Lecture 9: Supervised learning

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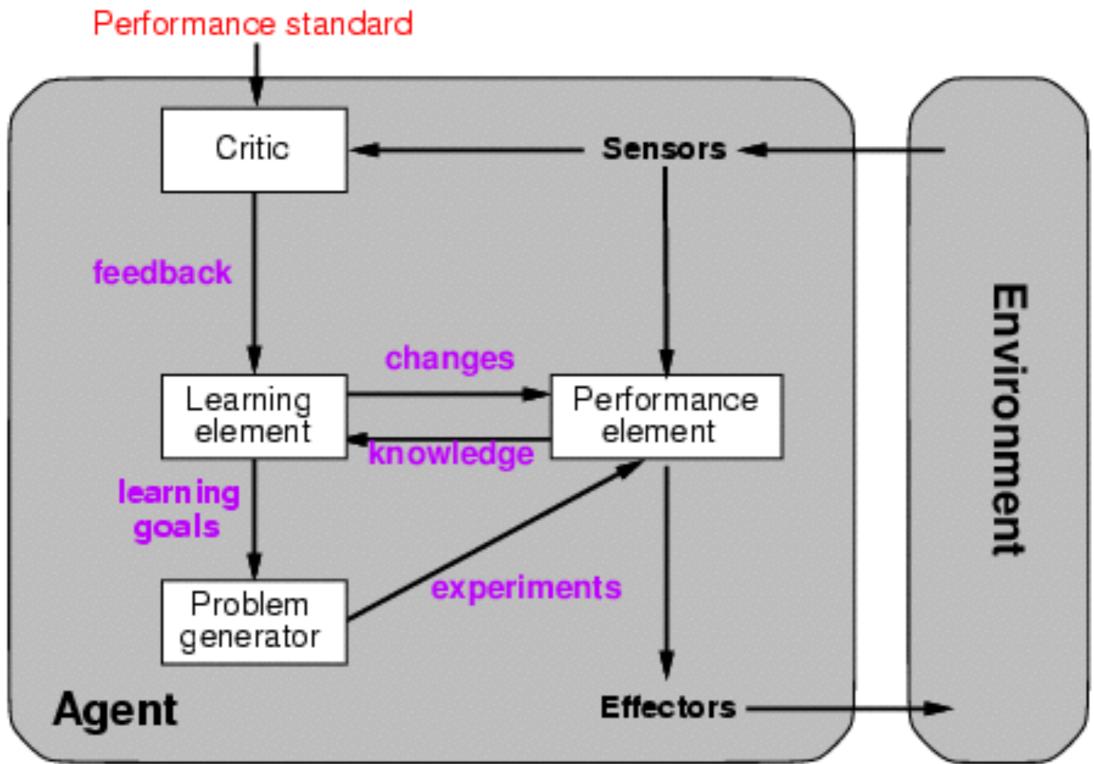
Contents

- Learning in intelligent agents
- Supervised learning and other forms of learning
- Eager and lazy learning
- k-Nearest Neighbor
- Perceptrons

Why learning?

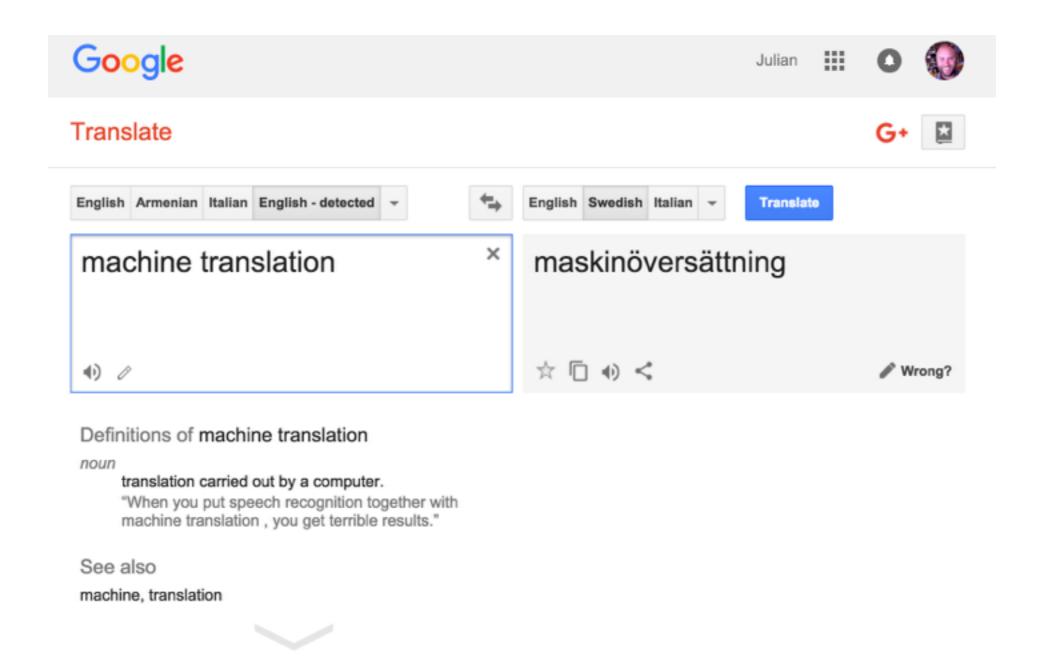
- So far in the course: we have specified the mechanism by which the agent should decide how to act
- So far in the course: the world is completely known
- The agent might not know what the world is like, or what policies work well in the world
- The world may change
- You don't want to do all the programming

A (complex) learning agent



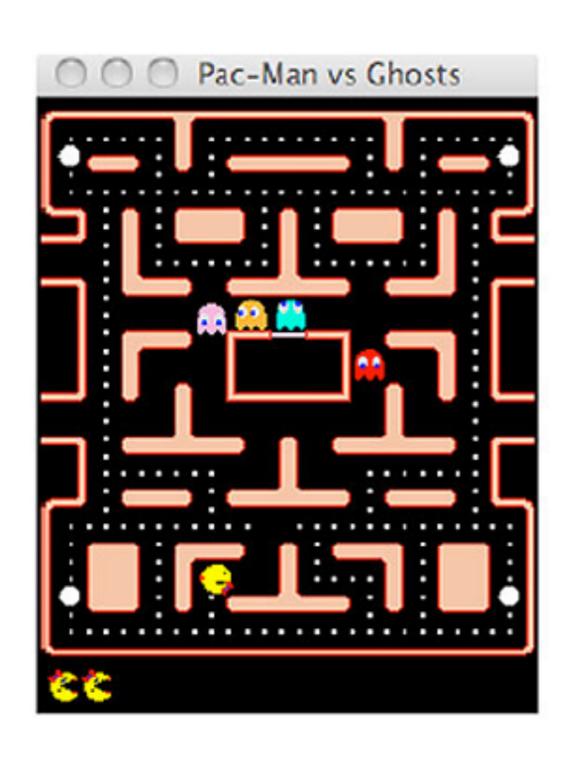


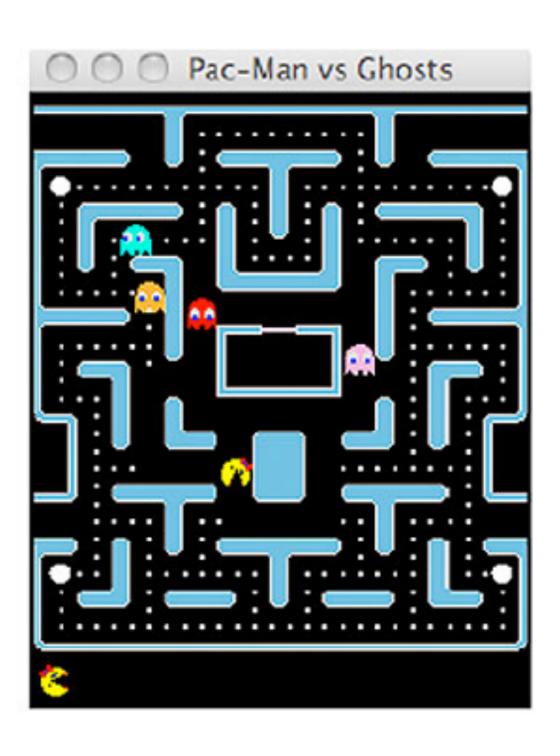
- How to drive from point A to point B, without hitting pedestrians
- What a human (or a cat, or bush) looks like
- Hand gestures
- How to drive in the style of a particular human (or according to that human's preferences)
- Which routes from A to B are actually fastest
- How far back you want your seat, temperature for the AC, favorite radio channel...
- Estimating distances





- How much a board position is worth
- What action to take in a specific situation
- What action a particular person would take in a specific situation
- Who is likely to win a game between two people, and how long it takes





- What actions a ghost would take
- The value of a state
- Dangerous positions
- What action to take in a specific situation

Types of learning

Supervised learning

Learning to predict or classify labels based on labeled input data

Unsupervised learning

Finding patterns in unlabeled data

Reinforcement learning

Learning well-performing behavior from state observations and rewards

Model construction





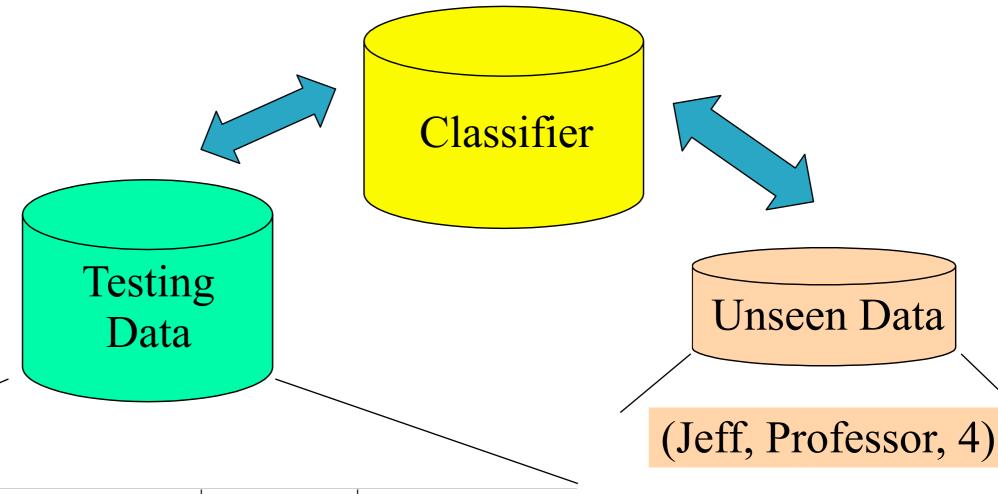


Classifier (Model)

NAME	RANK	YEARS	TENURED
Mike	Assistant Prof	3	no
Mary	Assistant Prof	7	yes
Bill	Professor	2	yes
Jim	Associate Prof	7	yes
Dave	Assistant Prof	6	no
Anne	Associate Prof	3	no

IF rank = 'professor'
OR years > 6
THEN tenured = 'yes'

Using the model



NAME	RANK	YEARS	TENURED
Tom	Assistant Prof	2	no
Merlisa	Associate Prof	7	no
George	Professor	5	yes
Joseph	Assistant Prof	7	yes



Classification vs prediction

- Classification: binary or nominal labels
 - Examples: pregnant or not, from which country, which type of road sign
- Prediction: continous labels
 - Examples: future stock price, life expectancy, distance to obstacle

Terminology (supervised learning)

- Each line of data: instance / data point / tuple
- The features of each instance: features / attributes
- That which should be learned: labels / targets
- Each instance has features and a label
- We train on the training set...
- ...and test on the testing set

What's desirable?

- Accuracy
 classifier accuracy: predicting class label
 predictor accuracy: guessing value of predicted attributes
- Speed time to construct the model (training time) time to use the model (classification/prediction time)
- Robustness: handling noise and missing values
- Interpretability
- Other measures, e.g., goodness of rules, such as decision tree size or compactness of classification rules

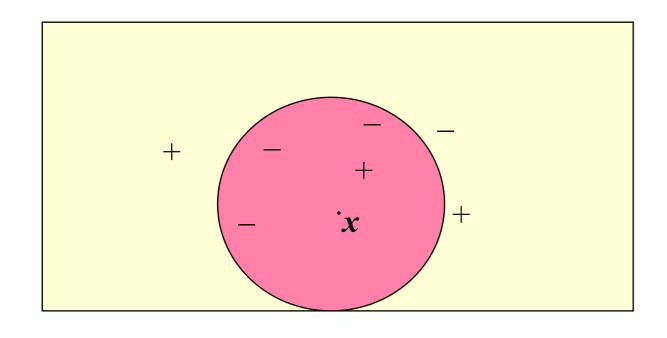
Lazy vs Eager learning

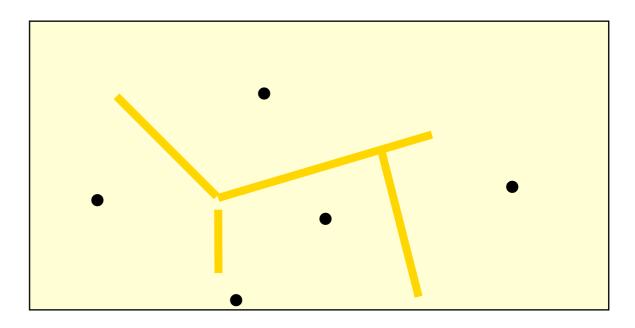
- Lazy learning: Simply stores training data (or only minor processing) and waits until it is given a test tuple
- Eager learning: Given a training set, constructs a classification model (smaller than the data) before receiving new data to classify
- Lazy: less time in training but more time in predicting

What's the simplest imaginable working classifier?

k-Nearest Neighbor Classification

- Simply look at the k instances in the training data which are closest to the instance you want to classify
- Choose the median/mean/mode of those values





k-Nearest Neighbor Classification

- All instances correspond to points in the n-D space
- The nearest neighbour is defined in terms of Euclidean distance, dist(X₁, X₂)
- Target function could be discrete- or real-valued
- For discrete-valued, k-NN returns the most common value among the k training examples nearest to xq
- Vonoroi diagram: the decision surface induced by 1-NN for a typical set of training examples

k-Nearest Neighbor Classification

- Distance-weighted nearest neighbor algorithm: Weigh the contribution of each of the k neighbors according to their distance to the query x_q , and give greater weight to closer neighbors $w = \frac{1}{d(x_q, x_i)^2}$
- Robust to noisy data by averaging k-nearest neighbors
- Curse of dimensionality: distance between neighbors could be dominated by irrelevant attributes
- To overcome it, stretch or shrink axes or eliminate the least relevant attributes

Distances

Euclidean distance for continuous attributes

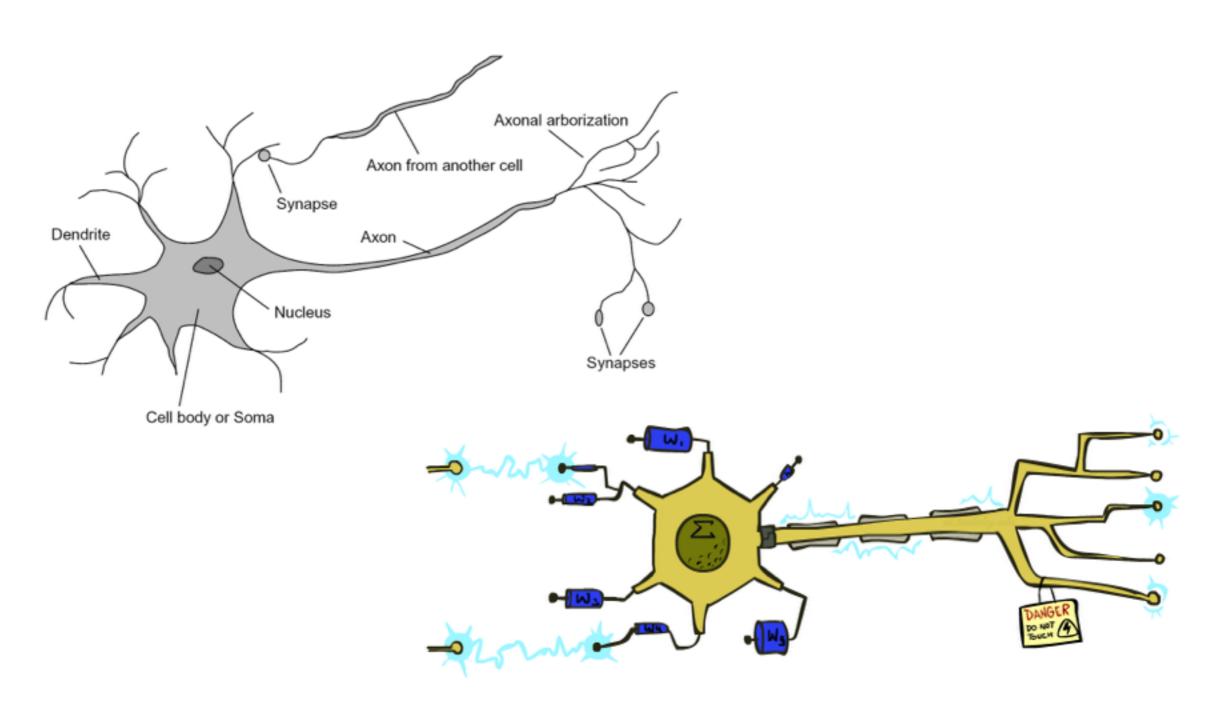
$$d(i,j) = \sqrt{(|x_{i1} - x_{j1}|^2 + |x_{i2} - x_{j2}|^2 + \dots + |x_{ip} - x_{jp}|^2)}$$

 Hamming distance for binary/nominal attributes: how many of the attributes differ

Perceptrons

- Early attempt at "neural networks" copying neurophysiology to produce a learning machine
- Very simple and fast learning algorithm for linearly separable problems
- The basis for many more advanced neural network variants, such as Multilayer Perceptrons (and, by extension, deep networks)

Very loose biological analogy

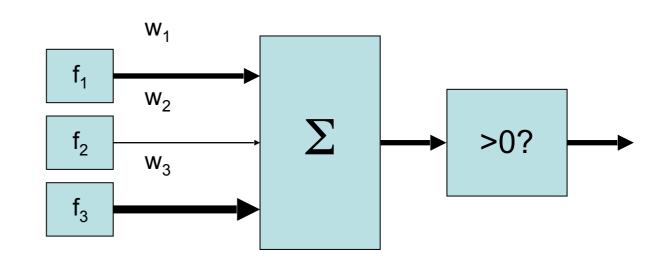


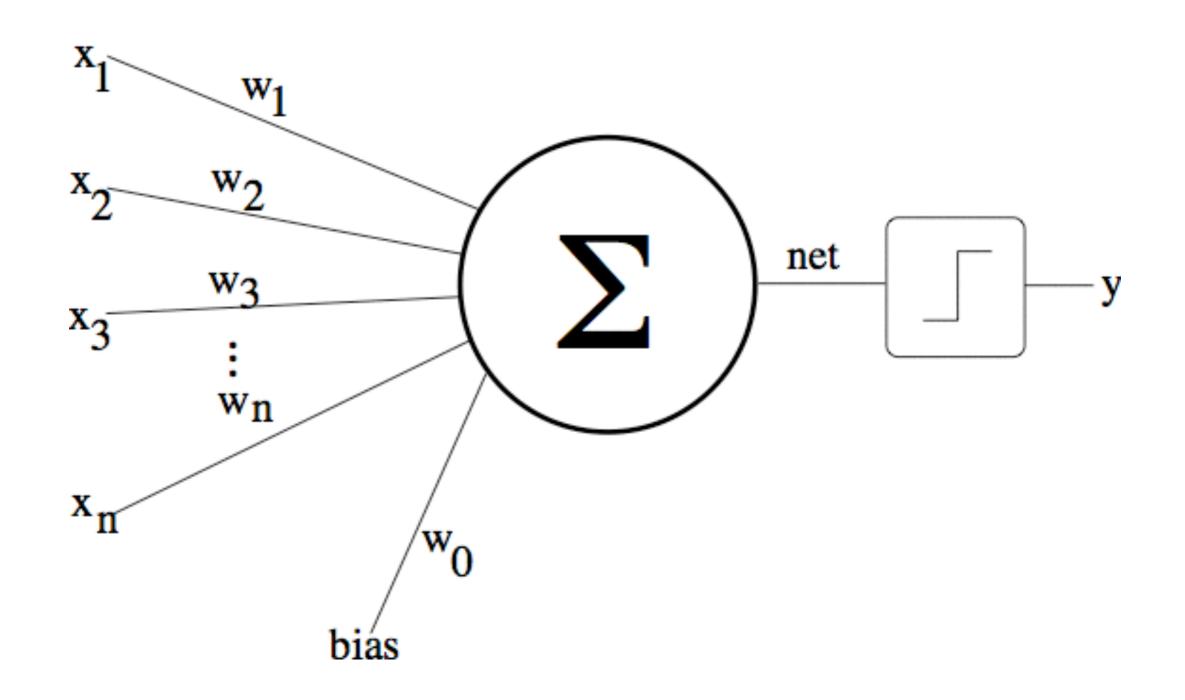
Perceptrons are linear classifiers

- Inputs are feature values
- Each feature has a weight
- Sum is the activation

$$activation_w(x) = \sum_i w_i \cdot f_i(x) = w \cdot f(x)$$

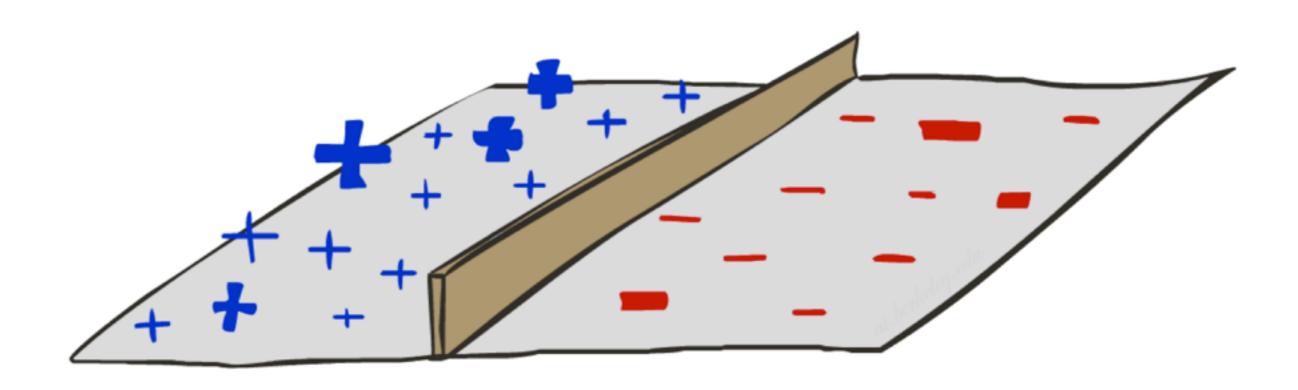
- If the activation is:
 - Positive, output +1
 - Negative, output -1





$$f(x) = \begin{cases} 1 & \text{if } \sum_{i=1}^{n} w_i x_i + b > 0 \\ 0 & \text{else} \end{cases}$$

Decision surface



Decision surface

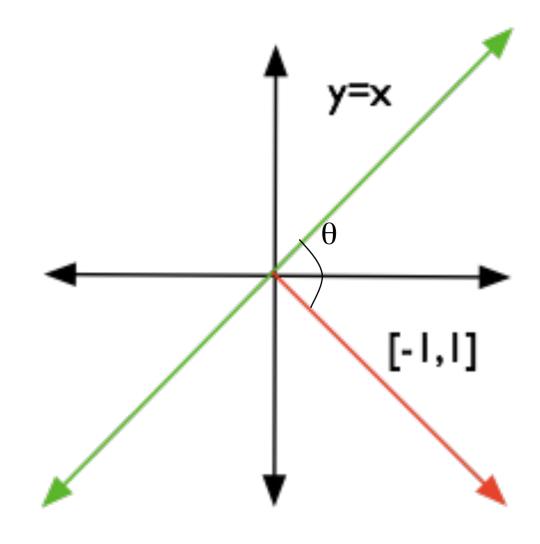
$$y = x$$

$$0 = x - y$$

$$0 = [1, -1] \begin{bmatrix} x \\ y \end{bmatrix}$$

In general a hyperplane is defined by

$$0 = \vec{w} \cdot \vec{x}$$



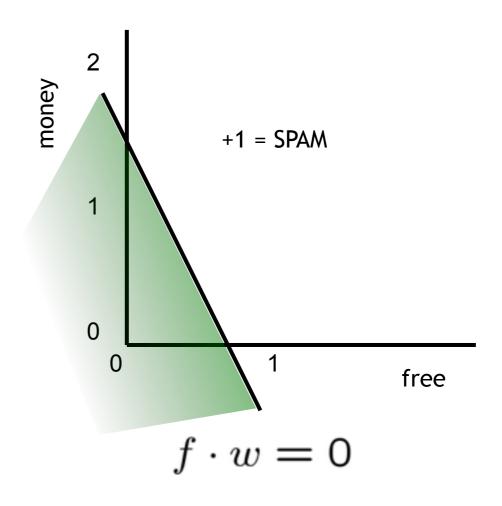
Model usage

- In the space of feature vectors
 - Examples are points
 - Any weight vector is a hyperplane

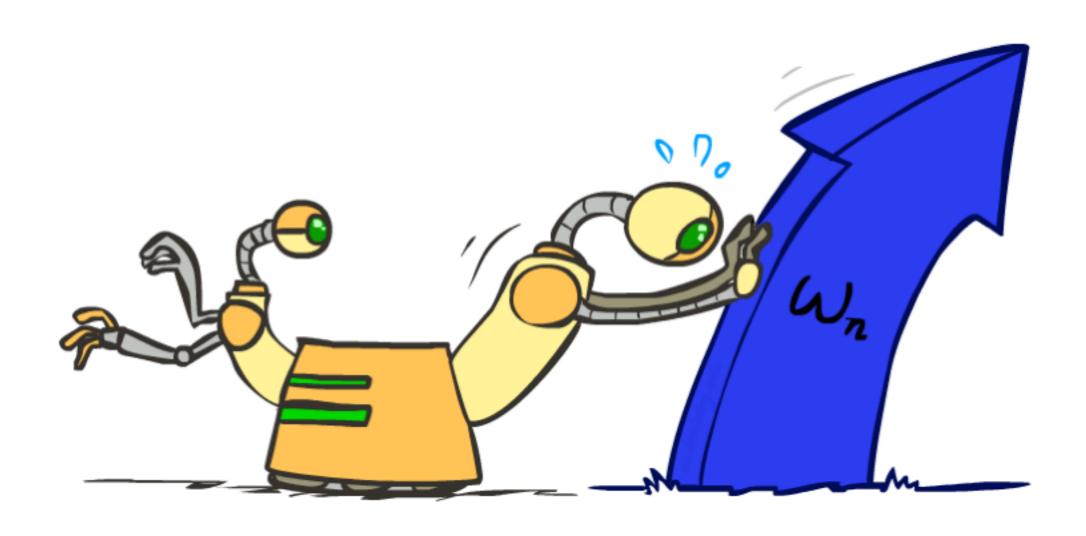
-1 = HAM

One side corresponds to Y=
 +1



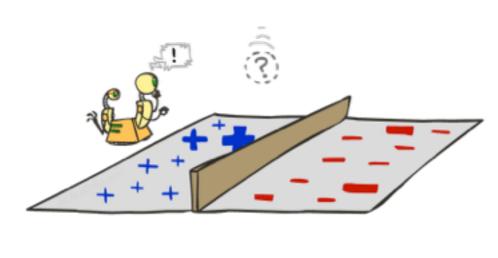


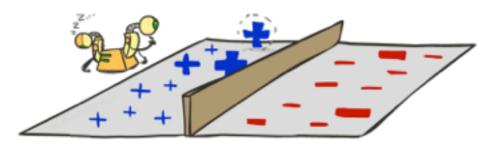
Model training

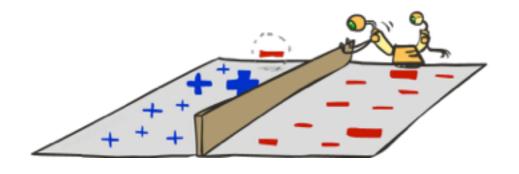


Algorithm

- Start with random weights.
 For each training instance:
- Classify with current weights
- If correct (i.e., y=y*), no change!
- If wrong: adjust the weight vector





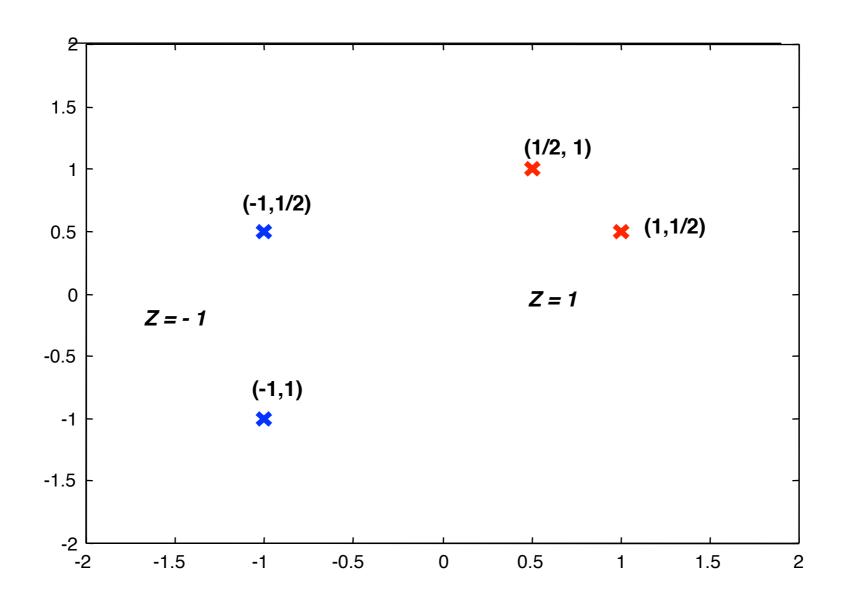


Algorithm

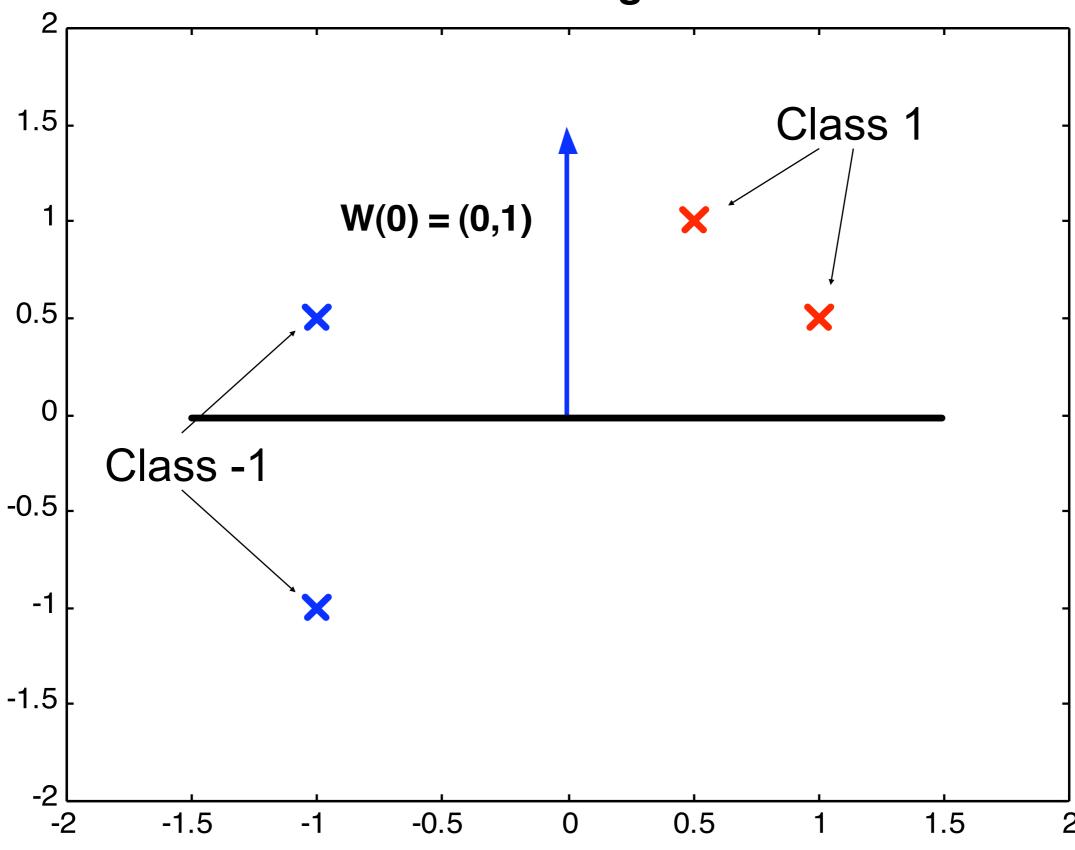
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Input: list of n training examples (x_0, d_0)...(x_n, d_n)
        where \forall i: d_i \in \{+1,-1\}
Output: classifying hyperplane w
Algorithm:
Randomly initialize w;
While makes errors on training set do
      for (x_i d_i) do
          let y_i = sign(w \cdot x_i);
          if y_i \neq d_i then
                w \leftarrow w + \eta d_i x_i;
           end
      end
                                  x and w are vectors;
end
                                 i is the instance index
```

A simple example

4 linearly separable points



initial weights



Updating Weights

Upper left point (-1,1/2) is wrongly classified

$$x = (-1,1/2)$$

$$d = -1$$

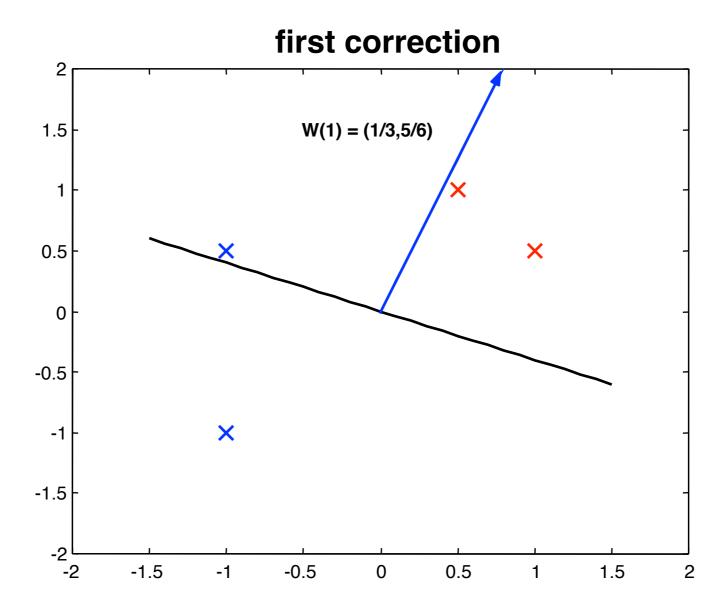
$$\eta = 1/3, w(0) = (0,1)$$

$$w(1) \leftarrow w(0) + \eta dx$$

$$w(1) = (0,1) + 1/3 * (-1) * (-1,1/2)$$

$$= (0,1) + 1/3 * (1,-1/2)$$

$$= (1/3,5/6)$$



Updating Weights, Ctd

Upper left point is still wrongly classified

$$x = (-1,1/2)$$

$$d = -1$$

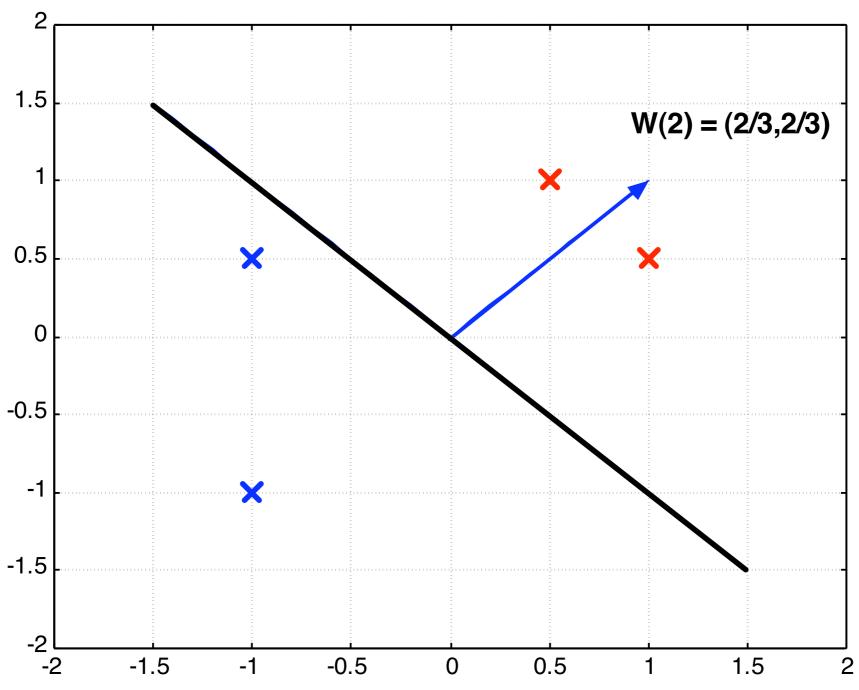
$$w(2) \leftarrow w(1) + \eta dx$$

$$w(2) = (1/3,5/6) + 1/3*(-1)*(-1,1/2)$$

$$= (1/3,5/6) + 1/3*(1,-1/2)$$

$$= (2/3,2/3)$$

second correction



If we have multiple classes

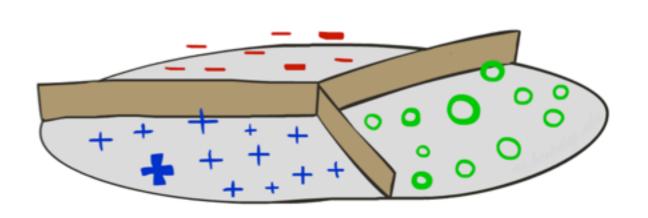
A weight vector for each class:

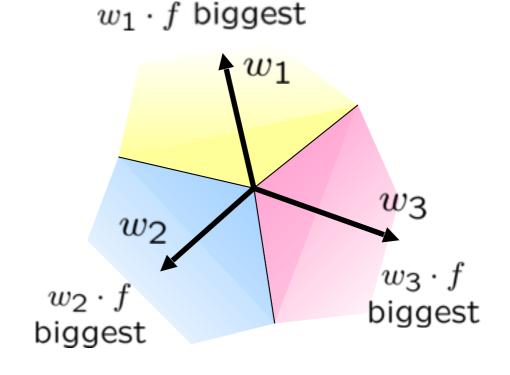
w_y

 Score (activation) of a class y:

$$w_y \cdot f(x)$$

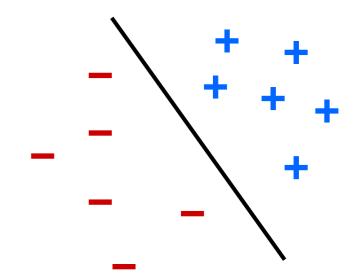
• Prediction highest score wins $y = \arg\max w_y \cdot f(x)$

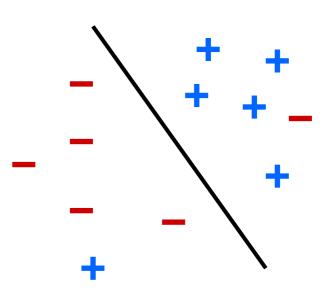




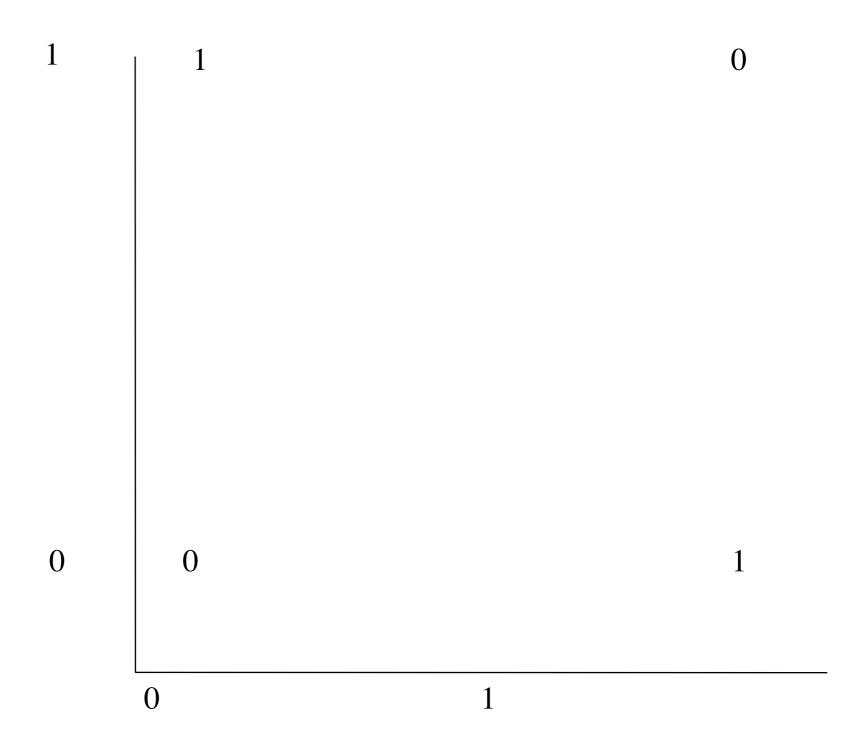
Properties of Perceptrons

- Separability: true if some parameters get the training set perfectly correct
- Convergence: if the training is separable, perceptron will eventually converge (binary case)
- Mistake Bound: the maximum number of mistakes (binary case) related to the margin or degree of separability
 mistakes < -k

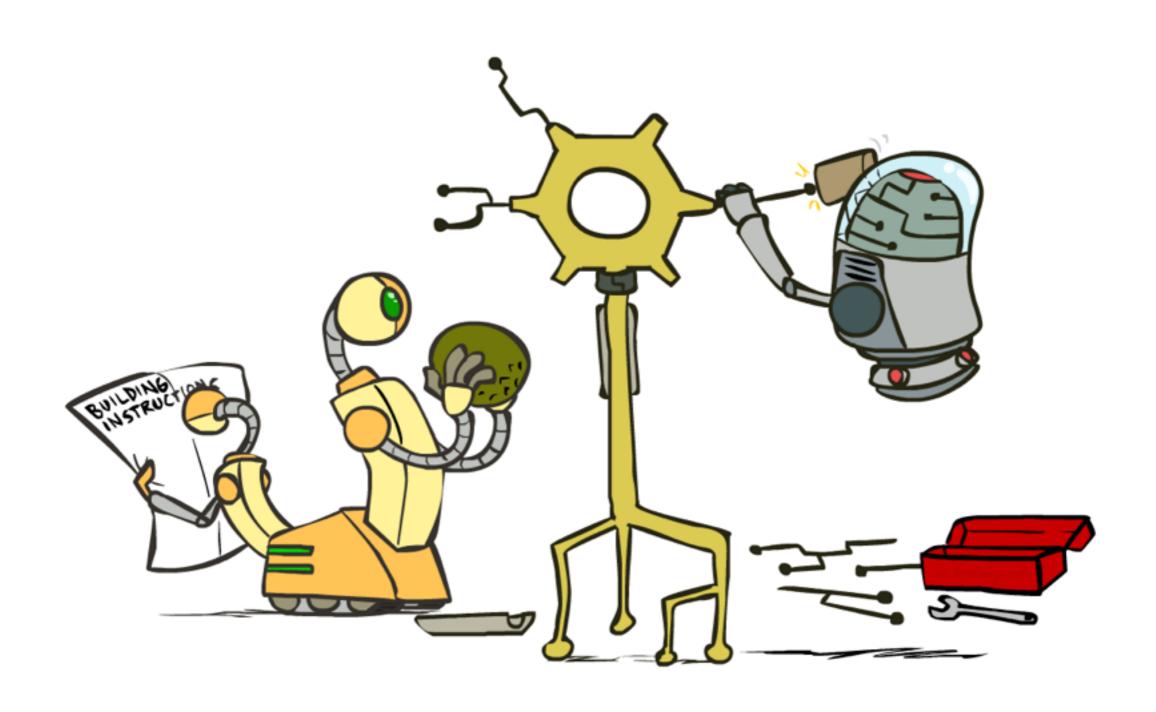




Problem: learn this!

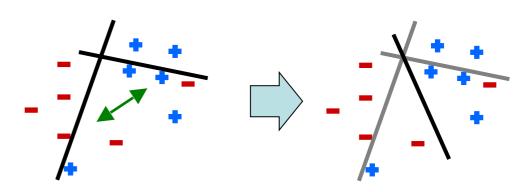


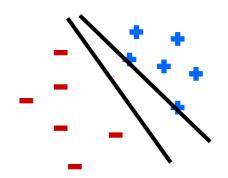
Improving the perceptron

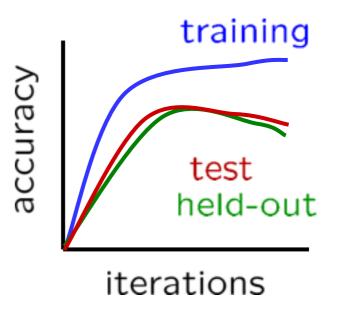


Perceptron problems

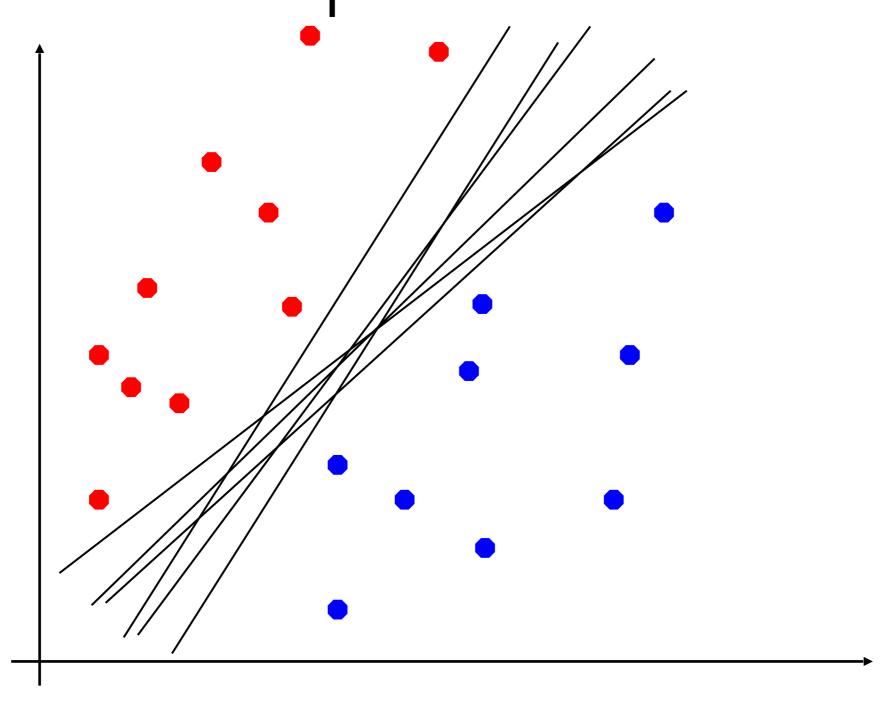
- Noise: if the data isn't separable, weights might thrash
 - Averaging weight vectors over time can help (averaged perceptron)
- Mediocre generalization: finds a "barely" separating solution
- Overtraining: test / held-out accuracy usually rises, then falls
 - Overtraining is a kind of overfitting





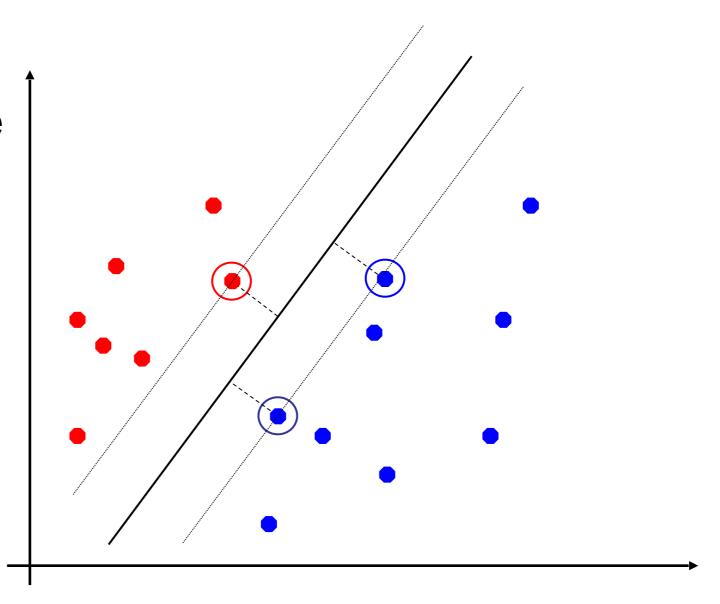


Which of these separators is optimal?

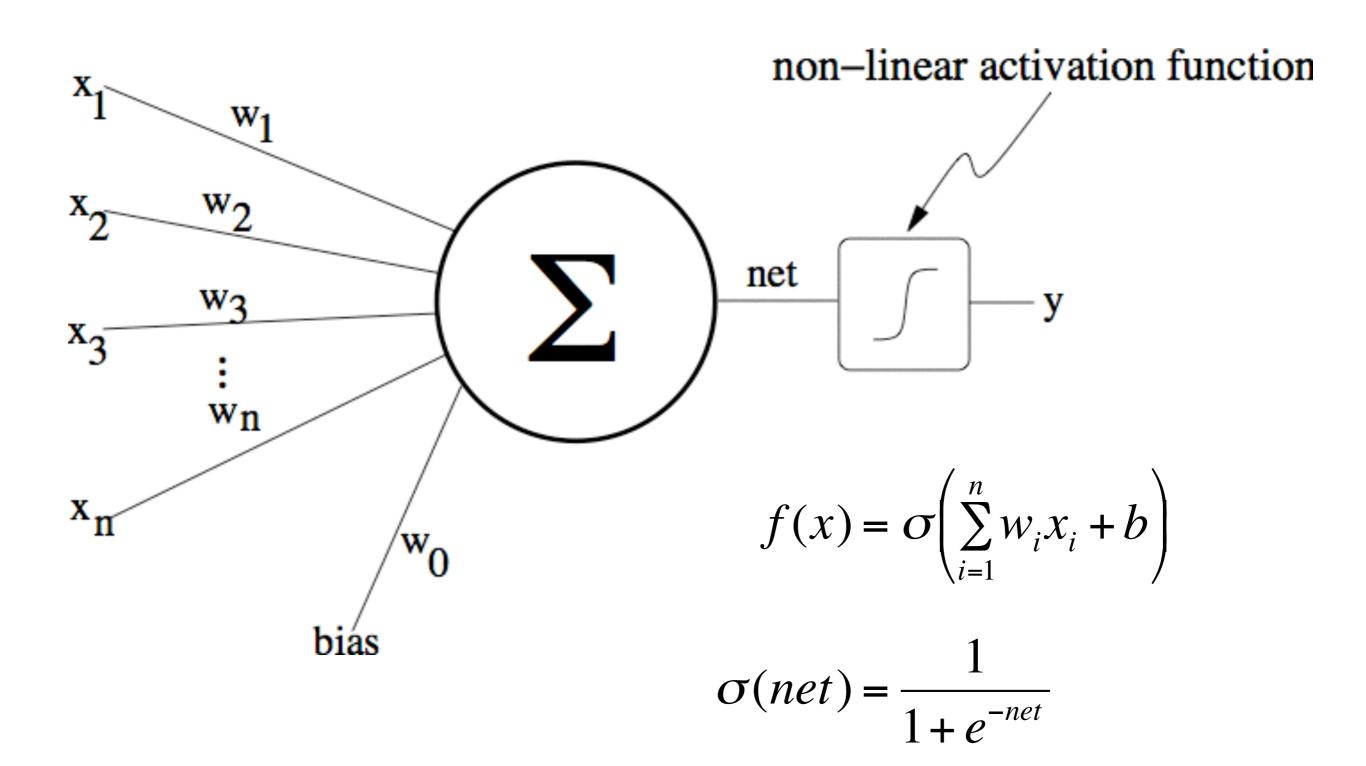


Support vector machines

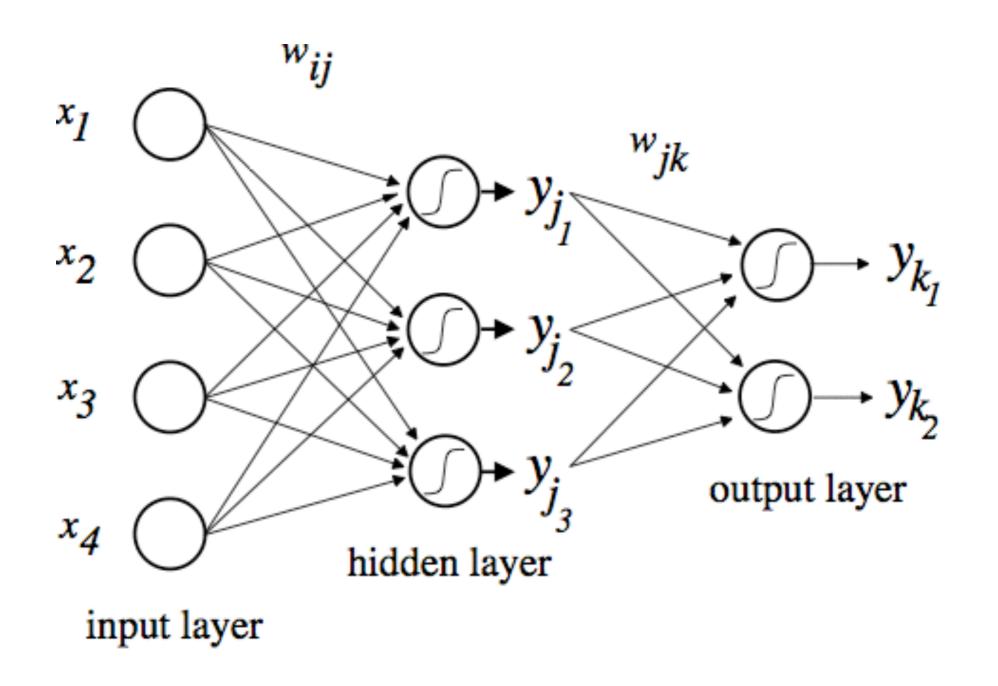
- Maximizing the margin: good according to intuition, theory, practice
- Only support vectors matter; other training examples are ignorable
- Support vector machines (SVMs) find the separator with max margin



Non-Linear Neuron



Multi-layer Perceptron (MLP)



Backpropagation

- Forward Pass: present training input pattern to network and activate network to produce output (can also do in batch: present all patterns in succession)
- Backward Pass: calculate error gradient and update weights starting at output layer and then going back