Introducing Machine Learning

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Intro Machine Learning

Categorizing machine learning algorithms is tricky

- ... they can be grouped into generative/discriminative, parametric/non-parametric, supervised/unsupervised, and so on.
- Scikit-Learn's documentation page groups algorithms by their learning mechanism. This produces categories such as: Generalized linear models, Support vector machines, nearest neighbors, decision trees, neural networks, . . .

Machine Learning - Components

- Feature Extraction + Domain knowledge
- Feature Selection
- Choice of Algorithm e.g. Naive Bayes, Support Vector Machines, Decision Trees, k-Means Clustering, . . .
- Training
- Choice of Metrics/Evaluation Criteria
- Testing

Feature selection

Feature selection is for filtering irrelevant or redundant features from your dataset. The key difference between feature selection and extraction is that feature selection keeps a subset of the original features while feature extraction creates brand new ones.

To be clear, some supervised algorithms already have built-in feature selection, such as Regularized Regression and Random Forests. Typically, we recommend starting with these algorithms if they fit your task.

As a stand-alone task, feature selection can be unsupervised (e.g. Variance Thresholds) or supervised (e.g. Genetic Algorithms). You can also combine multiple methods if needed.

Supervised vs unsupervised learning

Supervised Learning

 we have prior knowledge of what the output values for our samples should be.

Unsupervised Learning

• In unsupervised learning we observe only the features $X_1, X_2, ..., X_p$. We are not interested in prediction, because we do not have an associated response variable Y.

Task: Find R-packages

Go to https://cran.r-project.org/ and search for packages that,...

• can be used for lasso regression

Task View Machine Learning

CRAN Task View: Machine Learning & Statistical Learning

Maintainer: Torsten Hothorn

Contact: Torsten.Hothorn at R-project.org

Version: 2018-08-05

URL: https://CRAN.R-project.org/view=MachineLearning

Several add-on packages implement ideas and methods developed at the borderline between computer science and statistics - this field of research is usually referred to as machine learning. The packages can be roughly structured into the following topics:

Neural Networks and Deep Learning: Single-hidden-layer neural network are implemented in package met (shipped with base R). Package RSNNS offers an interface
to the Stuttgart Neural Network Simulator (SNNS). mi implements recurrent neural networks. Packages implementing deep learning flavours of neural networks
include deepnet (feed-forward neural network, restricted Boltzmann machine, deep belief network, stacked autoencoders), ReppDL (denoising autoencoder, stacked
denoising autoencoder, restricted Boltzmann machine, deep belief network) and have feed-forward neural network, deep autoencoders). An interface to tensorflow is
available in tensorflow.

Install all packages of a task view

```
install.packages("ctv")
ctv::install.views("MachineLearning")
```

Prediction vs. Causation in Regression Analysis

Literature for machine learning



Introduction to machine learning with R

- Your First Machine Learning Project in R Step-By-Step
- chapter about machine learning in awesome R
- Shiny App for machine learning

Time measurement

```
start_time <- Sys.time()
ab <- runif(10000000)
end_time <- Sys.time()
end_time - start_time
## Time difference of 1.139065 secs</pre>
```

How many cores are available

```
library(doParallel)
detectCores()
## [1] 4
```

```
cl <- makeCluster(detectCores())</pre>
registerDoParallel(cl)
start_time <- Sys.time()</pre>
ab <- runif(10000000)
end_time <- Sys.time()</pre>
end time - start time
## Time difference of 1.297075 secs
stopCluster(cl)
?parallel::makeCluster
```

Links

- Presentations on 'Elements of Neural Networks & Deep Learning'
- Understanding the Magic of Neural Networks
- Neural Text Modelling with R package ruimtehol
- Feature Selection using Genetic Algorithms in R
- Lecture slides: Real-World Data Science (Fraud Detection, Customer Churn & Predictive Maintenance)
- Automated Dashboard for Credit Modelling with Decision trees and Random forests in R
- Looking Back at Google's Research Efforts in 2018
- Selecting 'special' photos on your phone
- Open Source AI, ML & Data Science News