

Lecture 1: Introduction

A few useful things to know about machine learning

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Why Machine Learning?

- Search engines (e.g. Google)
- Recommender systems (e.g. Netflix)
- Automatic translation (e.g. Google Translate)
- Speech understanding (e.g. Siri, Alexa)
- Game playing (e.g. AlphaGo)
- Self-driving cars
- Personalized medicine
- Progress in all sciences: Genetics, astronomy, chemistry, neurology, physics,...

What is Machine Learning?

- Learn to perform a task, based on experience (examples) X , minimizing error \mathcal{E}
 - E.g. recognizing a person in an image as accurately as possible
- Often, we want to learn a function (model) f with some model parameters θ that produces the right output y

$$f_\theta(X) = y$$
$$\operatorname{argmin}_\theta \mathcal{E}(f_\theta(X))$$

- Usually part of a *much* larger system that provides the data X in the right form
 - Data needs to be collected, cleaned, normalized, checked for data biases,...

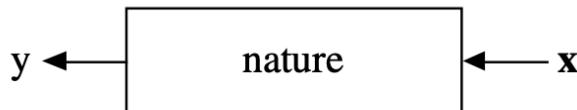
Inductive bias

- In practice, we have to put assumptions into the model: *inductive bias* b
 - What should the model look like?
 - Mimick human brain: Neural Networks
 - Logical combination of inputs: Decision trees, Linear models
 - Remember similar examples: Nearest Neighbors, SVMs
 - Probability distribution: Bayesian models
 - User-defined settings (hyperparameters)
 - E.g. depth of tree, network architecture
 - Assuptions about the data distribution, e.g. $X \sim N(\mu, \sigma)$
- We can *transfer* knowledge from previous tasks: $f_1, f_2, f_3, \dots \Rightarrow f_{new}$
 - Choose the right model, hyperparameters
 - Reuse previously learned values for model parameters θ
- In short:

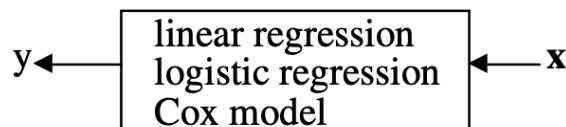
$$\operatorname{argmin}_{\theta,b} \mathcal{E}(f_{\theta,b}(X))$$

Machine learning vs Statistics

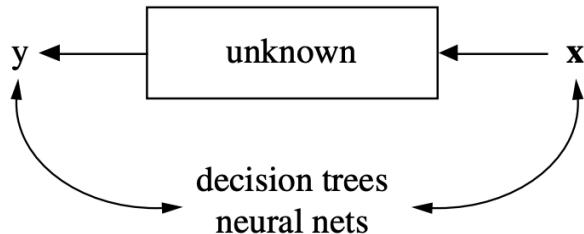
- See Breiman (2001): Statistical modelling: The two cultures
- Both aim to make predictions of natural phenomena:



- Statistics:
 - Help humans understand the world
 - Assume data is generated according to understandable model



- Machine learning:
 - Automate a task entirely (partially *replace* the human)
 - Assume that data generation process is unknown
 - Engineering-oriented, less (too little?) mathematical theory



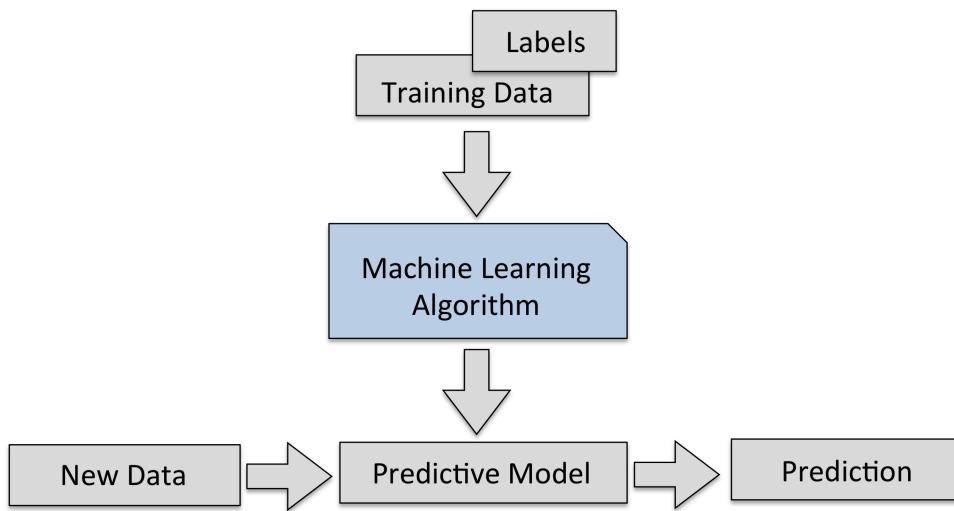
Types of machine learning

- **Supervised Learning:** learn a *model* f from *labeled data* (X, y) (ground truth)
 - Given a new input X , predict the right output y
 - Given examples of stars and galaxies, identify new objects in the sky
- **Unsupervised Learning:** explore the structure of the data (X) to extract meaningful information
 - Given inputs X , find which ones are special, similar, anomalous, ...
- **Semi-Supervised Learning:** learn a model from (few) labeled and (many) unlabeled examples
 - Unlabeled examples add information about which new examples are likely to occur
- **Reinforcement Learning:** develop an agent that improves its performance based on interactions with the environment

Note: Practical ML systems can combine many types in one system.

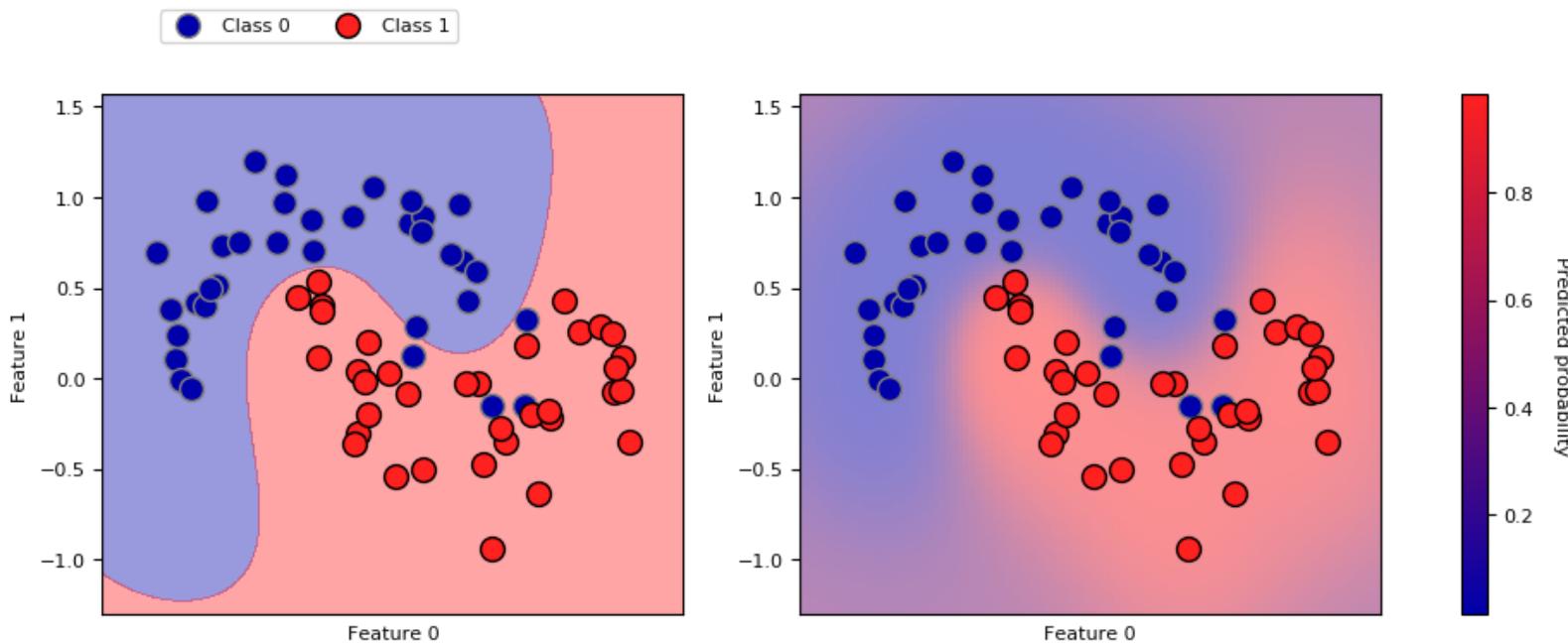
Supervised Machine Learning

- Learn a model from labeled training data, then make predictions
- Supervised: we know the correct/desired outcome (label)
- Subtypes: *classification* (predict a class) and *regression* (predict a numeric value)
- Most supervised algorithms that we will see can do both



Classification

- Predict a *class label* (category), discrete and unordered
 - Can be *binary* (e.g. spam/not spam) or *multi-class* (e.g. letter recognition)
 - Many classifiers can return a *confidence* per class
- The predictions of the model yield a *decision boundary* separating the classes



Example: Flower classification

Classify types of Iris flowers (setosa, versicolor, or virginica). How would you do it?



Versicolor



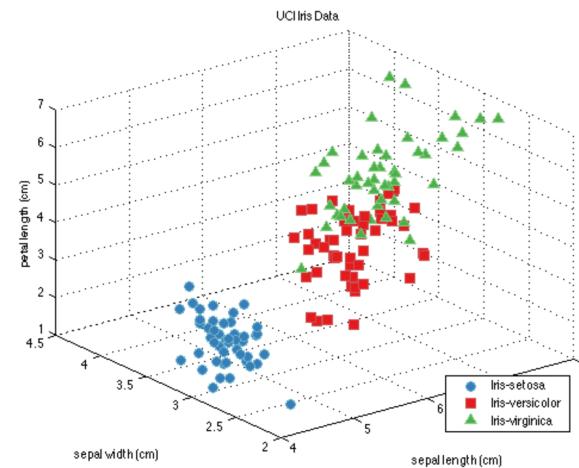
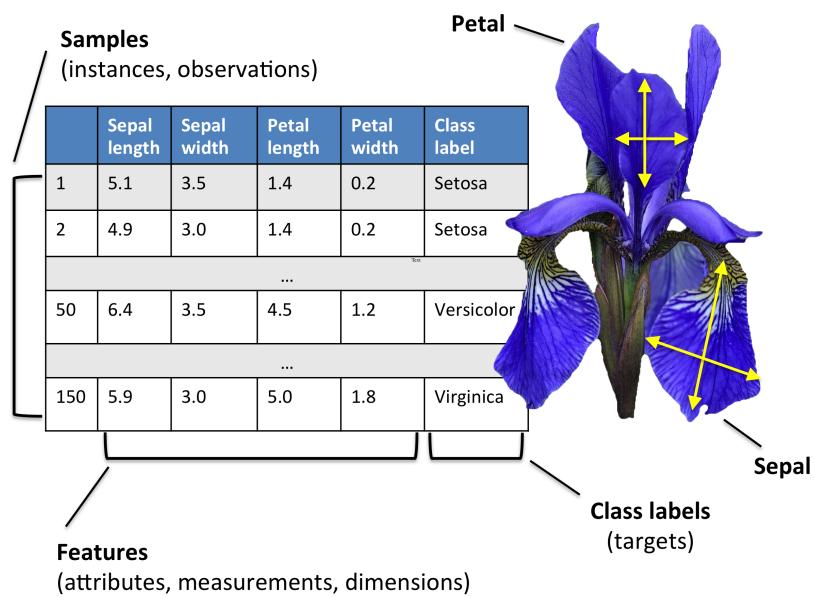
Setosa



Virginica

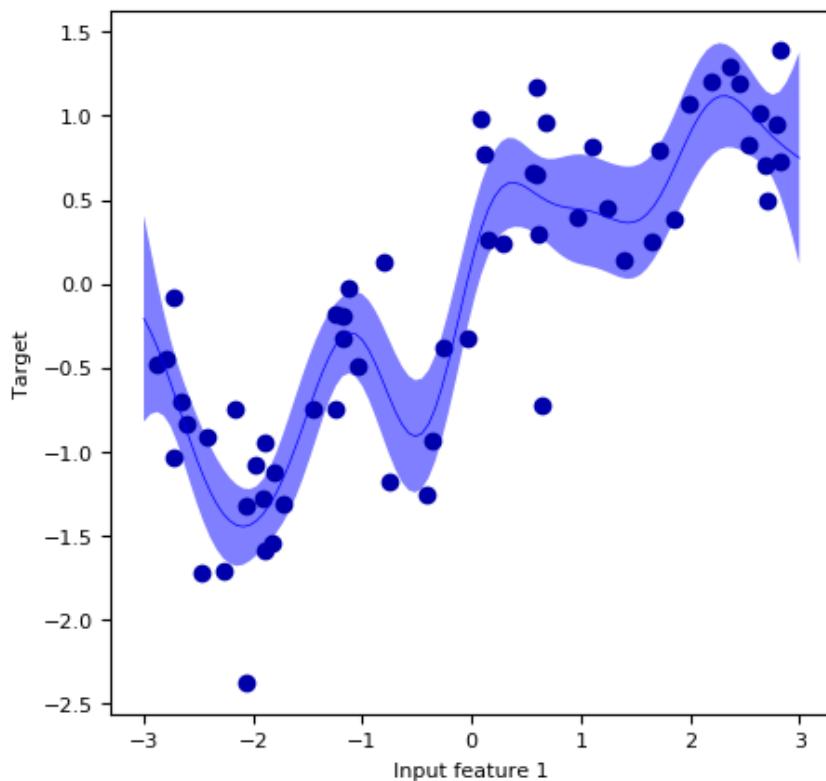
Representation: input features and labels

- We could take pictures and use them (pixel values) as inputs (-> Deep Learning)
- We can manually define a number of input features (variables), e.g. length and width of leaves
- Every 'example' is a point in a (possibly high-dimensional) space



Regression

- Predict a continuous value, e.g. temperature
 - Target variable is numeric
 - Some algorithms can return a *confidence interval*
- Find the relationship between predictors and the target.

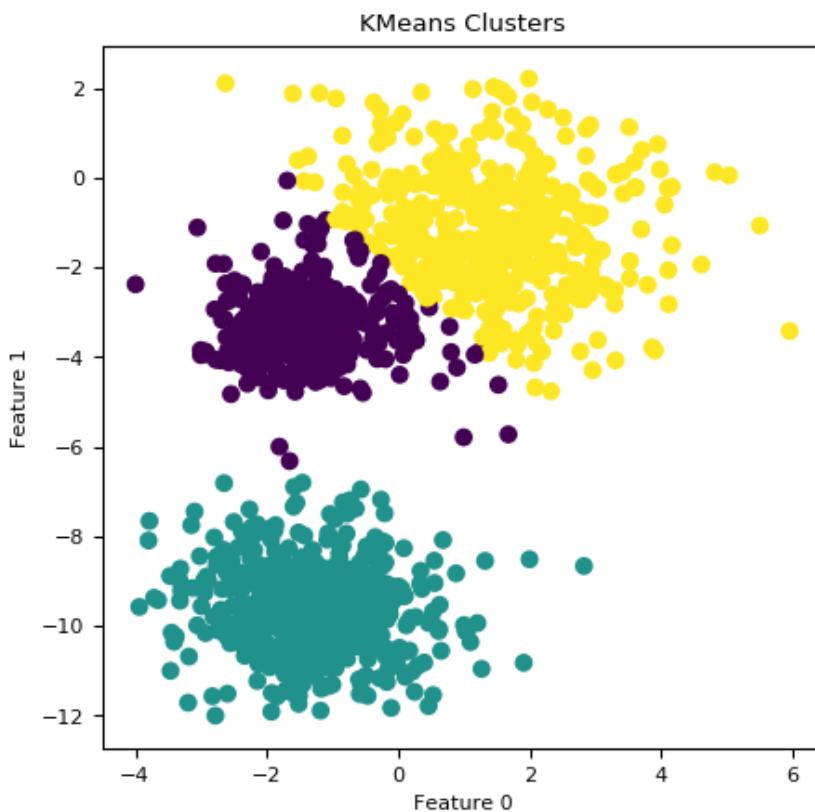


Unsupervised Machine Learning

- Unlabeled data, or data with unknown structure
- Explore the structure of the data to extract information
- Many types, we'll just discuss two.

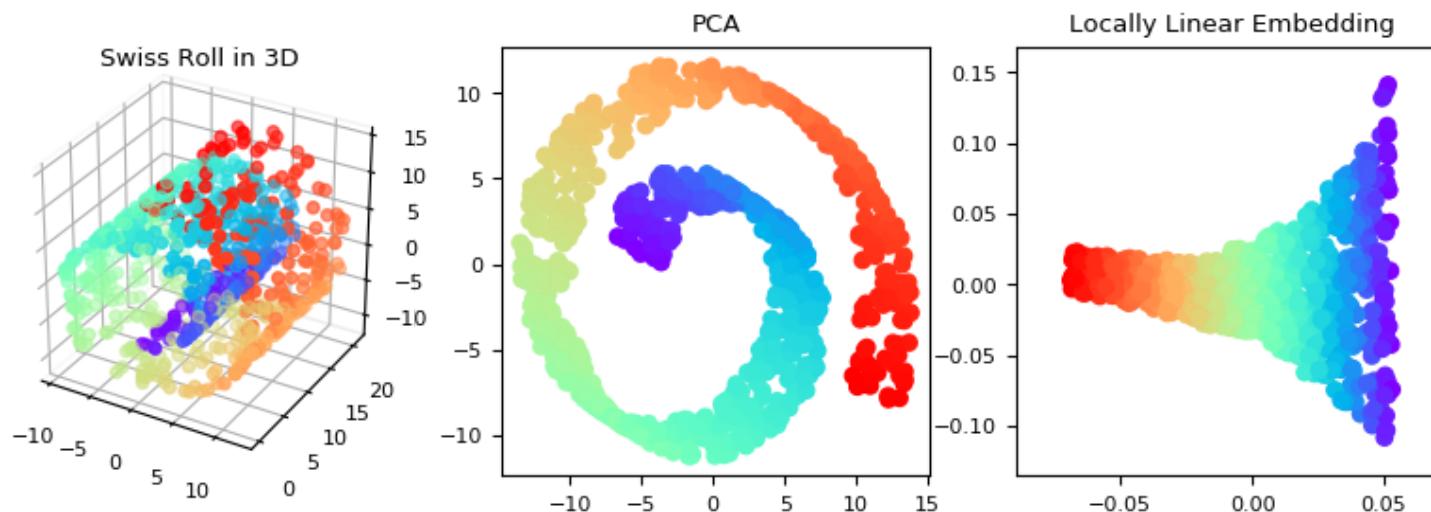
Clustering

- Organize information into meaningful subgroups (clusters)
- Objects in cluster share certain degree of similarity (and dissimilarity to other clusters)
- Example: distinguish different types of customers



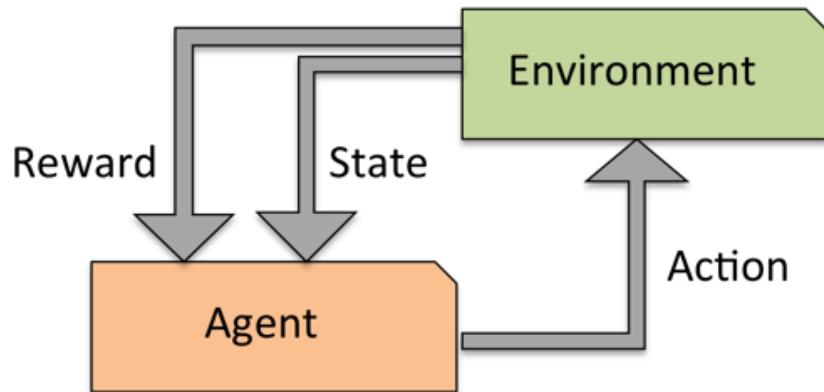
Dimensionality reduction

- Data can be very high-dimensional and difficult to understand, learn from, store,...
- Dimensionality reduction can compress the data into fewer dimensions, while retaining most of the information
- Contrary to feature selection, the new features lose their (original) meaning
- The new representation can be a lot easier to model (and visualize)



Reinforcement learning

- Develop an agent that improves its performance based on interactions with the environment
 - Example: games like Chess, Go,...
- Search a (large) space of actions and states
- *Reward function* defines how well a (series of) actions works
- Learn a series of actions (policy) that maximizes reward through exploration



Learning = Representation + evaluation + optimization

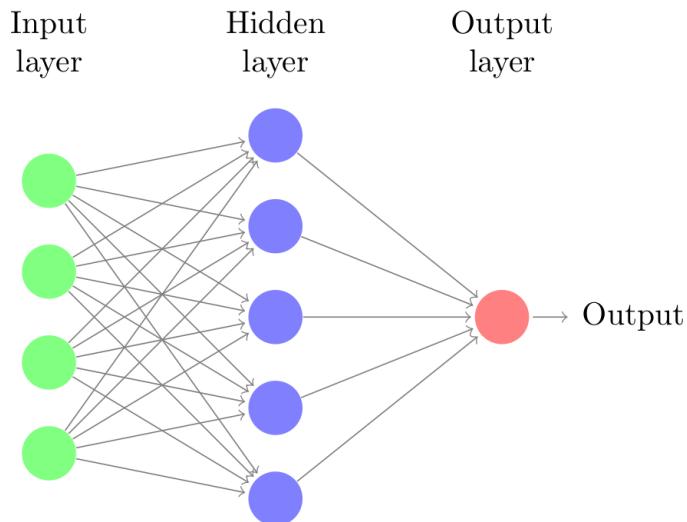
All machine learning algorithms consist of 3 components:

- **Representation:** A model f_θ must be represented in a formal language that the computer can handle
 - Defines the 'concepts' it can learn, the *hypothesis space*
 - E.g. a decision tree, neural network, set of annotated data points
- **Evaluation:** An *internal* way to choose one hypothesis over the other
 - Objective function, scoring function, loss function $\mathcal{L}(f_\theta)$
 - E.g. Difference between correct output and predictions
- **Optimization:** An *efficient* way to search the hypothesis space
 - Start from simple hypothesis, extend (relax) if it doesn't fit the data
 - Start with initial set of model parameters, gradually refine them
 - Many methods, differing in speed of learning, number of optima,...

A powerful/flexible model is only useful if it can also be optimized efficiently

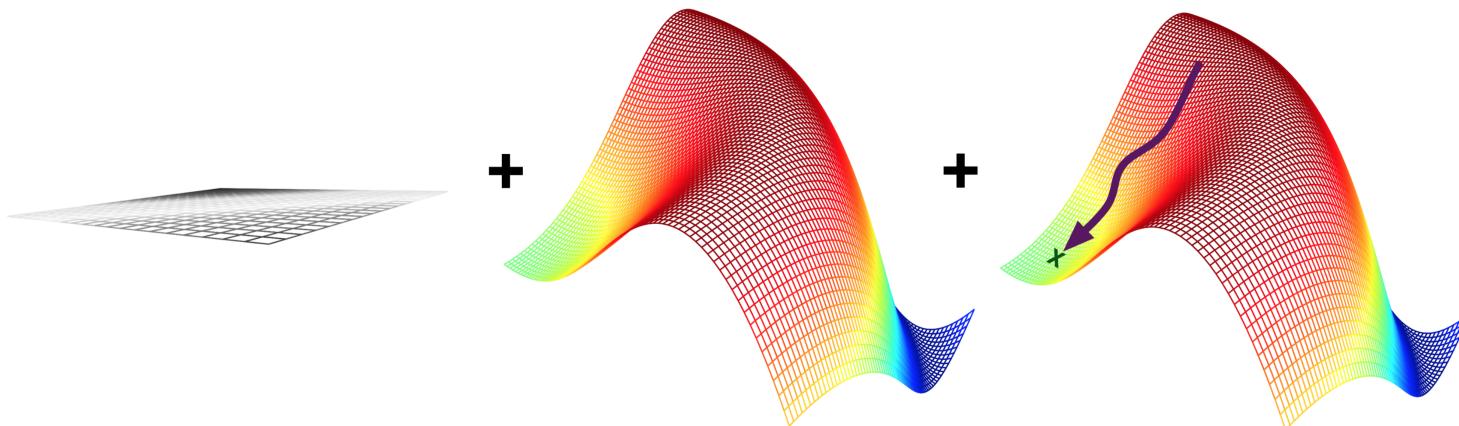
Example: neural networks

- Representation: (layered) neural network
 - Each connection has a *weight* θ_i (a.k.a. model parameters)
 - Each node receives weighted inputs, emits new value
 - Model f returns the output of the last layer
- The architecture, number/type of neurons, etc. are fixed
 - We call these *hyperparameters* (set by user, fixed during training)



Example: neural networks

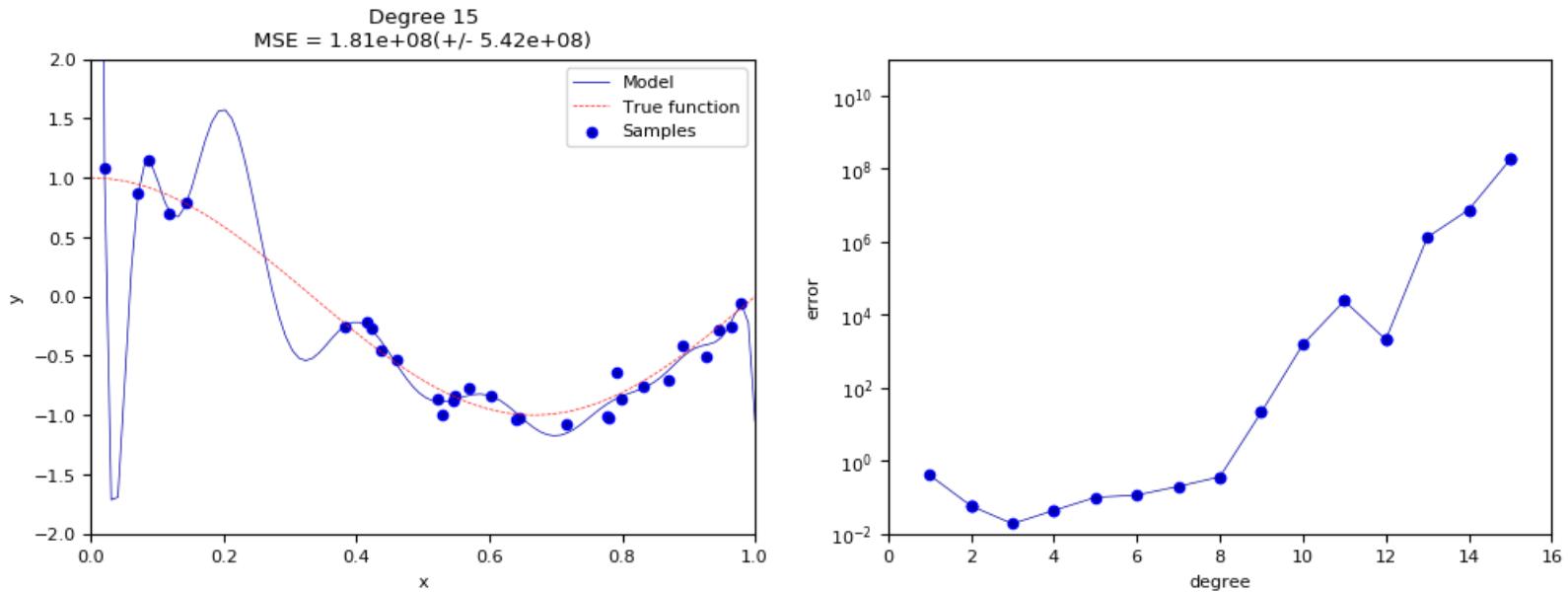
- Representation: For illustration, consider 2 model parameters (θ_0, θ_1)
- Evaluation: A *loss function* $\mathcal{L}(f_\theta)$ computes how good the predictions are
 - *Estimated* on a set of training data with the 'correct' predictions
 - We can't see the full surface, only evaluate specific sets of parameters
- Optimization: Find the optimal set of parameters
 - Usually a type of *search* in the hypothesis space
 - E.g. Gradient descent: $\theta_i^{new} = \theta_i + \frac{\partial \mathcal{L}(f_\theta)}{\partial \theta_i}$



Overfitting and Underfitting

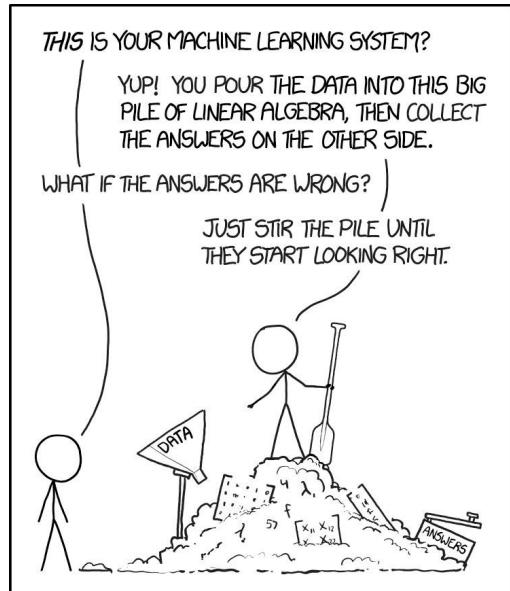
- It's easy to build a complex model that is 100% accurate on the training data, but very bad on new data
- Overfitting: building a model that is *too complex for the amount of data* you have
 - You model peculiarities in your training data (noise, biases,...)
 - Solve by making model simpler (regularization), or getting more data
 - **Most algorithms have hyperparameters that allow regularization**
- Underfitting: building a model that is *too simple given the complexity of the data*
 - Use a more complex model
- There are techniques for detecting overfitting (e.g. bias-variance analysis). More about that later
- You can build *ensembles* of many models to overcome both underfitting and overfitting

- There is often a sweet spot that you need to find by optimizing the choice of algorithms and hyperparameters, or using more data.
- Example: regression using polynomial functions



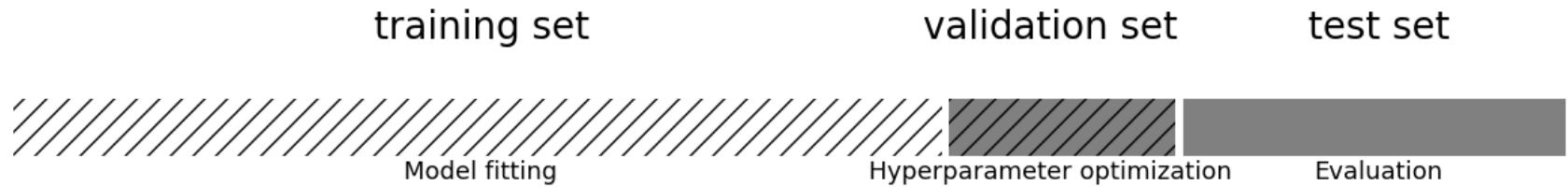
Model selection

- Next to the (internal) loss function, we need an (external) evaluation function
 - Feedback signal: are we actually learning the right thing?
 - Are we under/overfitting?
 - Carefully choose to fit the application.
 - Needed to select between models (and hyperparameter settings)

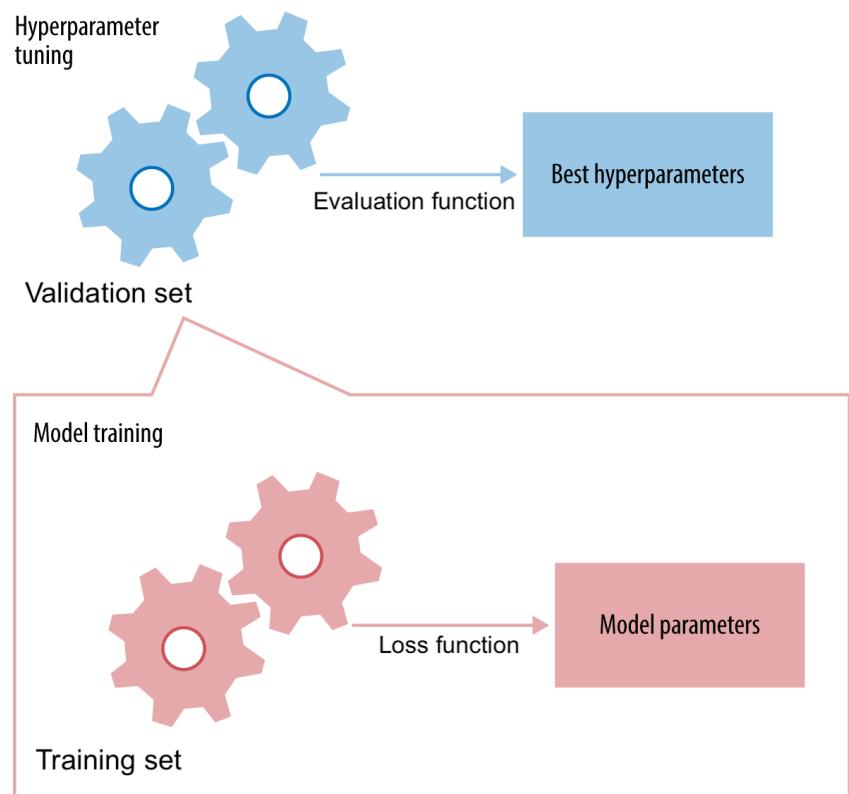


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- Data needs to be split into *training* and *test* sets
 - Optimize model parameters on the training set, evaluate on independent test set
- Avoid *data leakage*:
 - Never optimize hyperparameter settings on the test data
 - Never choose preprocessing techniques based on the test data
- To optimize hyperparameters and preprocessing as well, set aside part of training set as a *validation* set
 - Keep test set hidden during *all* training



Overview

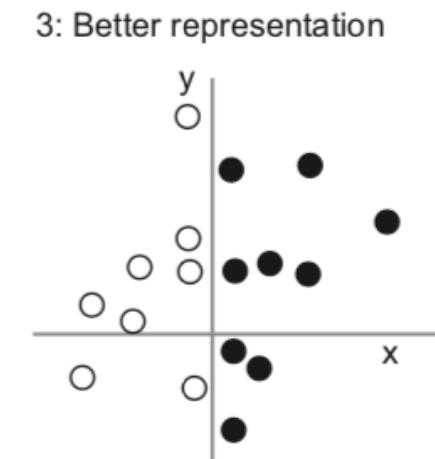
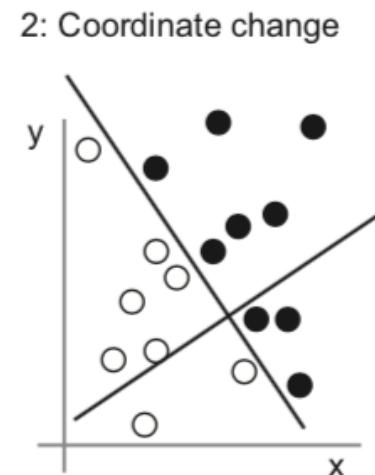
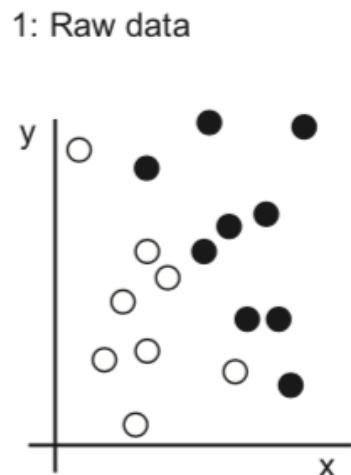


Only generalization counts!

- Never evaluate your final models on the training data, except for:
 - Tracking whether the optimizer converges (learning curves)
 - Diagnosing under/overfitting:
 - Low training and test score: underfitting
 - High training score, low test score: overfitting
- Always keep a completely independent test set
- On small datasets, use multiple train-test splits to avoid sampling bias
 - You could sample an 'easy' test set by accident
 - E.g. Use cross-validation (see later)

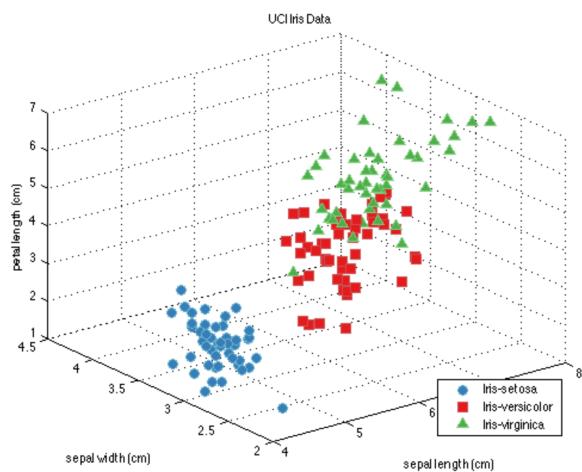
Better data representations, better models

- Algorithm needs to correctly transform the inputs to the right outputs
- A lot depends on how we present the data to the algorithm
 - Transform data to better representation (a.k.a. *encoding* or *embedding*)
 - Can be done end-to-end (e.g. deep learning) or by first 'preprocessing' the data (e.g. feature selection/generation)



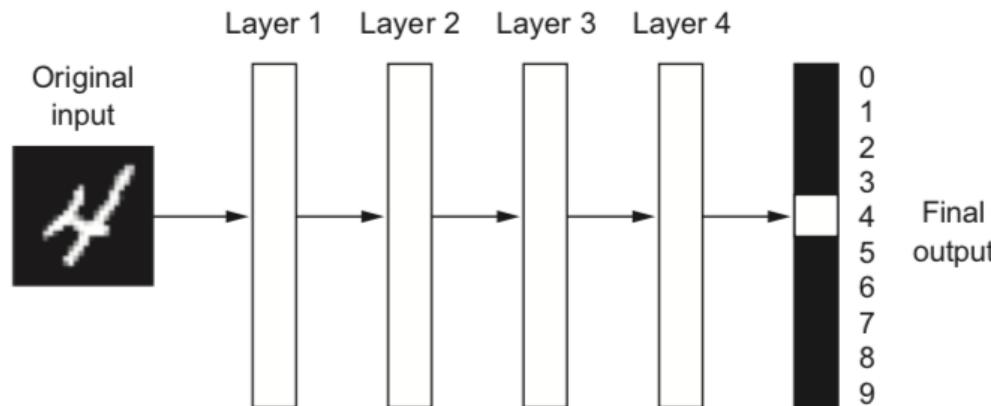
Feature engineering

- Most machine learning techniques require humans to build a good representation of the data
- Especially when data is naturally structured (e.g. table with meaningful columns)
- Feature engineering is often still necessary to get the best results
 - Feature selection, dimensionality reduction, scaling, ...
 - *Applied machine learning is basically feature engineering (Andrew Ng)*
- Nothing beats domain knowledge (when available) to get a good representation
 - E.g. Iris data: leaf length/width separate the classes well



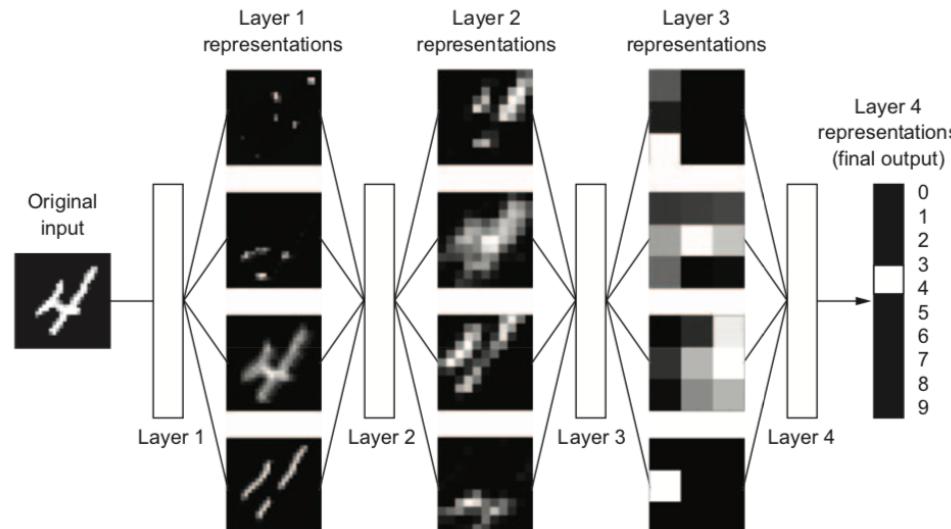
Learning data transformations end-to-end

- For unstructured data (e.g. images, text), it's hard to extract good features
- Deep learning: learn your own representation (embedding) of the data
 - Through multiple layers of representation (e.g. layers of neurons)
 - Each layer transforms the data a bit, based on what reduces the error



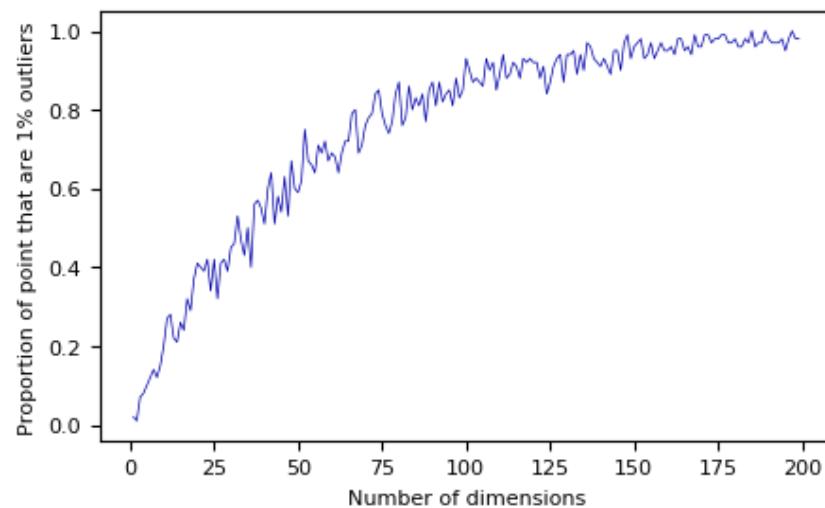
Example: digit classification

- Input pixels go in, each layer transforms them to an increasingly informative representation for the given task
- Often less intuitive for humans



Curse of dimensionality

- Just adding lots of features and letting the model figure it out doesn't work
- Our assumptions (inductive biases) often fail in high dimensions:
 - Randomly sample points in an n-dimensional space (e.g. a unit hypercube)
 - Almost all points become outliers at the edge of the space
 - Distances between any two points will become almost identical



Practical consequences

- For every dimension (feature) you add, you need exponentially more data to avoid sparseness
- Affects any algorithm that is based on distances (e.g. kNN, SVM, kernel-based methods, tree-based methods,...)
- Blessing of non-uniformity: on many applications, the data lives in a very small subspace
 - You can drastically improve performance by selecting features or using lower-dimensional data representations

"More data can beat a cleverer algorithm"

(but you need both)

- More data reduces the chance of overfitting
- Less sparse data reduces the curse of dimensionality
- *Non-parametric* models: number of model parameters grows with amount of data
 - Tree-based techniques, k-Nearest neighbors, SVM,...
 - They can learn any model given sufficient data (but can get stuck in local minima)
- *Parametric* (fixed size) models: fixed number of model parameters
 - Linear models, Neural networks,...
 - Can be given a huge number of parameters to benefit from more data
 - Deep learning models can have millions of weights, learn almost any function.
- The bottleneck is moving from data to compute/scalability

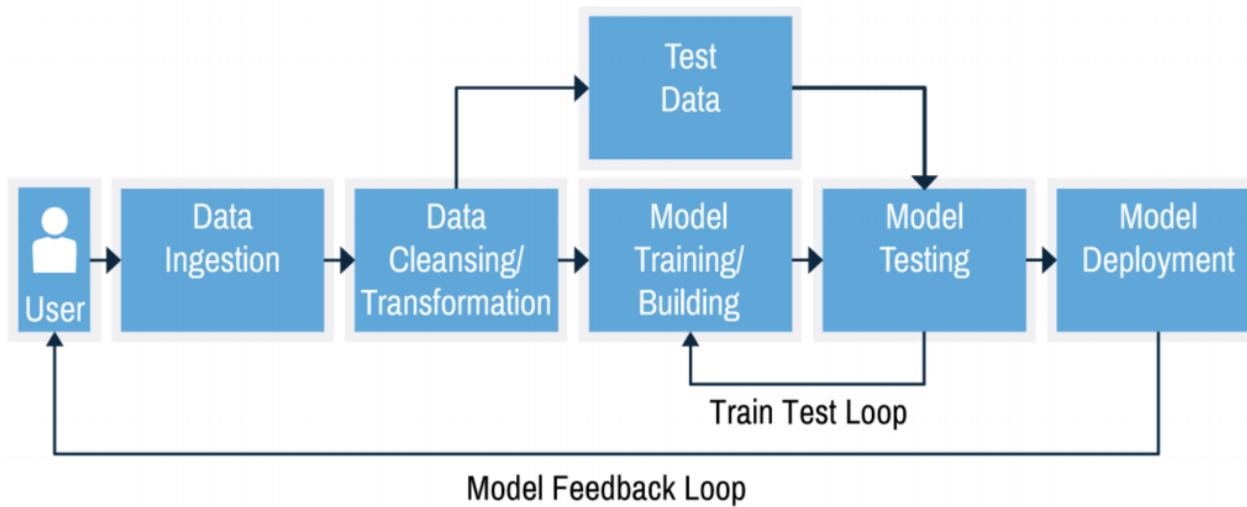
Building machine learning systems

A typical machine learning system has multiple components, which we will cover in upcoming lectures:

- Preprocessing: Raw data is rarely ideal for learning
 - Feature scaling: bring values in same range
 - Encoding: make categorical features numeric
 - Discretization: make numeric features categorical
 - Label imbalance correction (e.g. downsampling)
 - Feature selection: remove uninteresting/correlated features
 - Dimensionality reduction can also make data easier to learn
 - Using pre-learned embeddings (e.g. word-to-vector, image-to-vector)

- Learning and evaluation
 - Every algorithm has its own biases
 - No single algorithm is always best
 - *Model selection* compares and selects the best models
 - Different algorithms, different hyperparameter settings
 - Split data in training, validation, and test sets
- Prediction
 - Final optimized model can be used for prediction
 - Expected performance is performance measured on *independent* test set

- Together they form a *workflow* of *pipeline*
- There exist machine learning methods to automatically build and tune these pipelines
- You need to optimize pipelines continuously
 - *Concept drift*: the phenomenon you are modelling can change over time
 - *Feedback*: your model's predictions may change future data



Summary

- Learning algorithms contain 3 components:
 - Representation: a model f that maps input data X to desired output y
 - Contains model parameters θ that can be made to fit the data X
 - Loss function $\mathcal{L}(f_\theta(X))$: measures how well the model fits the data
 - Optimization technique to find the optimal θ : $\operatorname{argmin}_\theta \mathcal{L}(f_\theta(X))$
- Select the right model, then fit it to the data to minimize a task-specific error \mathcal{E}
 - Inductive bias b : assumptions about model and hyperparameters
$$\operatorname{argmin}_{\theta,b} \mathcal{E}(f_{\theta,b}(X))$$
- Overfitting: model fits the training data well but not new (test) data
 - Split the data into (multiple) train-validation-test splits
 - Regularization: tune hyperparameters (on validation set) to simplify model
 - Gather more data, or build ensembles of models
- Machine learning *pipelines*: preprocessing + learning + deployment