61	2	?

Linear model: price = $\mathbf{a} \times \text{area} + \mathbf{b} \times \# \text{ bedrooms} + \mathbf{c}$

Problem: Optimal values for **a**, **b** and **c**?

Remark: More data does not always imply a better model

Classification = output is a **label**

Classification = output is a **label**

- Spam filtering
 - ▶ input: email (text, subject, address, . . .)
 - output: spam or not spam

Classification = output is a **label**

- Spam filtering
 - input: email (text, subject, address, . . .)
 - output: spam or not spam
- Object recognition in images or videos
 - input: image or video
 - (example) output: face or not a face

Classification = output is a **label**

- Spam filtering
 - ▶ input: email (text, subject, address, . . .)
 - output: spam or not spam
- Object recognition in images or videos
 - input: image or video
 - (example) output: face or not a face
- Image classification/description
 - input: image
 - output: image description or label (apple, car, ...)

Automated image description generation



"man in black shirt is playing guitar."



"construction worker in orange safety vest is working on road."



"two young girls are playing with lego toy."



"girl in pink dress is jumping in air."



"black and white dog jumps over bar."



young girl in pink shirt is swinging on swing."

Machine learning is a wide and growing field. It also includes:

Machine learning is a wide and growing field. It also includes:

Unsupervised learning/clustering (no predefined label/output)

Machine learning is a wide and growing field. It also includes:

- Unsupervised learning/clustering (no predefined label/output)
- Dimensionality reduction

Machine learning is a wide and growing field. It also includes:

- Unsupervised learning/clustering (no predefined label/output)
- Dimensionality reduction
- Feature engineering

Machine learning is a wide and growing field. It also includes:

- Unsupervised learning/clustering (no predefined label/output)
- Dimensionality reduction
- Feature engineering

This course will focus on supervised learning.

ML Algorithm: Big Picture

There are several key steps when using supervised learning. Several things have to be chosen:

- A data set
- A model
- ▶ A loss function
- A regularization
- An optimizer

ML Algorithm: Big Picture

There are several key steps when using supervised learning. Several things have to be chosen:

- ► A data set
- A model
- ▶ A **loss** function
- A regularization
- An optimizer

These choices have to take into account a few constraints, depending on the application, *e.g.*:

- A minimum accuracy (or other performance index)
- ► Time constraints
- ▶ Resources constraints (storage, computation power, architecture, . . .)

The course

Goals:

- Understand how a supervised ML algorithm works
- ▶ Being able to implement a ML algorithm
- Anything else you might have in mind

The course

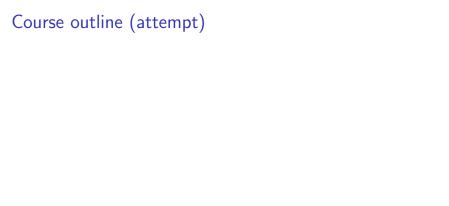
Goals:

- Understand how a supervised ML algorithm works
- Being able to implement a ML algorithm
- Anything else you might have in mind

Practical information:

- $ho \sim 10$ 60-90 min sessions on Thursdays at 6:30 pm
- Starting with a few lectures about the main concepts followed by lab sessions where you implement these concepts
- All material will be available on GitHub, with links to extra material for those who want to go deeper

https://github.com/azubiolo/itstep



- Mathematical background
 - Linear algebra (vector, matrices, operations)
 - ► Derivatives (gradient, Hessian matrix)
 - Convexity

- Mathematical background
 - Linear algebra (vector, matrices, operations)
 - Derivatives (gradient, Hessian matrix)
 - Convexity
- Mathematical formalization of ML problems
 - Linear models
 - Kernels
 - Loss functions (least squares, logistic regression, SVM)
 - Regularization

- Mathematical background
 - Linear algebra (vector, matrices, operations)
 - Derivatives (gradient, Hessian matrix)
 - Convexity

Mathematical formalization of ML problems

- Linear models
- Kernels
- Loss functions (least squares, logistic regression, SVM)
- Regularization

Optimization in machine learning

- Gradient descent
- Stochastic vs. batch methods
- Second-order methods
- Learning rate

- Mathematical background
 - Linear algebra (vector, matrices, operations)
 - Derivatives (gradient, Hessian matrix)
 - Convexity

Mathematical formalization of ML problems

- Linear models
- Kernels
- Loss functions (least squares, logistic regression, SVM)
- Regularization

Optimization in machine learning

- Gradient descent
- Stochastic vs. batch methods
- Second-order methods
- ▶ Learning rate
- ► Model combination (boosting)

- Mathematical background
 - Linear algebra (vector, matrices, operations)
 - Derivatives (gradient, Hessian matrix)
 - Convexity

Mathematical formalization of ML problems

- Linear models
- Kernels
- ▶ Loss functions (least squares, logistic regression, SVM)
- Regularization

► Optimization in machine learning

- Gradient descent
 - Stochastic vs. batch methods
 - Second-order methods
 - Learning rate
- ► Model combination (boosting)
- Model validation

Note: This is a first rough estimation. I will adapt to your needs and how fast things go.

About programming languages

For the practical sessions, I will be using **Python** with **Jupyter**.

http://jupyter.org/

If you prefer another language, feel free to use it. Remember that I assume some programming knowledge.

Thank you! Questions?

alexis.zubiolo@gmail.com

https://github.com/azubiolo/itstep