Introduction to *Urban* Data Science

Machine Learning for Everyone

(EPA1316)

Lecture 9

Trivik Verma

Final Project

Groups formed?

Week 5 suggestions…

Scope of Work and Preliminary EDA

Address the two most important things first:

- Project statement. The project goal in the posted project description is not fully formulated or tuned. Based on the project description and references, state a well-defined question that you'll address in the project.
- Preliminary EDA. Explain your plans for preliminary data exploration. Please take care when planning, so that team members can work individually on these tasks if need be. Stay in touch with your team and communicate regularly.

Consult with TAs this week. The order of groups and their TAs will be posted on Brightspace.

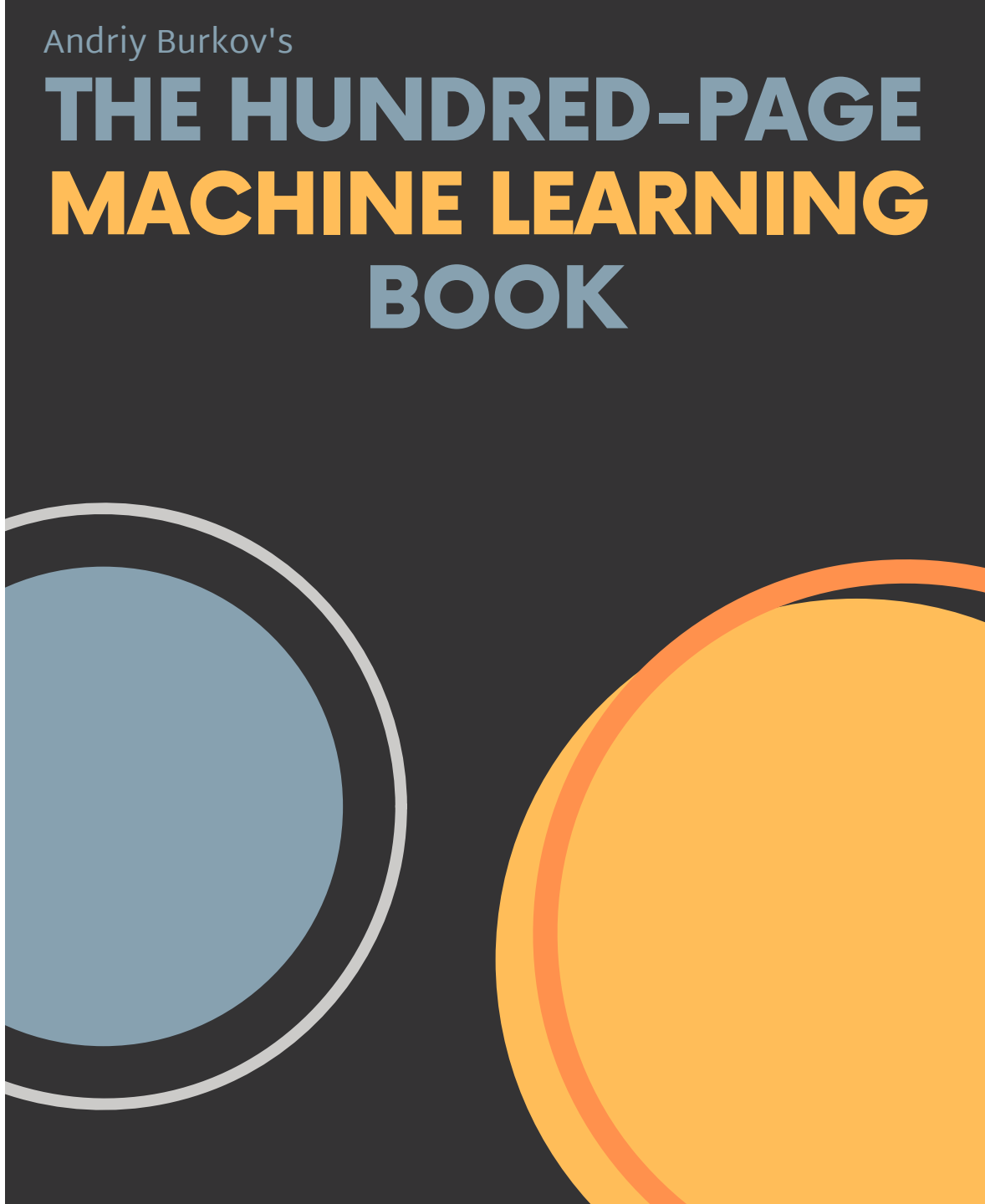
Last Time

- Exploratory Spatial Data Analysis (ESDA)
- Spatial Autocorrelation Measures
  - Global
  - Local

Today

- Machine Learning
- Predicting a Variable
- Error evaluation
- Model comparison
- Fitness of models

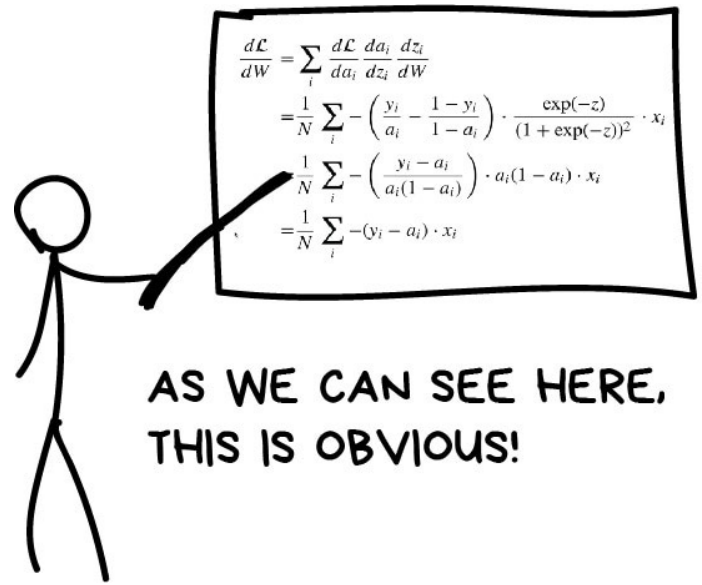
A beginner in machine learning will find in this book just enough details to get a comfortable level of understanding of the field and start asking the right questions.

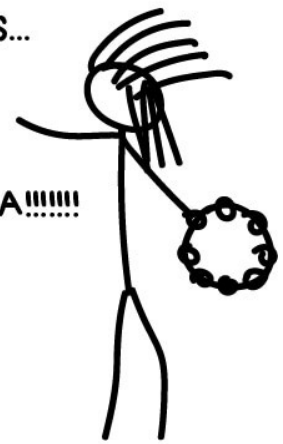


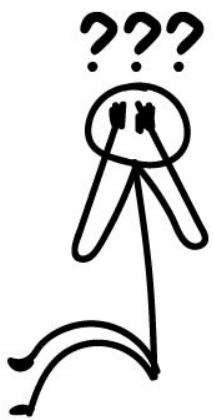
Burkov, A. (2019). The Hundred-Page Machine Learning Book by Andriy Burkov.

Let’s start with the Truth

Machines don’t learn







TWO TYPES OF ARTICLES ABOUT MACHINE LEARNING

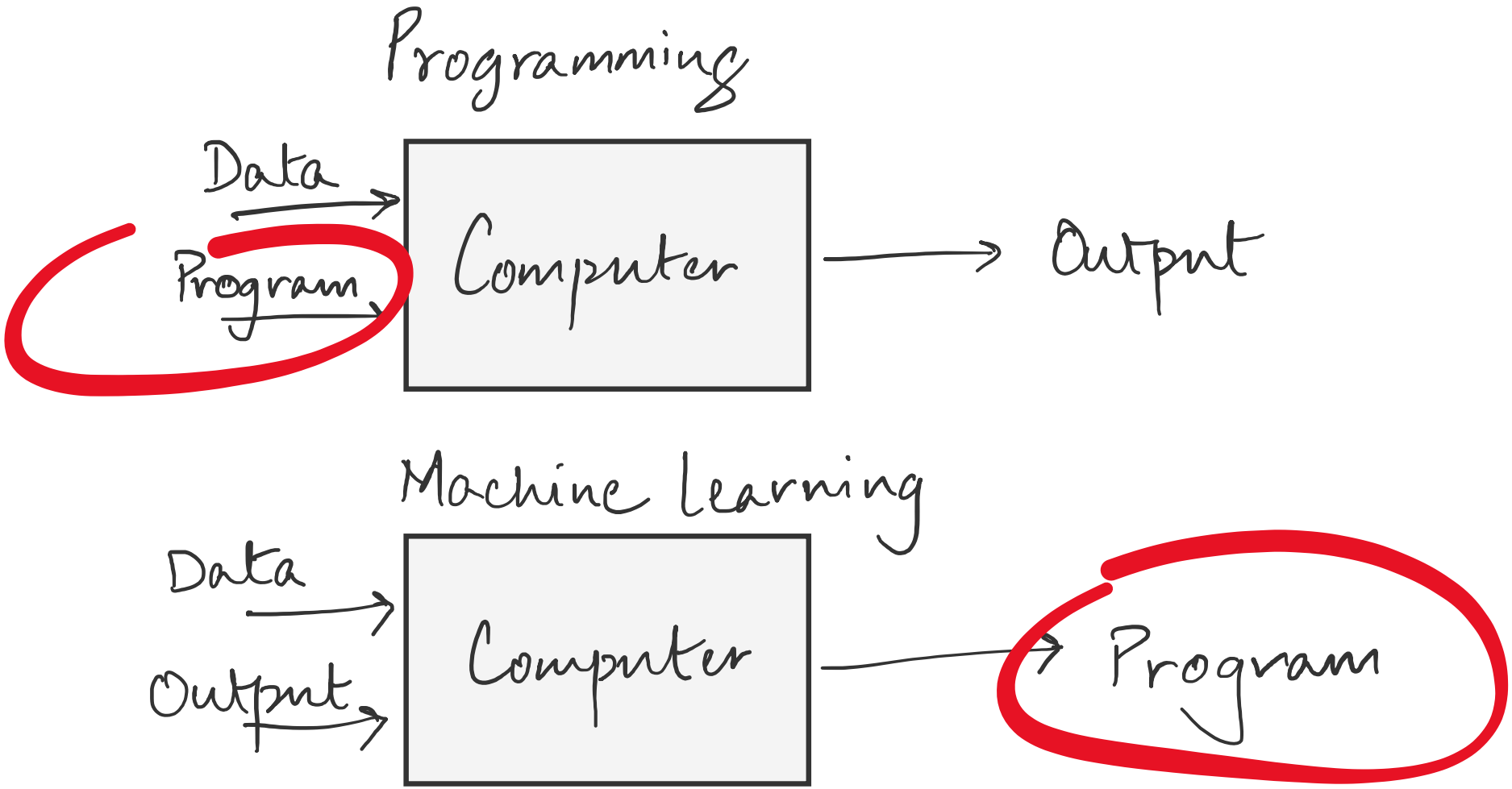
Images taken from the vas3k blog on Machine Learning

In this course: Only real-world problems, practical solutions, simple language, and no high-level theorems

Arthur Samuel (1959)

Source: Wikimedia Commons

“Field of study that gives computers the ability to learn without being explicitly programmed.”


Programming
Data
Program
Computer
Output
Machine learning
Data
Output
Computer
Program

Why do we want machines to learn?

Year

1 €20,000

2 €19,000

3 €18,000

N €10,000

Price ∝ Age

Images taken from the vas3k blog on Machine Learning

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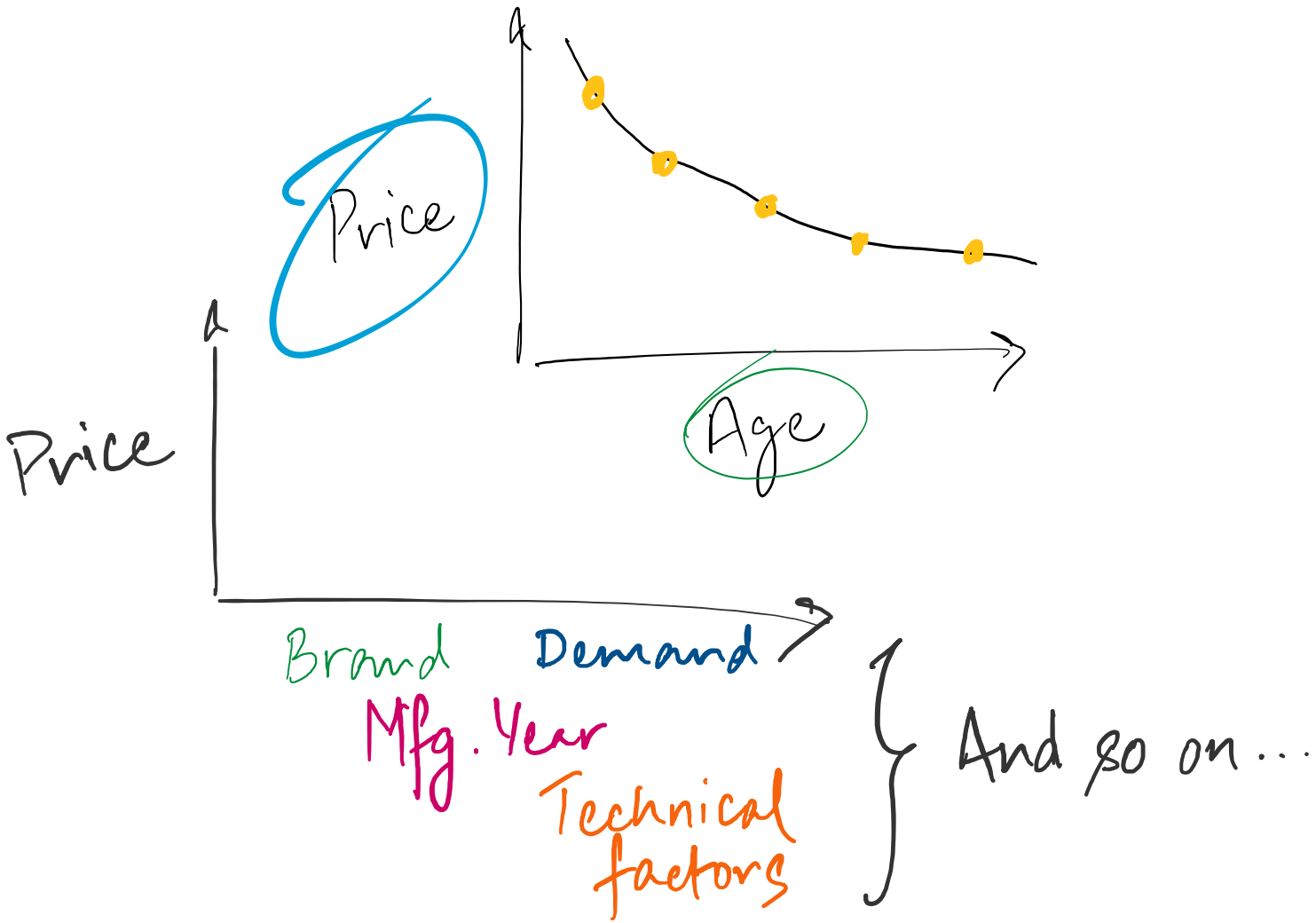
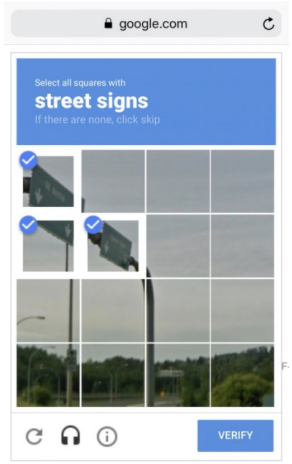

Price
Age
Price
Brand
Demand
Mfg. Year
Technical factors
And so on...

The goal of ML algorithms is to predict results based on incoming data. That's it!

What do we need to teach machines?



DATA

- Crime
- Poverty
- Weather
- Stocks
- Socio-economic condition

Features

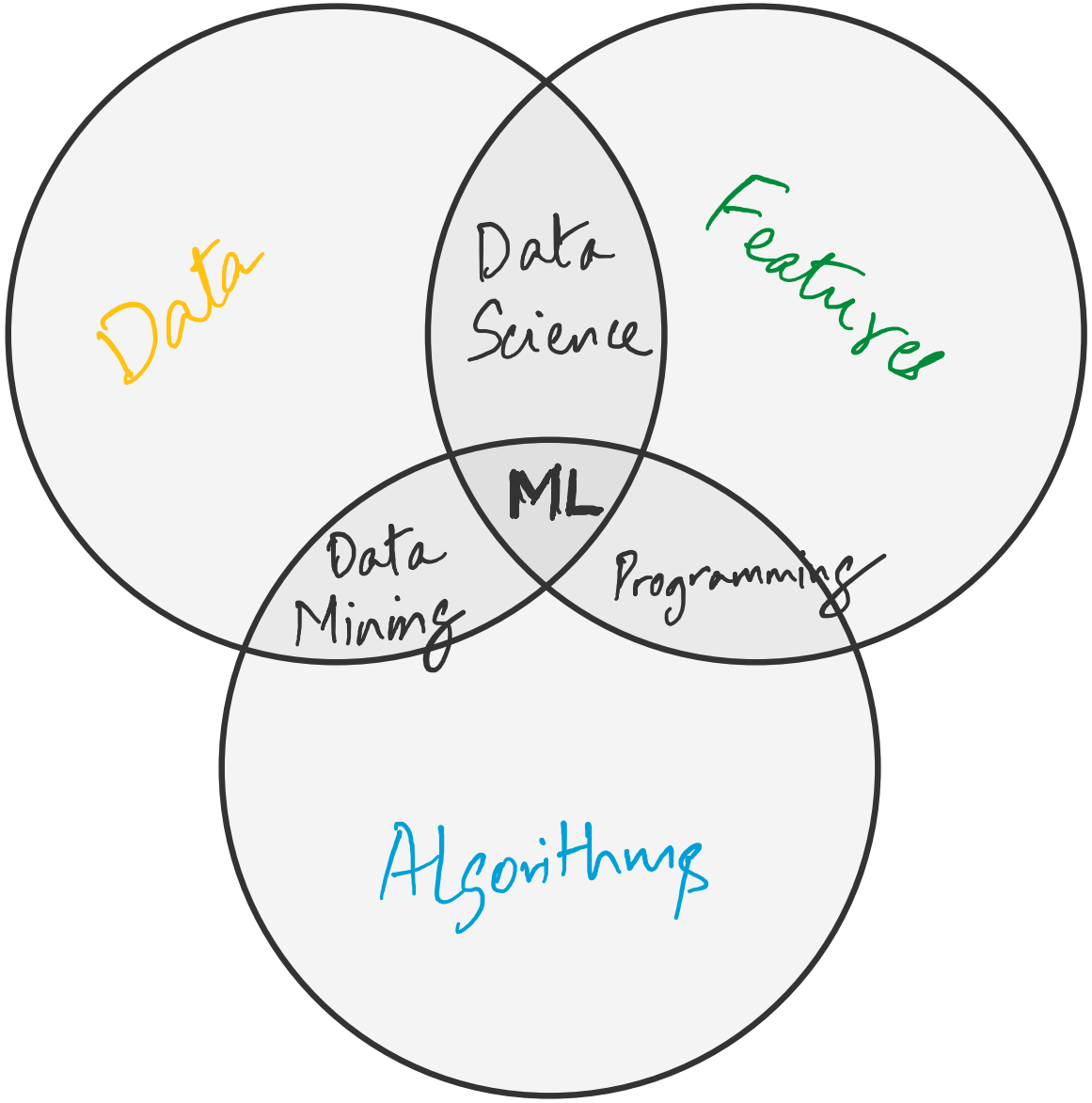
- Income
- Amenities
- Gender
- Stock price
- Travel info
- Family info

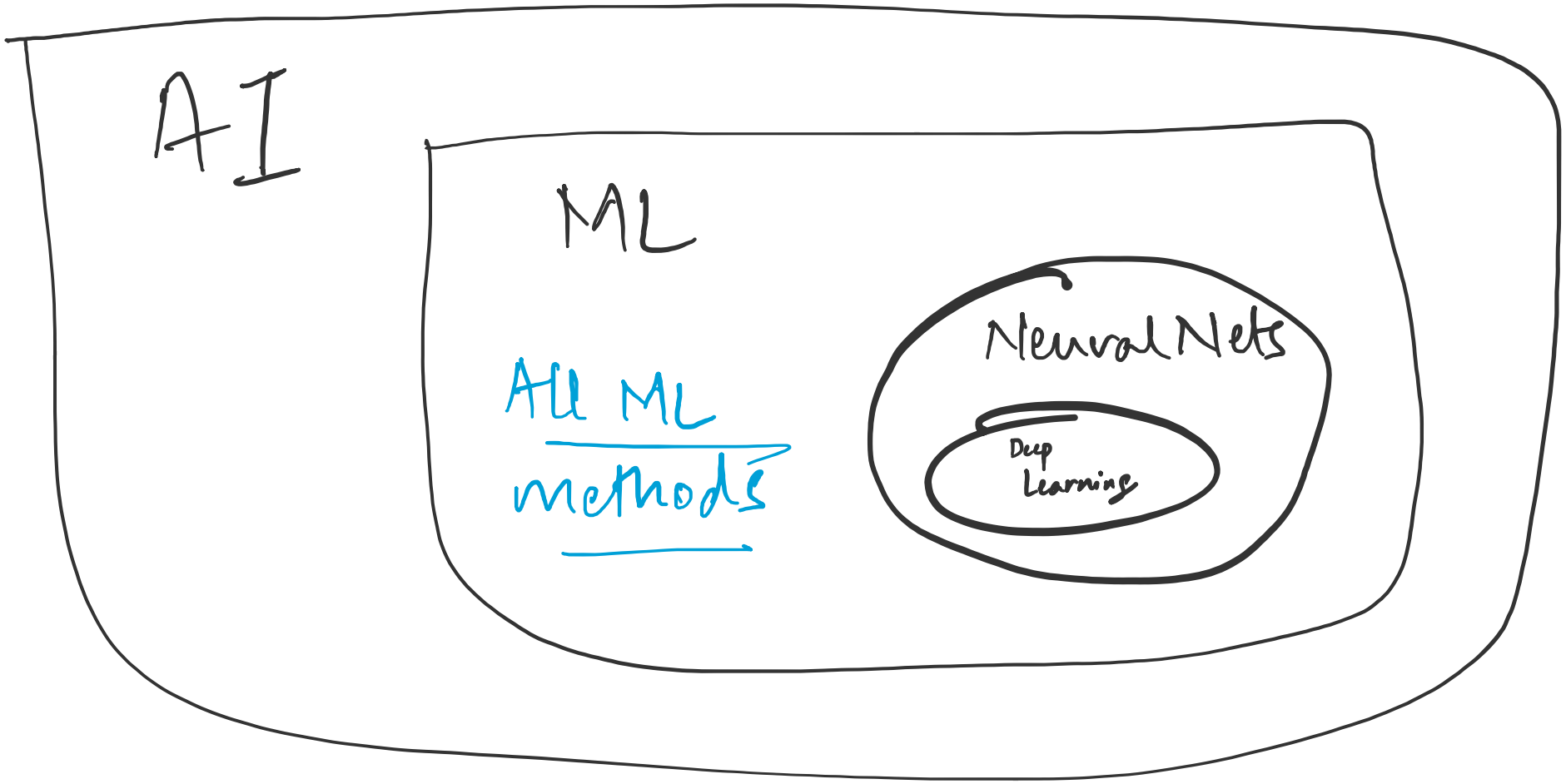
Algorithms

- precision
- performance
- size

[garbage in - garbage out]

Images taken from the vas3k blog on Machine Learning


Data
Data Science
Features
ML
Data Mining
Programming
Algorithms


AI
ML
All ML methods
Neural Nets
Deep Learning

AI: Field like → physics, Chemistry, Math

ML: Part of AI / Not the only one

NN: Type of ML / One of the good guys.

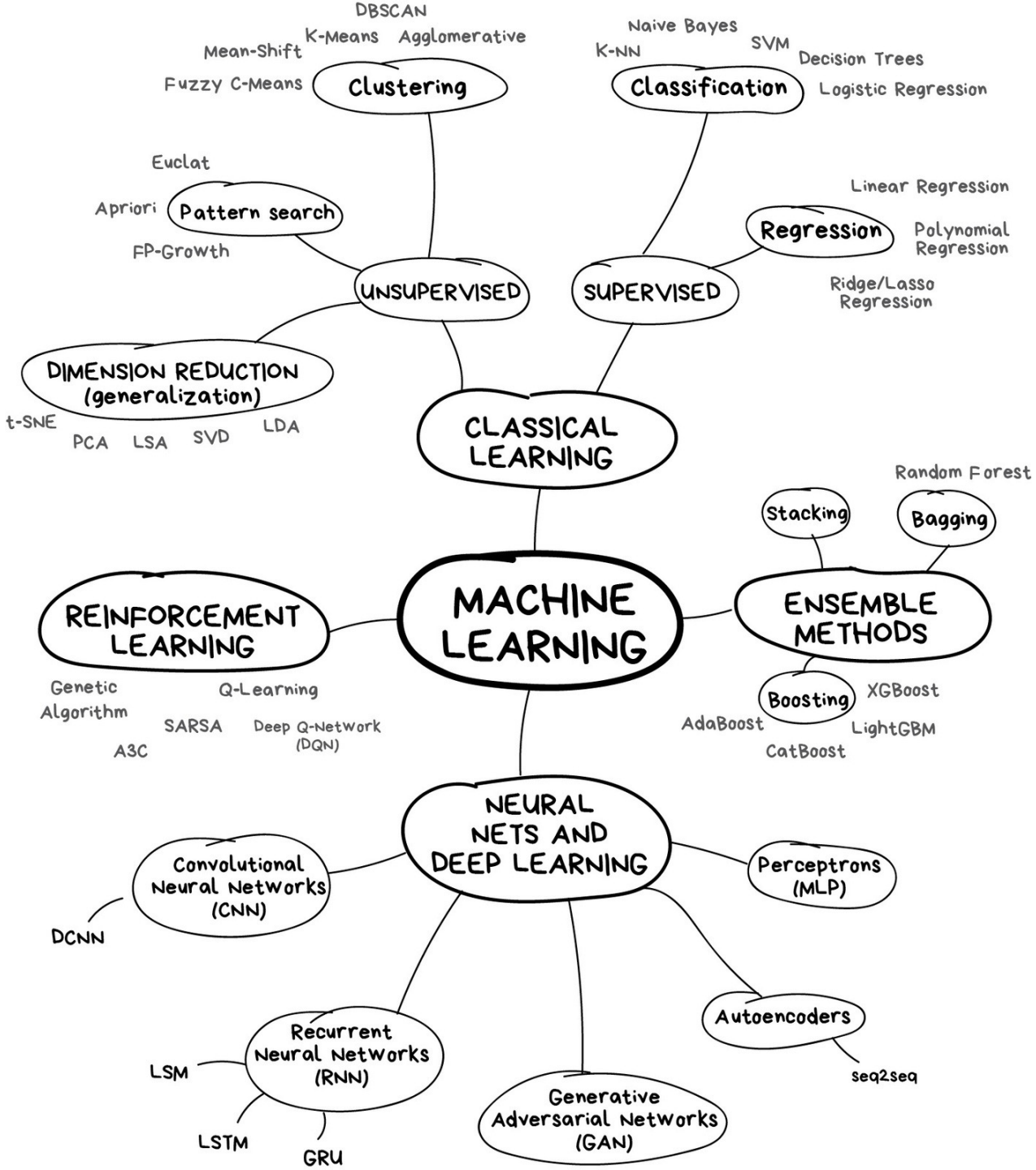
Deep Learning: Basically a new **architecture** for NN.

Machines CAN

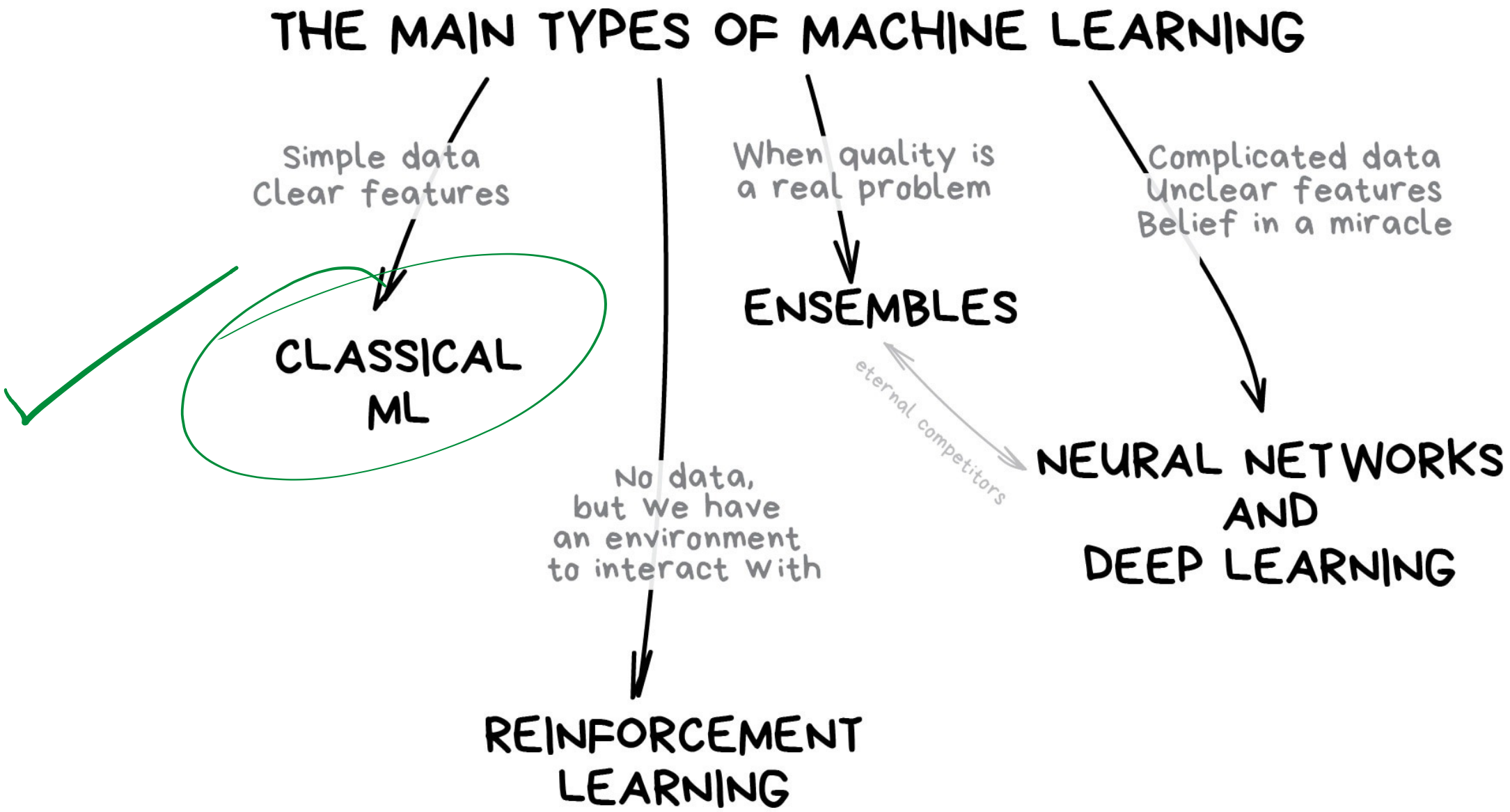
- Forecast
- Memorise
- Reproduce
- Choose best object

Machines CANNOT

- Create / Innovate
- Get Smart
- Go beyond the task
- Take over the world



Images taken from the vas3k blog on Machine Learning



Images taken from the vas3k blog on Machine Learning

CLASSICAL MACHINE LEARNING

Data is pre-categorized or numerical

SUPERVISED

Predict a category

CLASSIFICATION

«Divide the socks by color»

Predict a number

REGRESSION

«Divide the ties by length»

Data is not labeled in any way

UNSUPERVISED

Divide by similarity

CLUSTERING

«Split up similar clothing into stacks»

Find hidden dependencies

DIMENSION REDUCTION (generalization)

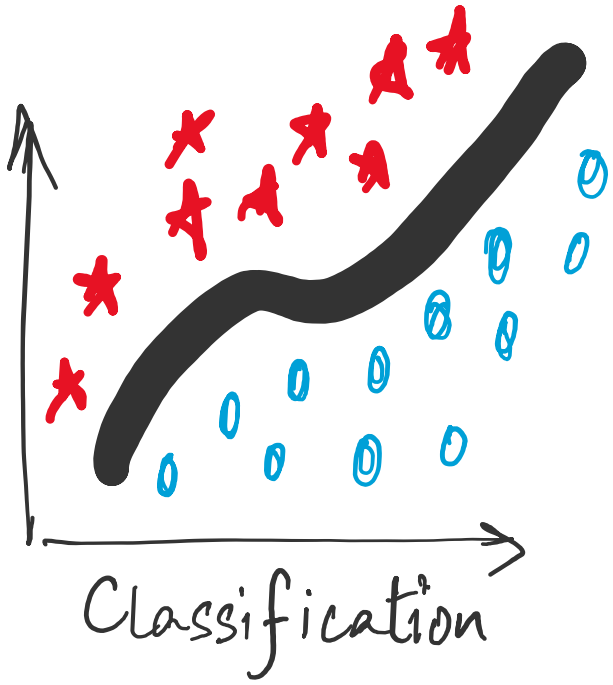
«Make the best outfits from the given clothes»

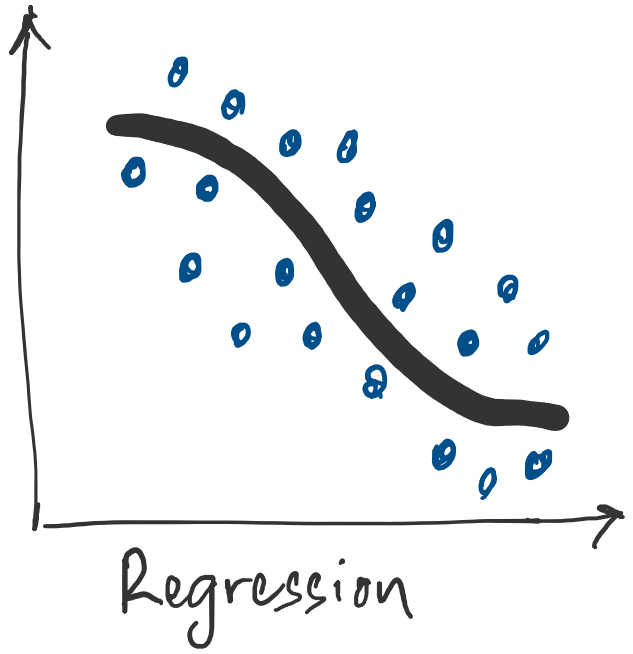
Identify sequences

ASSOCIATION

«Find what clothes I often wear together»

Images taken from the vas3k blog on Machine Learning





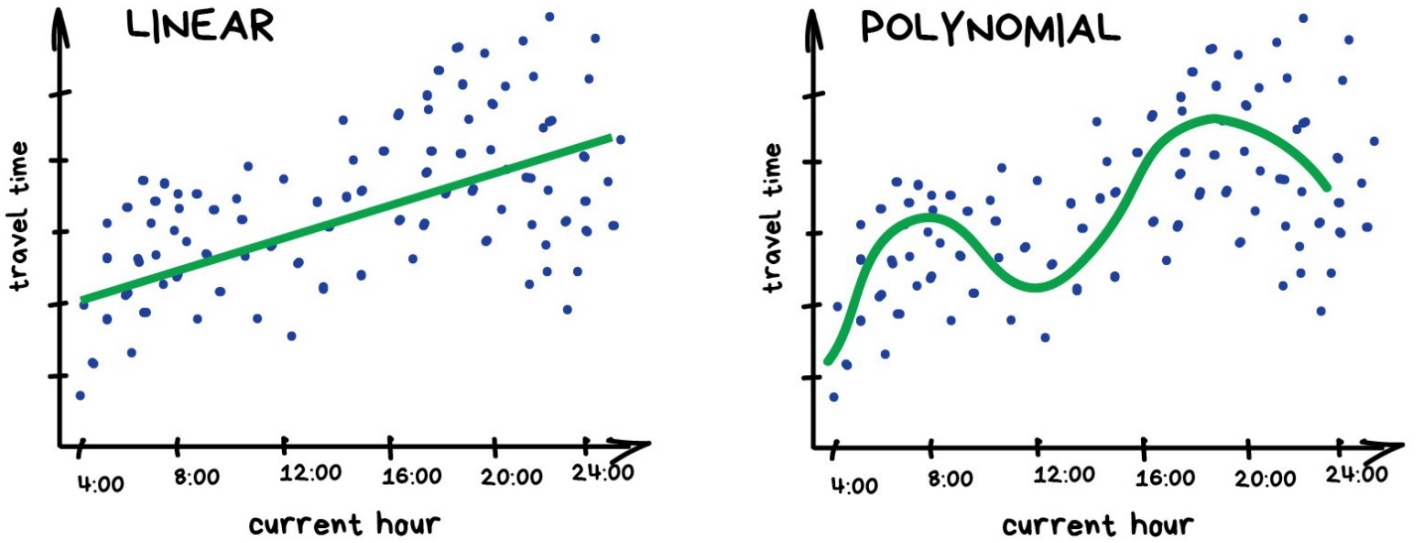
Today used for:

- Spam filtering
- Language detection
- A search of similar documents
- Sentiment analysis
- Recognition of handwritten characters and numbers
- Fraud detection
- Users based on interests (as algorithmic feeds do)

Today this is used for:

- Stock price forecasts
- Demand and sales volume analysis
- Medical diagnosis
- Any number-time correlations
- Car price by its mileage
- Traffic by time of the day

PREDICT TRAFFIC JAMS



REGRESSION

When the line is straight — it's a linear regression, when it's curved – polynomial. These are two major types of regression. The other ones are more exotic. Logistic regression is a different sheep in the flock. Don't let it trick you, as it's a classification method, not regression.

Images taken from the vas3k blog on Machine Learning

Predicting a variable

Let’s imagine a scenario where we'd like to predict one variable using another (or a set of other) variables.

Examples:

- Predicting the number of views, a YouTube video will get next week based on video length, the date it was posted, the previous number of views, etc.
- Predicting which movies, a Netflix user will rate highly based on their previous movie ratings, demographic data, etc.

Data

The **Advertising data set** consists of the sales of a particular product in 200 different markets, and advertising budgets for the product in each of those markets for three different media: TV, radio, and newspaper. Everything is given in units of $1000.

TV	radio	newspaper	sales
230.1	37.8	69.2	22.1
44.5	39.3	45.1	10.4
17.2	45.9	69.3	9.3
151.5	41.3	58.5	18.5
180.8	10.8	58.4	12.9

Some of the figures in this presentation are taken from "An Introduction to Statistical Learning, with applications in R" (Springer, 2013) **without** permission from the authors: G. James, D. Witten, T. Hastie and R. Tibshirani " (permission asked)

Response vs. Predictor Variables

There is an asymmetry in many of these problems:

- The variable we would like to predict may be more difficult to measure, is more important than the other(s), or maybe directly or indirectly influenced by the other variable(s).

Thus, we'd like to define two categories of variables:

- variables whose values we want to predict
- variables whose values we use to make our prediction

Response vs. Predictor Variables

X
predictors
features
covariates

Y
outcome
response variable
dependent variable

TV	radio	newspaper	sales
230.1	37.8	69.2	22.1
44.5	39.3	45.1	10.4
17.2	45.9	69.3	9.3
151.5	41.3	58.5	18.5
180.8	10.8	58.4	12.9

n observations

p predictors

Response vs. Predictor Variables

$X = X_1, \ldots, X_p$

$X_j = x_{1j}, \ldots, x_{ij}, \ldots, x_{nj}$

Predictors, features, covariates

$Y = y_1, \ldots, y_n$

outcome

response variable

dependent variable

TV	radio	newspaper	sales
230.1	37.8	69.2	22.1
44.5	39.3	45.1	10.4
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n observations

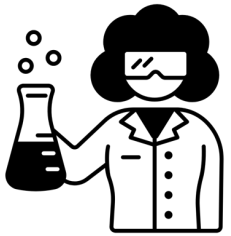
p predictors

This example and all material are provided by the Data Science course at Harvard University

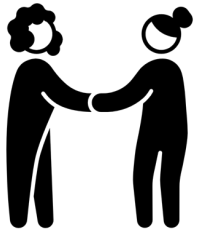
Break

CHILL

WALK



COFFEE OR TEA



MAKE FRIENDS

Icons by Iconathon on The Noun Project

Statistical Model

True vs. Statistical Model

We will assume that the response variable, Y, relates to the predictors, X, through some unknown function expressed generally as:

$$Y = f(X) + \varepsilon$$

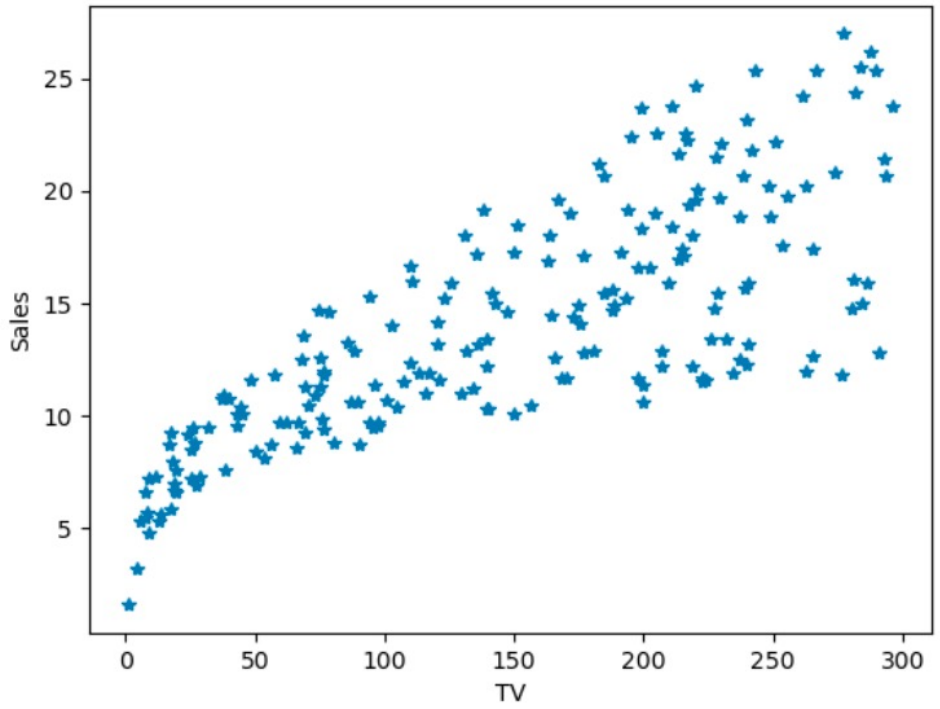
Here, f is the unknown function expressing an underlying rule for relating Y to X, ε is the random amount (unrelated to X) that Y differs from the rule $f(X)$.

A ***statistical model*** is any algorithm that estimates f. We denote the estimated function as $\hat{f}$.

Example: predicting sales

Motivation: Predict Sales

Build a model to **predict** sales based on TV budget



The response, y, is the sales

The predictor, x, is TV budget

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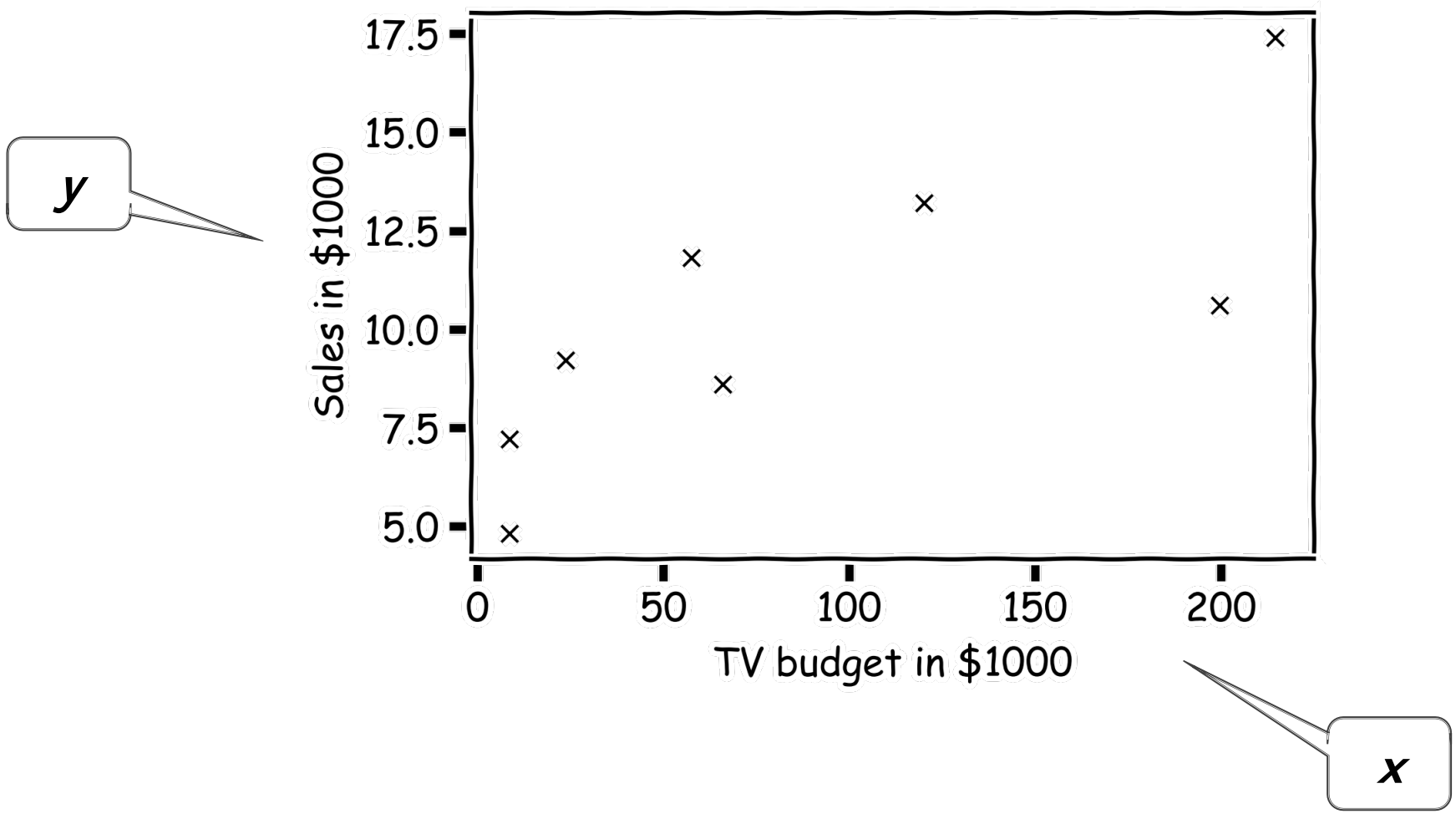
Statistical Model



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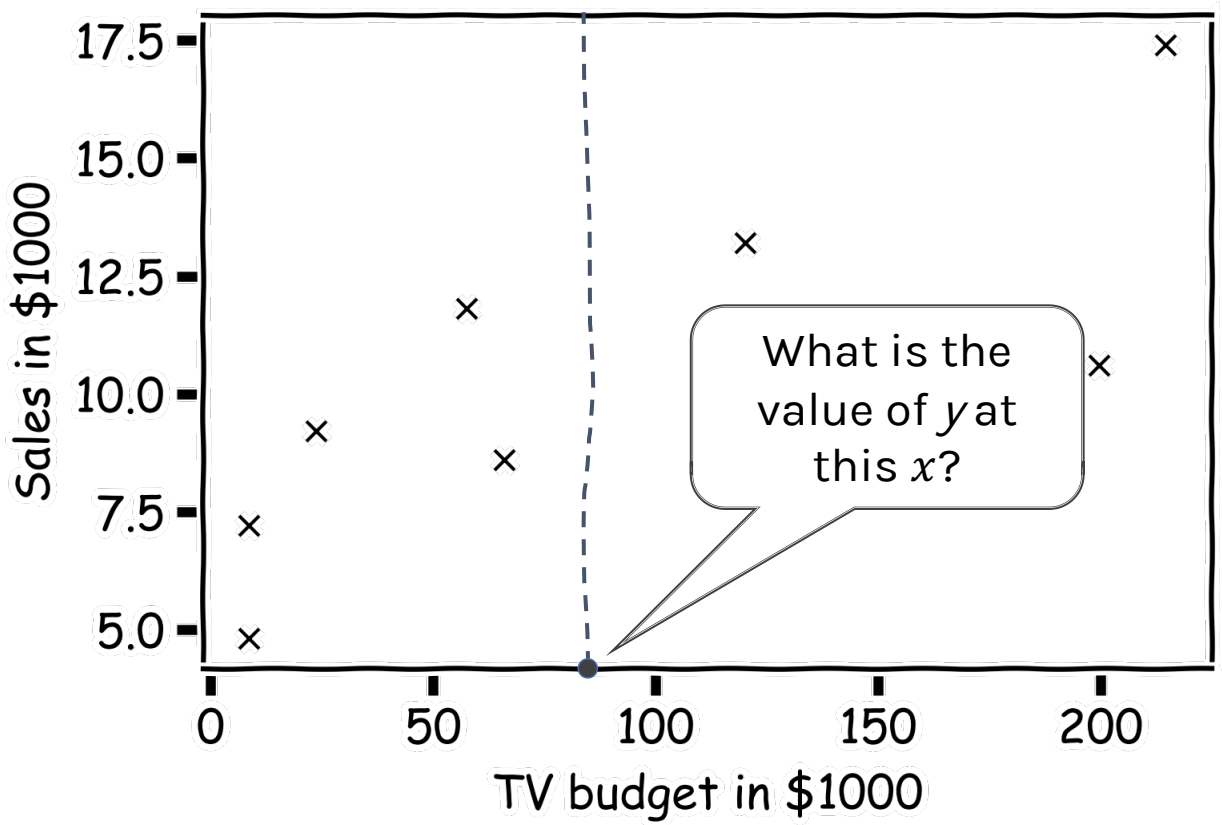
Statistical Model

How do we predict y for some x



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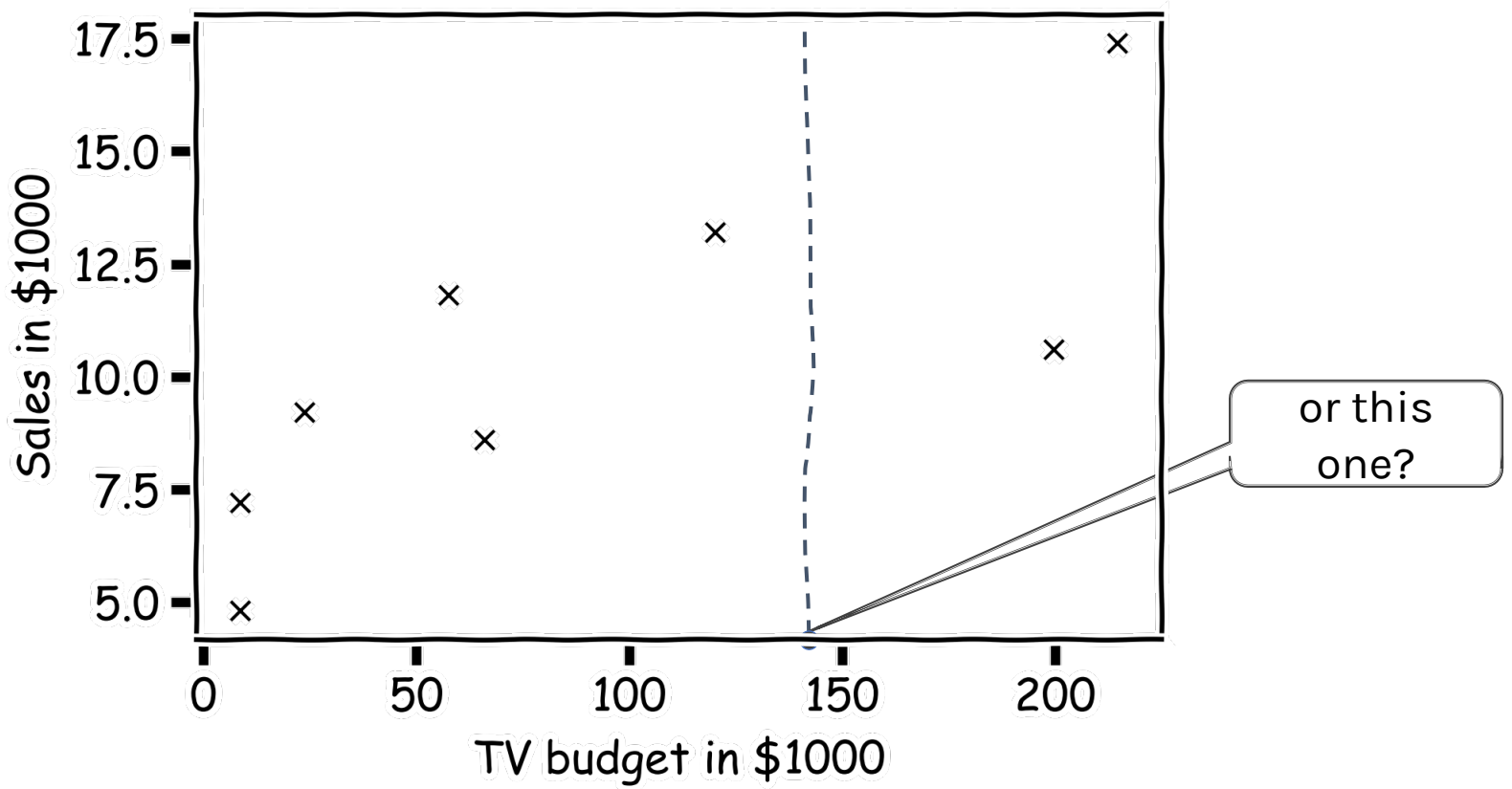
Statistical Model

How do we predict y for some x



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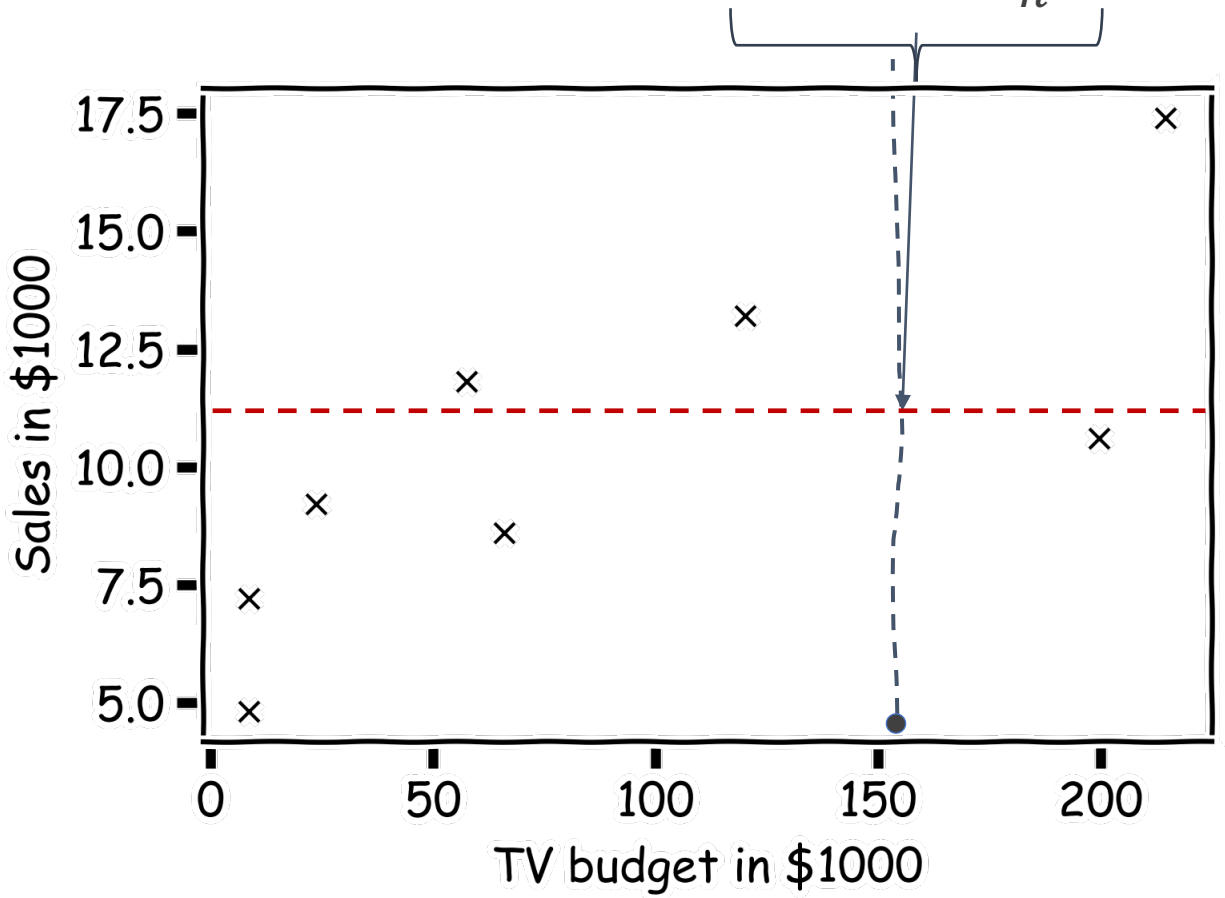
Statistical Model

Simple idea is to take the mean of all y's: $\frac{1}{n}\sum_1^n y_i$



Prediction vs. Estimation

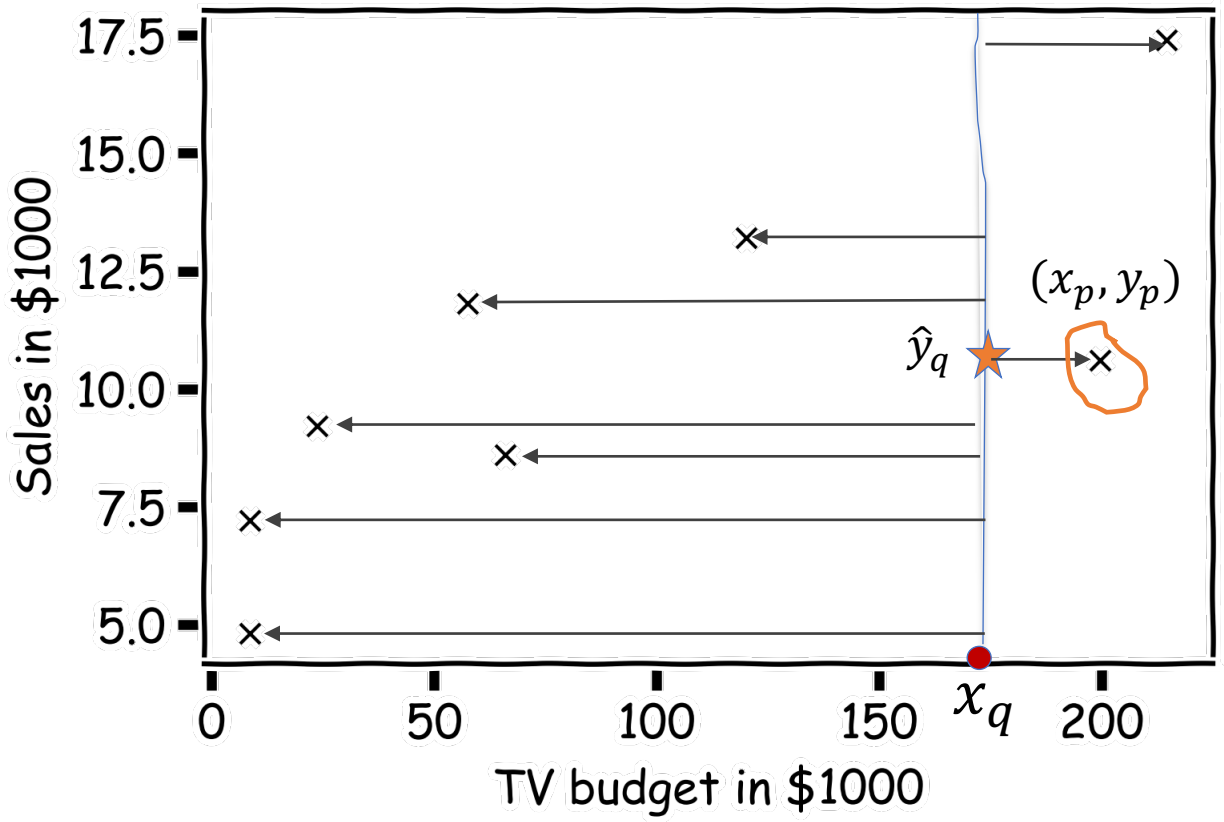
For some problems, what's important is obtaining $\hat{f}$, our estimate of f. These are called ***inference*** problems.

When we use a set of measurements, $(x_{i,1}, \dots, x_{i,p})$ to predict a value for the response variable, we denote the ***predicted*** value by:

$$\hat{y}_i = \hat{f}(x_{i,1}, \dots, x_{i,p}).$$

For some problems, we don't care about the specific form of $\hat{f}$, we just want to make our predictions $\hat{y}$'s as close to the observed values y's as possible. These are called ***prediction problems*.**

Simple Prediction Model



What is $\hat{y}_q$ at some x_q ?

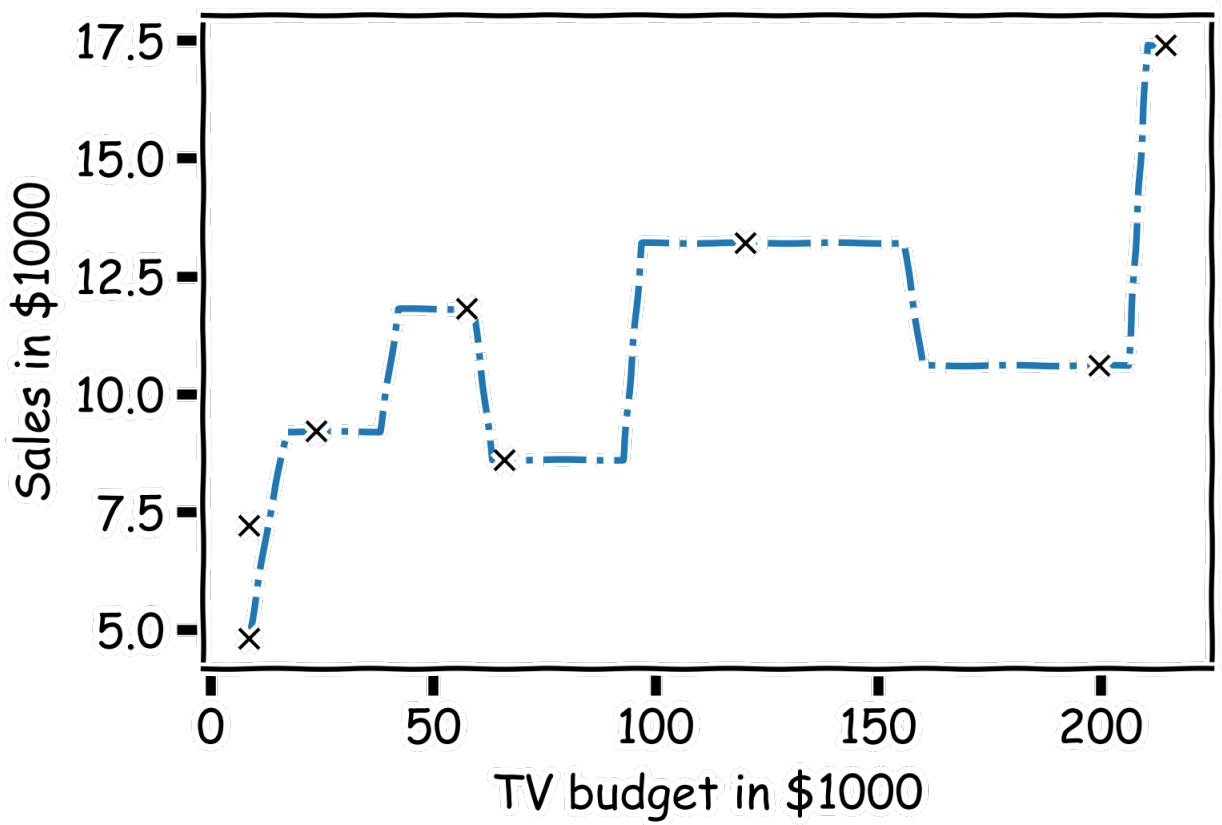
Find distances to all other points $D(x_q, x_i)$

Find the nearest neighbor, (x_p, y_p)

Predict $\hat{y}_q = y_p$

Simple Prediction Model

Do the same for "all" $x's$



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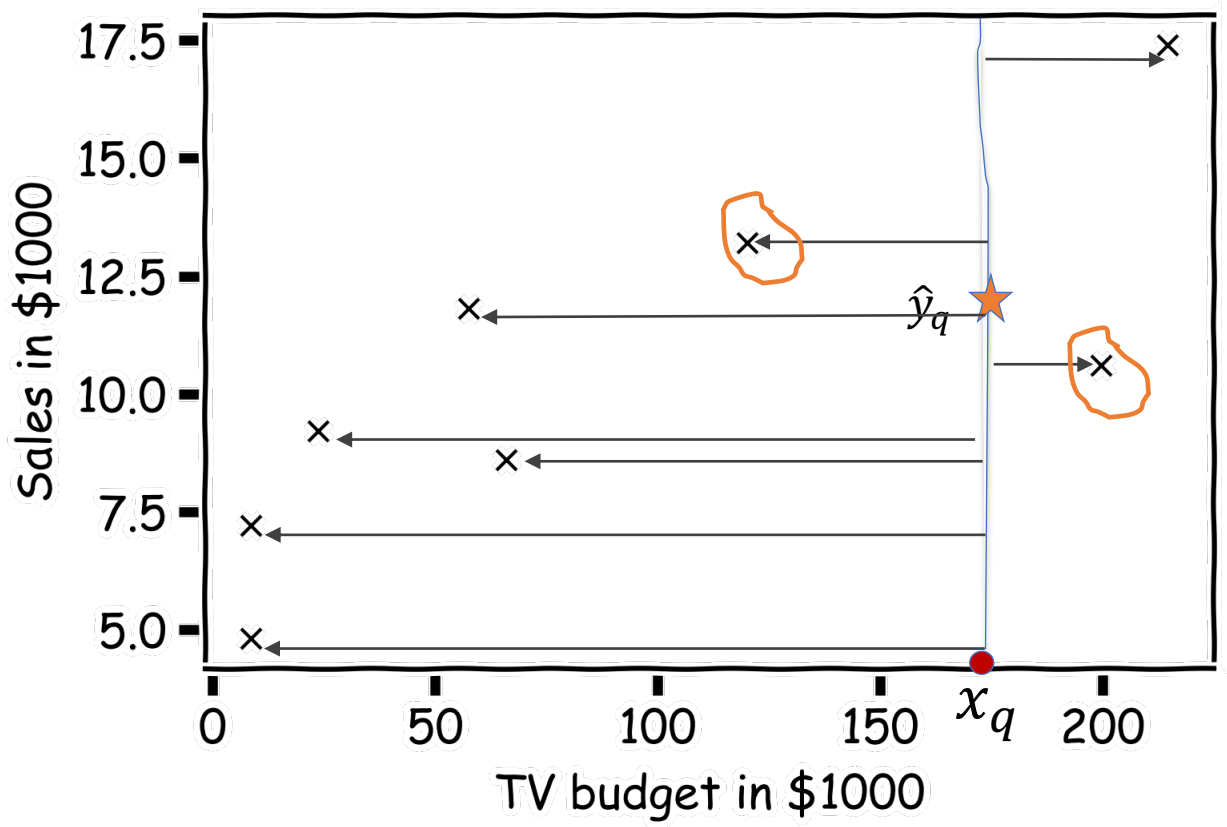
Extend the Prediction Model



What is $\hat{y}_q$ at some x_q ?

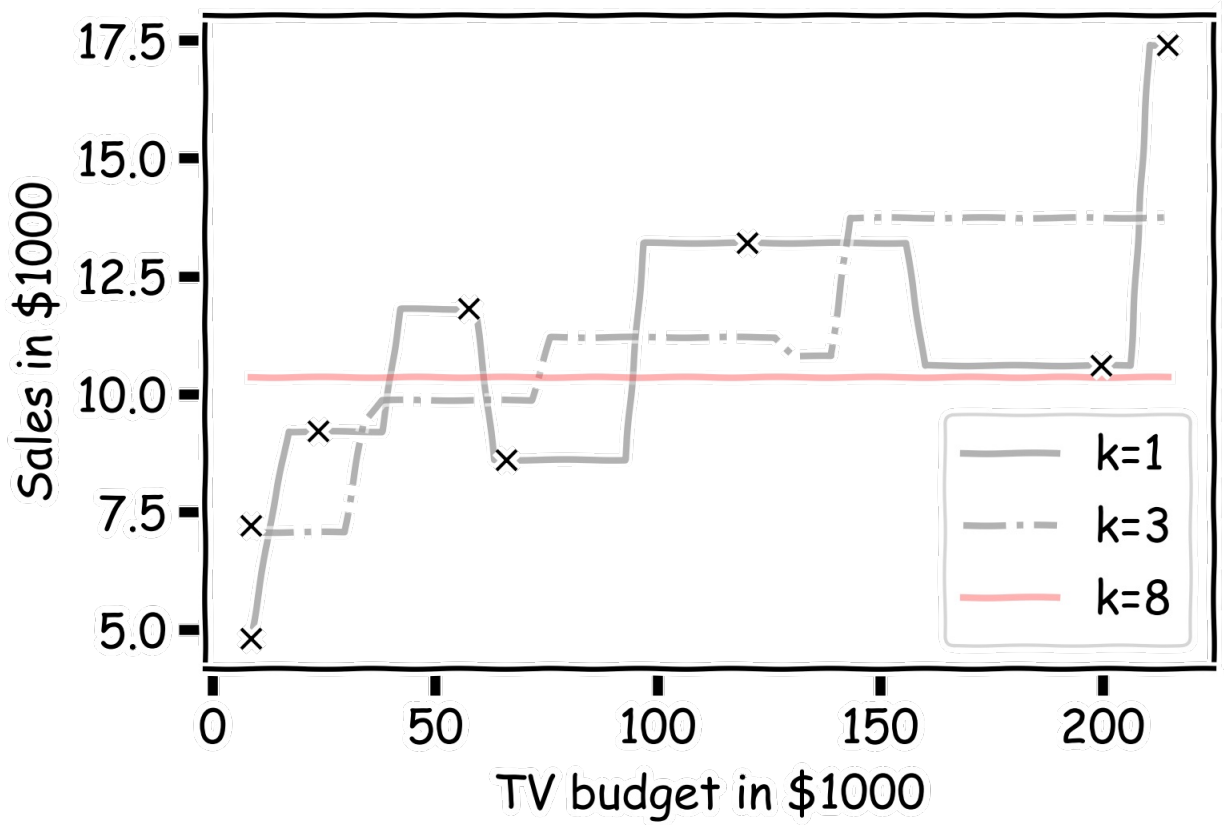
Find distances to all other points $D(x_q, x_i)$

Find the k-nearest neighbors, $x_{q_1}, \ldots, x_{q_k}$

Predict $\hat{y}_q = \frac{1}{k}\sum_i^k y_{q_i}$

This example and all material are provided by the Data Science course at Harvard University

Simple Prediction Models



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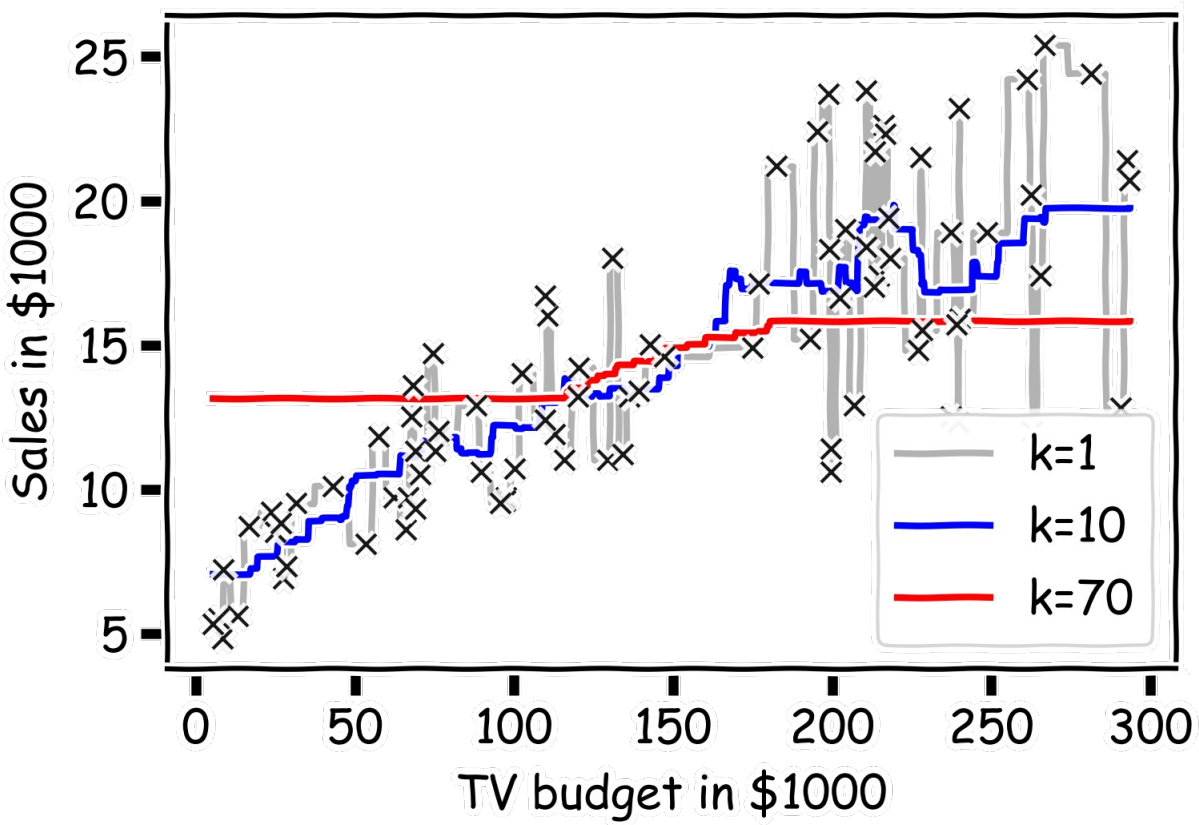
Simple Prediction Models

We can try different k-models on more data



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k-Nearest Neighbors

The ***k-Nearest Neighbor (kNN) model*** is an intuitive way to predict a quantitative response variable:

> *to predict a response for a set of observed predictor values, we use the responses of other observations most like it*

kNN is a nonparametric learning algorithm. When we say a technique is nonparametric , it means that it does not make any assumptions on the underlying data distribution.

Note: this strategy can also be applied in classification to predict a categorical variable. But classification is not in the scope of this course.

k-Nearest Neighbors

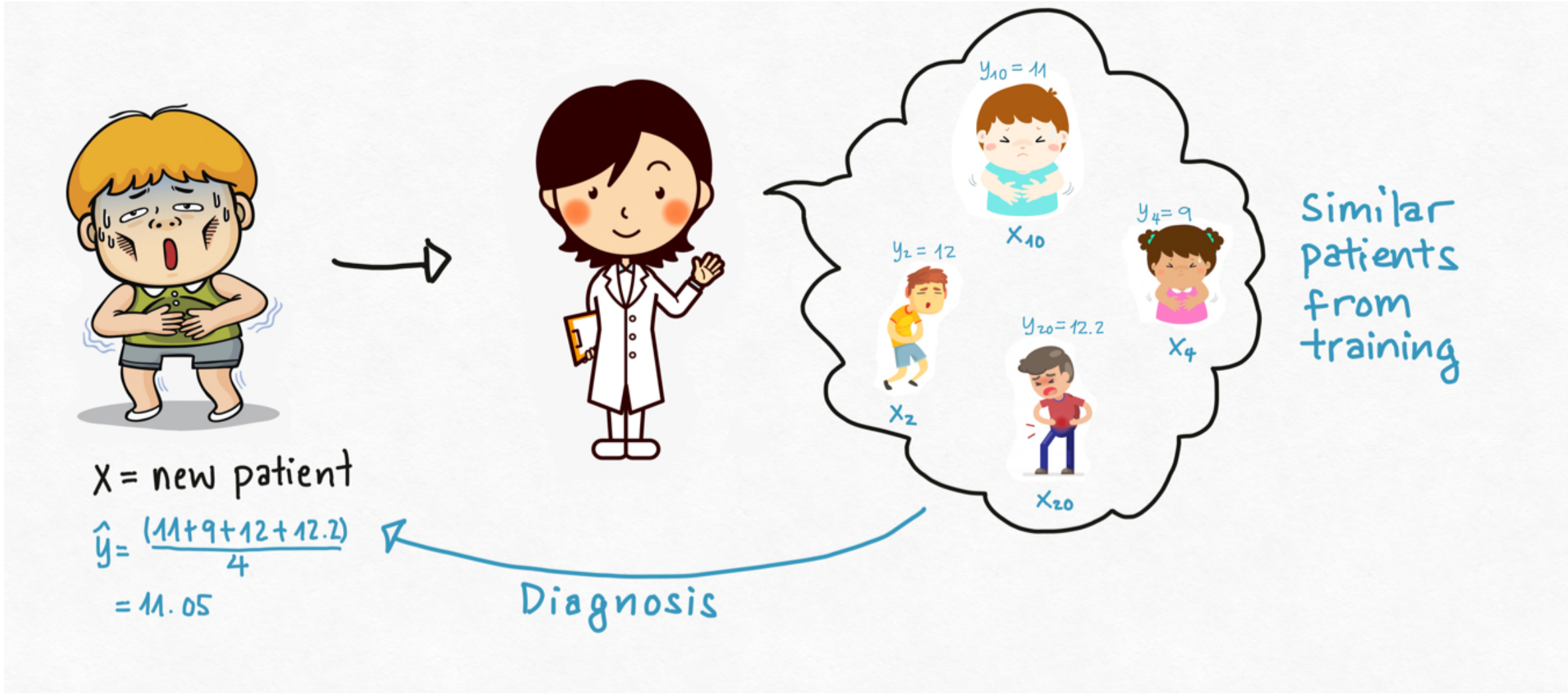


Image taken from the Data Science course at Harvard University

k-Nearest Neighbors

The very human way of decision making by similar examples. kNN is a nonparametric learning algorithm.

The k-Nearest Neighbor Algorithm:

Given a dataset $D = \{(x^{(1)}, y^{(1)}), \dots, (x^{(N)}, y^{(N)})\}$. For every new X:

1. Find the k-number of observations in D most like X:

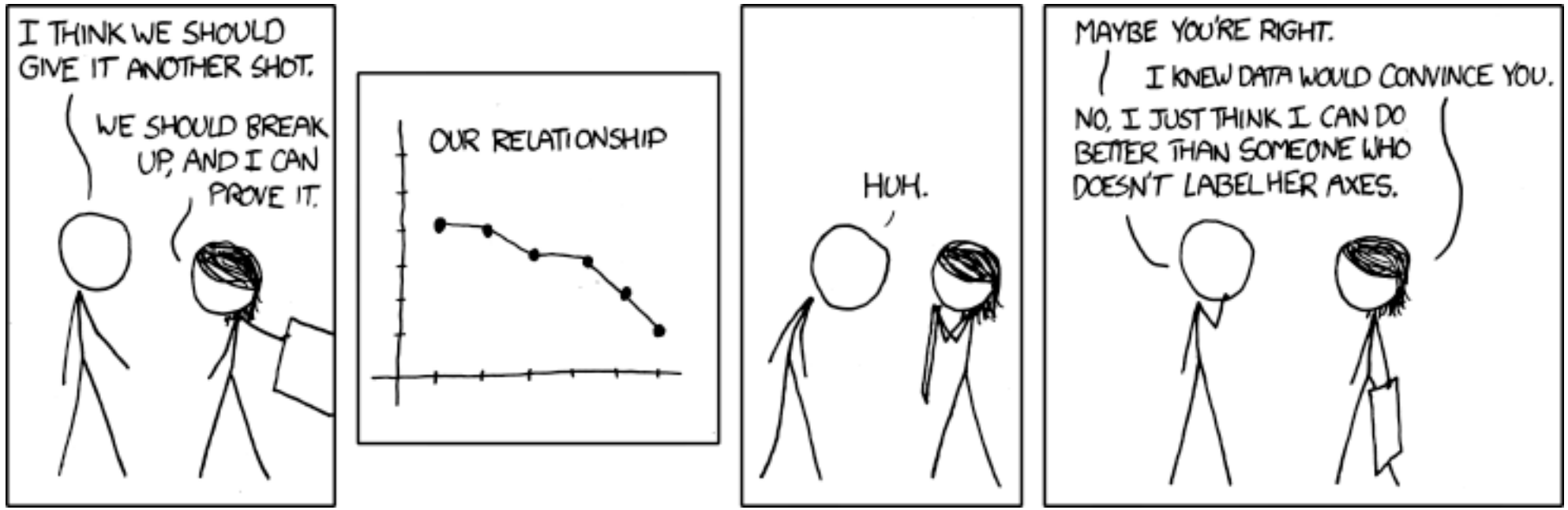
$$\{(x^{(n_1)}, y^{(n_1)}), \dots, (x^{(n_k)}, y^{(n_k)})\}$$

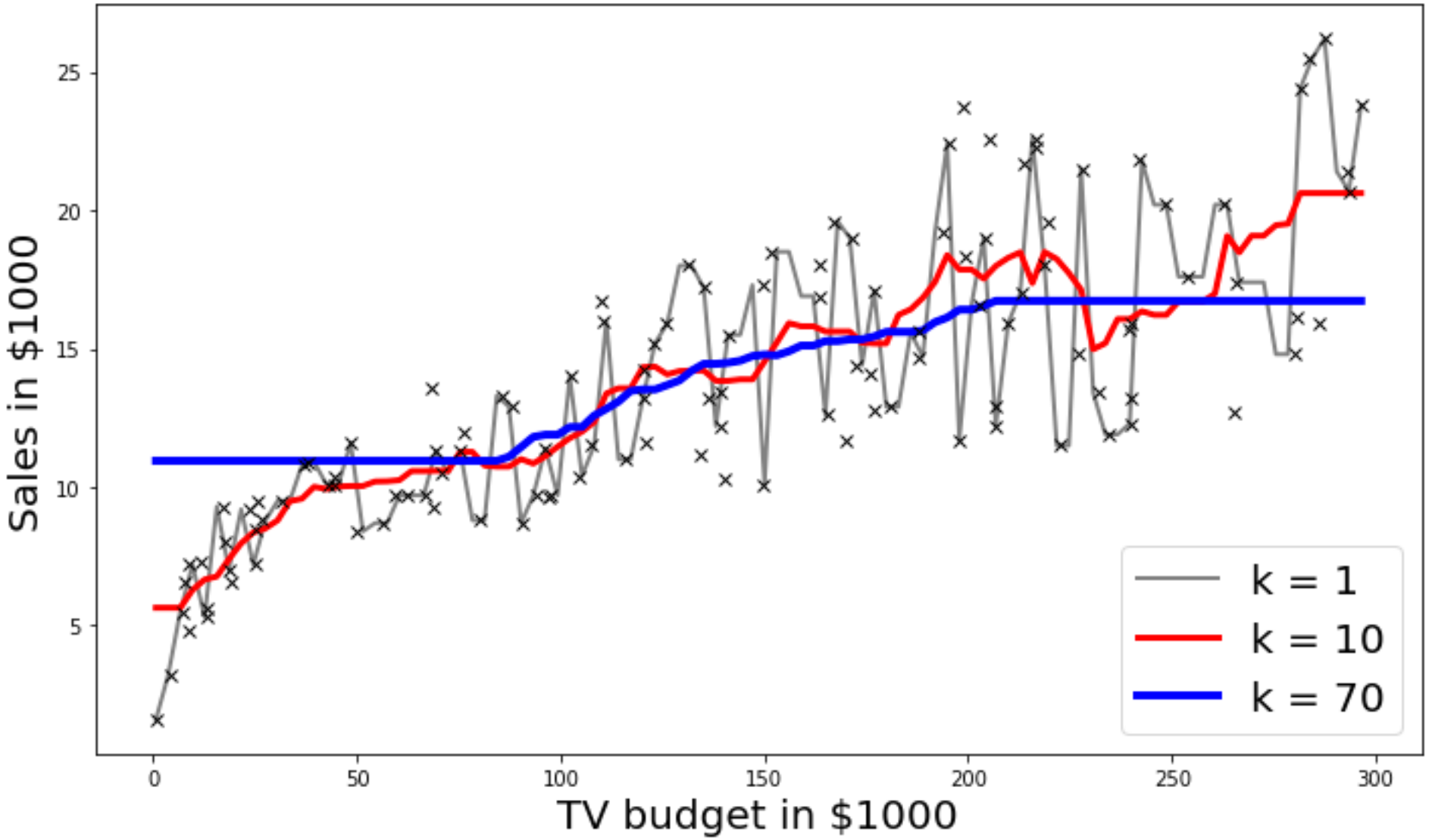
These are called the k-nearest neighbors of x

2. Average the output of the k-nearest neighbors of x

$$\hat{y} = \frac{1}{K} \sum_{k=1}^{K} y^{(n_k)}$$

Error Evaluation and Model Comparison





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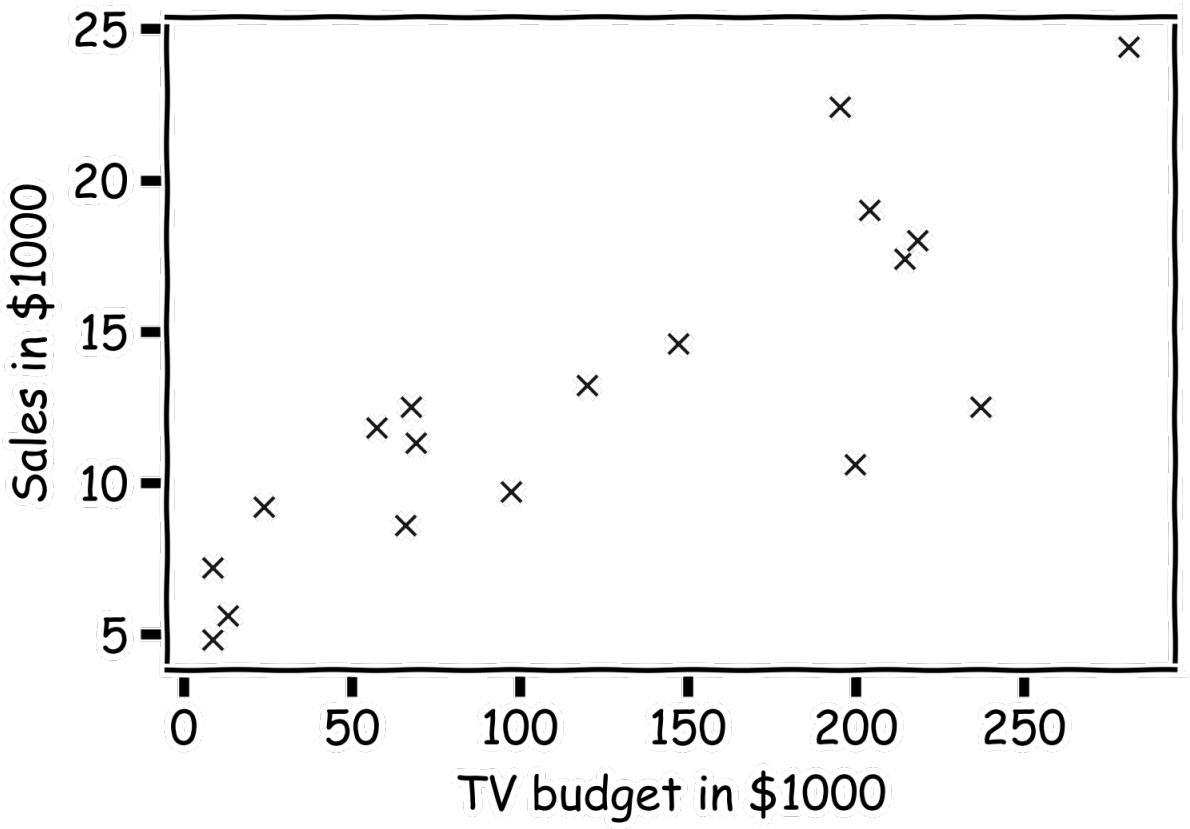
Error Evaluation

Error Evaluation

Start with some data.



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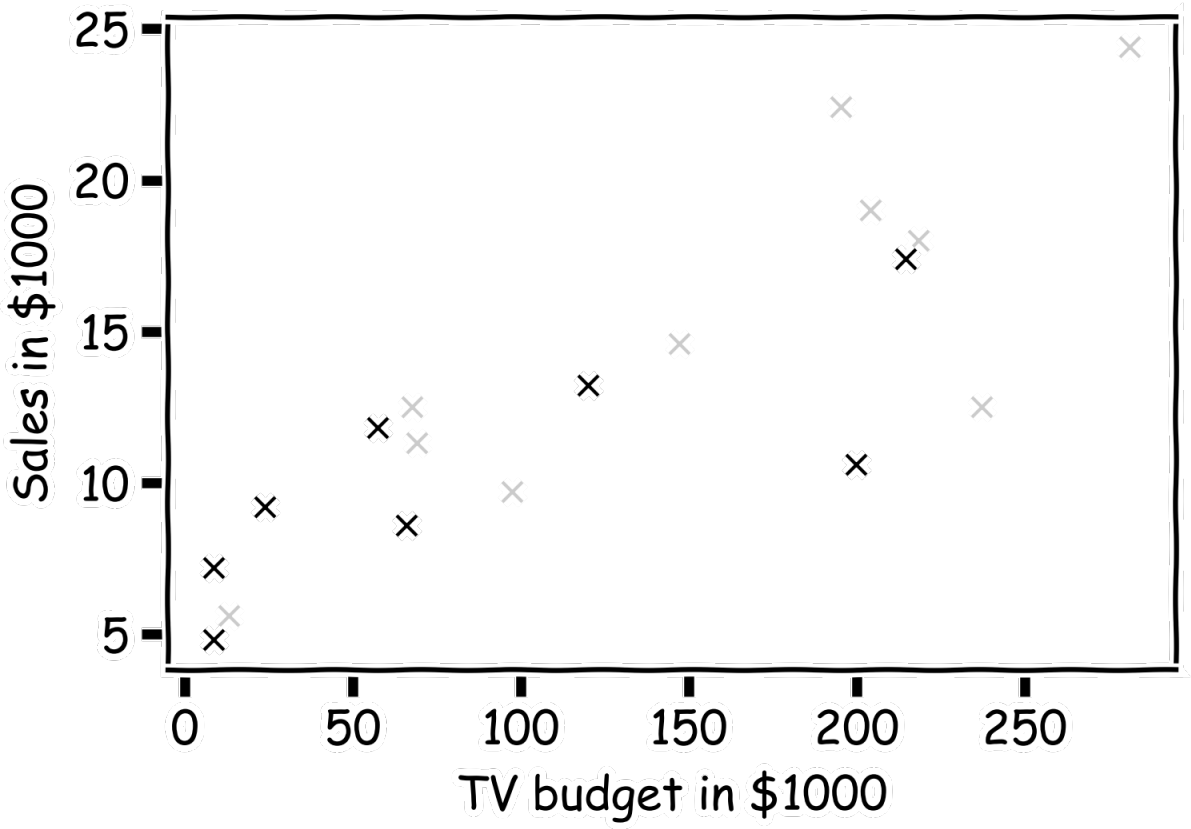
Error Evaluation

Hide some of the data from the model. This is called **train-test** split.



We use the train set to estimate $\hat{y}$, and the test set to evaluate the model.

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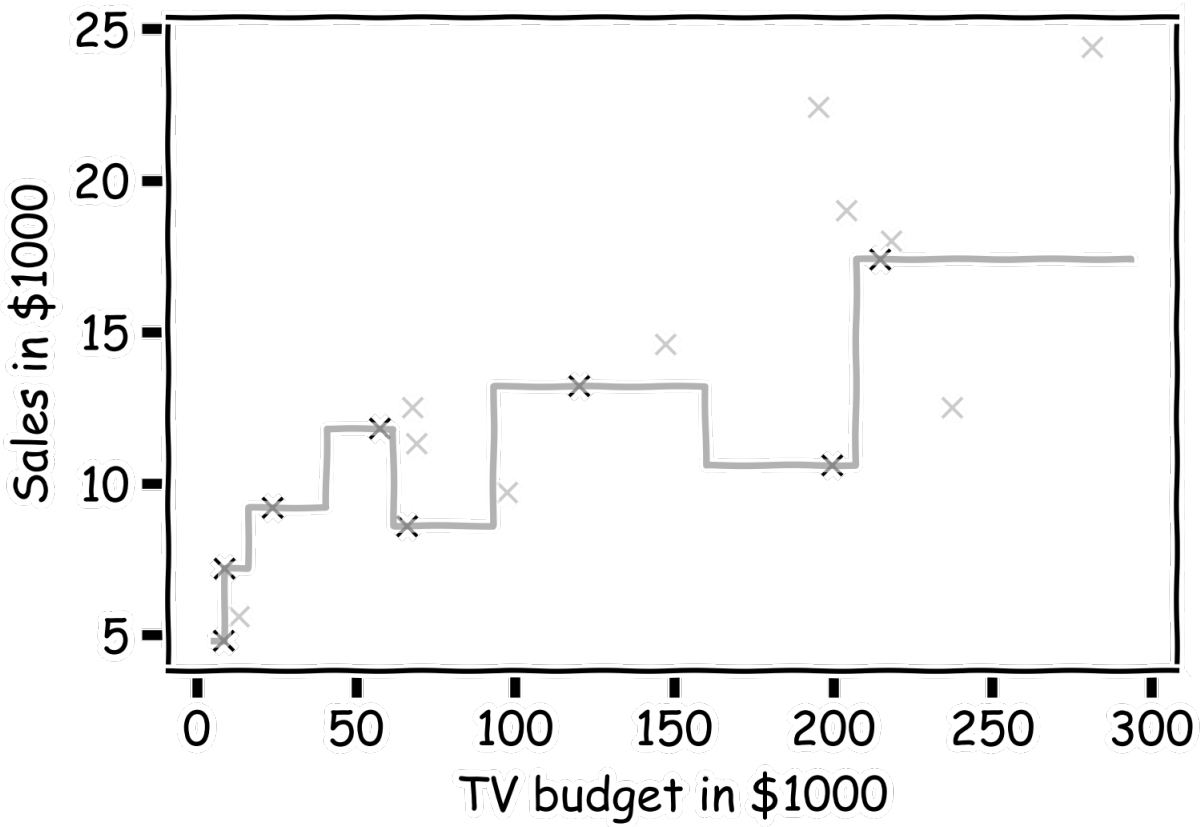
Error Evaluation

Estimate $\hat{y}$ for *k=1* .



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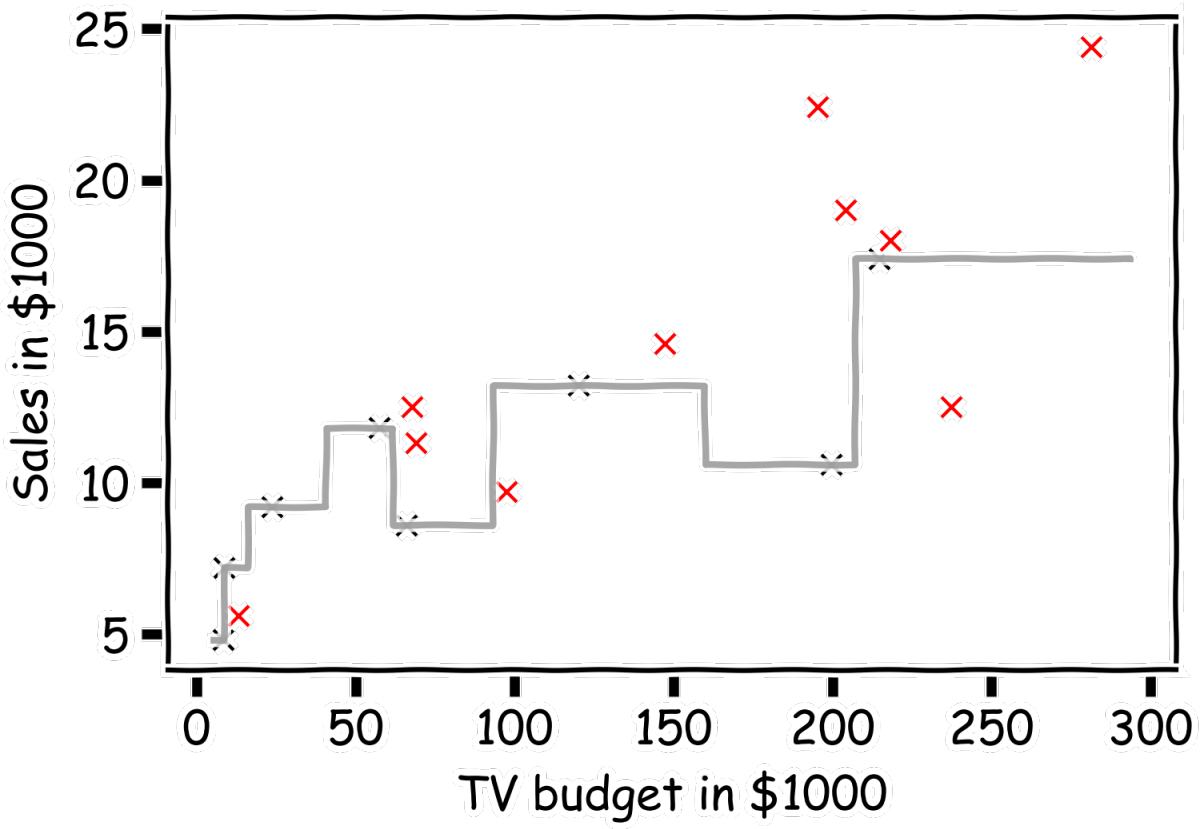
Error Evaluation

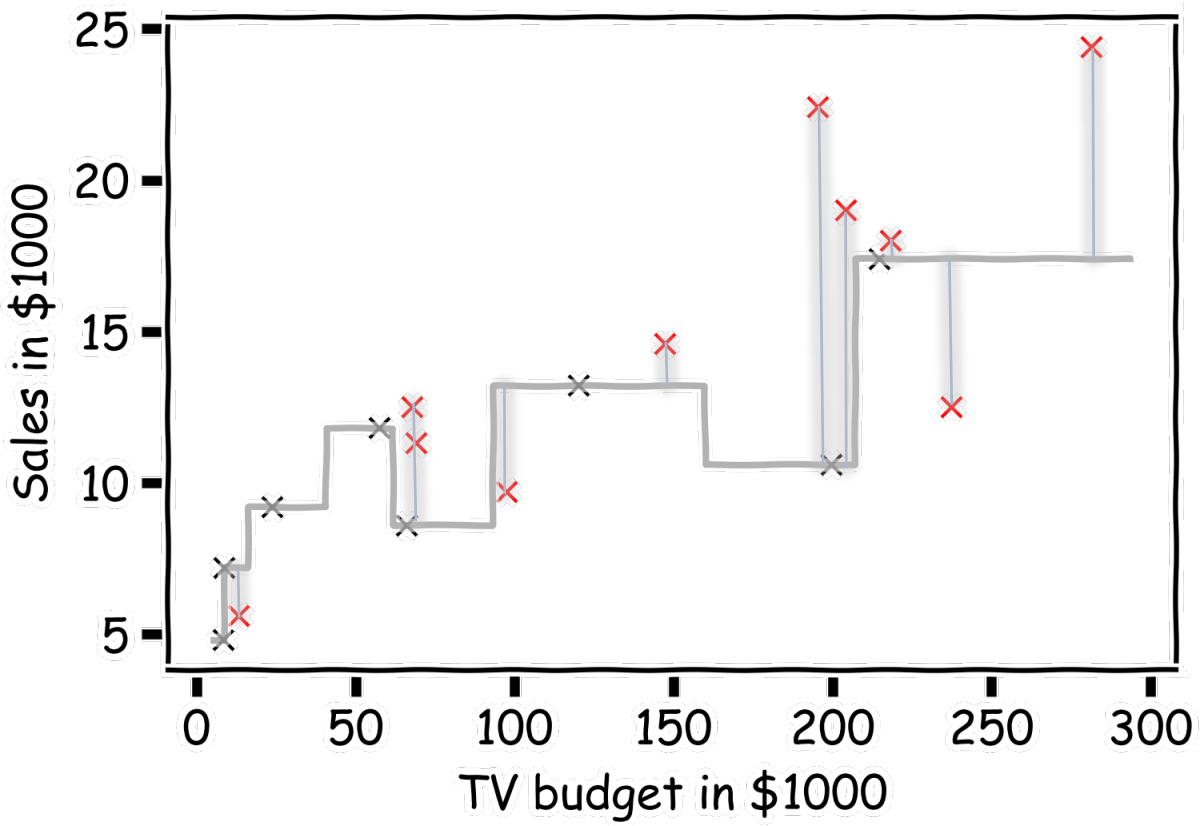
Now, we look at the data we have not used, the **test data** (red crosses).



This example and all material are provided by the Data Science course at Harvard University

Error Evaluation

Calculate the **residuals** $(y_i - \hat{y}_i)$.



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Error Evaluation

In order to quantify how well a model performs, we aggregate the errors, and we call that the ***loss*** or ***error*** *or* ***cost function.***

A common loss function for quantitative outcomes is the **Mean Squared Error (MSE):**

$$MSE = \frac{1}{n}\sum_{i=1}^{n}(y_i - \widehat{y}_i)^2$$

Note: Loss and cost function refer to the same thing. Cost usually refers to the total loss where loss refers to a single training point.

Error Evaluation

Caution: The MSE is by no means the only valid (or the best) loss function!

1. Max Absolute Error
2. Mean Absolute Error
3. Mean Squared Error

We can choose other functions here (but out of scope of this course).

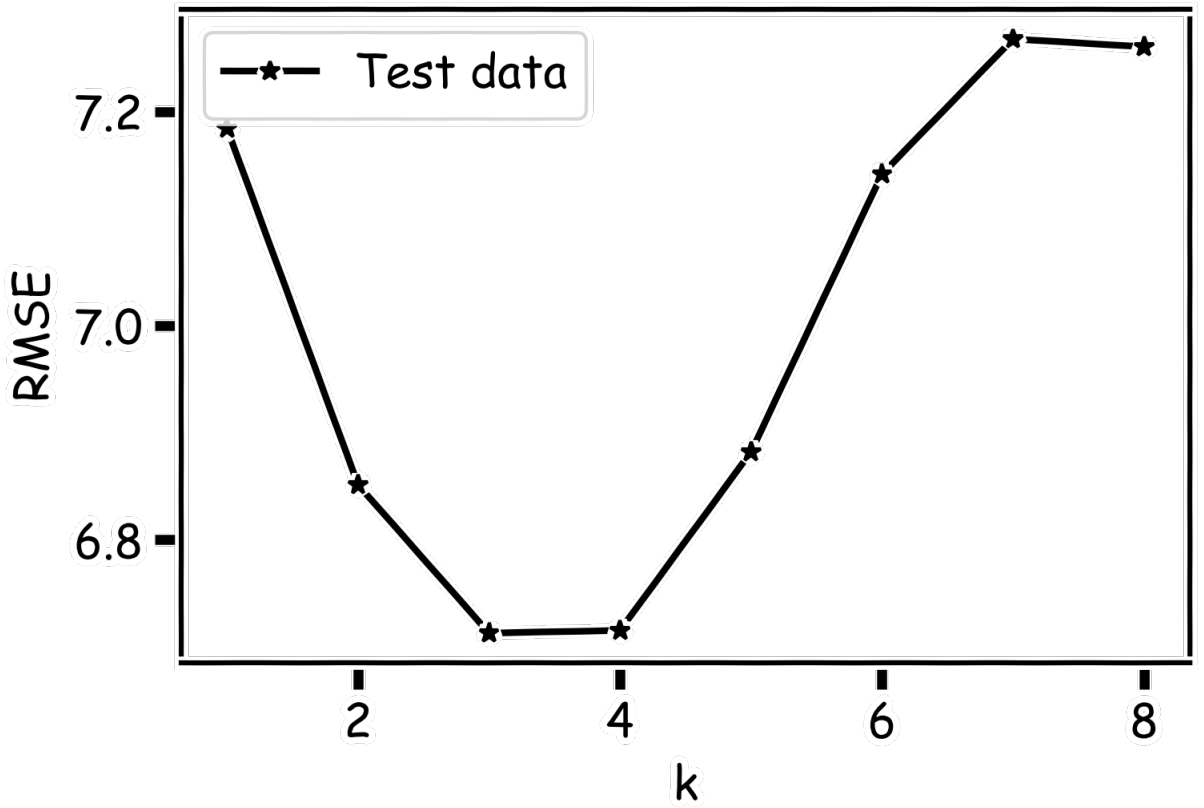
Note: The square **R**oot of the **M**ean of the **S**quared **E**rrors (RMSE) is also commonly used.

$$RMSE = \sqrt{MSE} = \sqrt{\frac{1}{n}\sum_{i=1}^{n}(y_i - \widehat{y_i})^2}$$

Model Comparison

Model Comparison

Do the same for all *k*'s and compare the RMSEs. *k=3* seems to be the **best model**.



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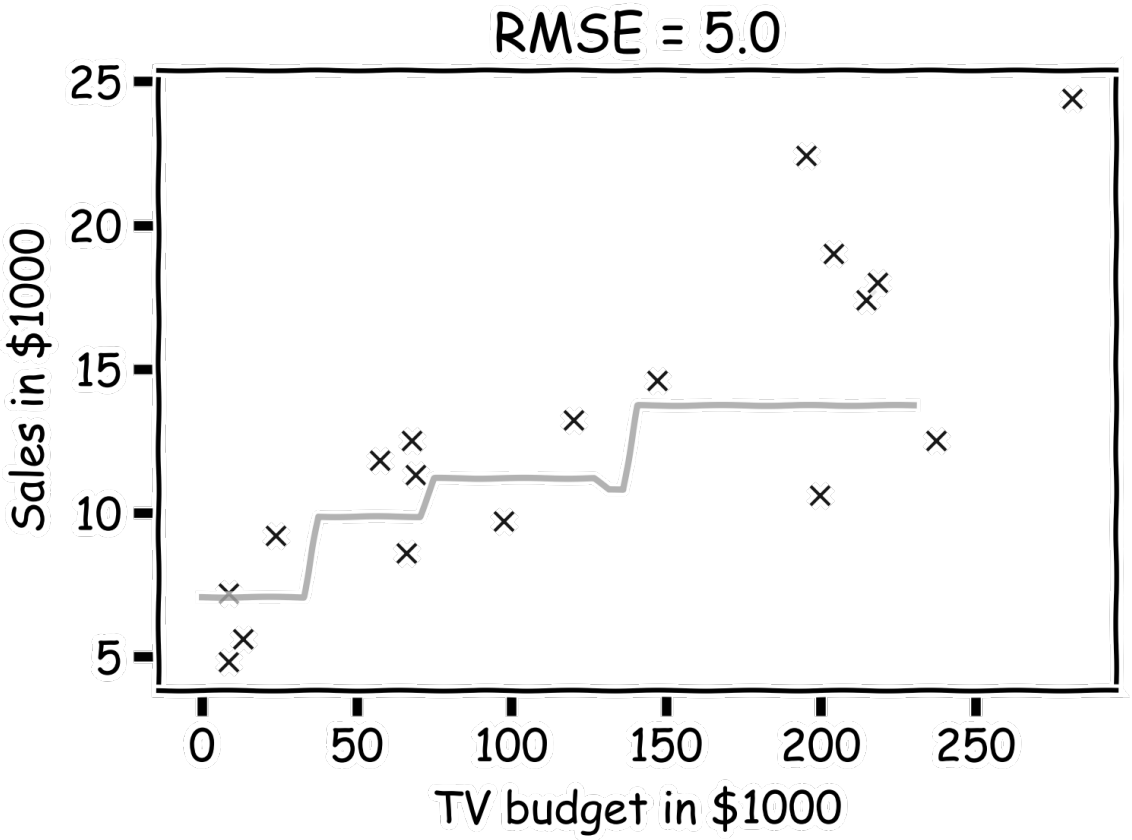
Model Fitness

Model fitness

For a subset of the data, calculate the RMSE for *k=3.*



Is RMSE = 5.0 good enough?

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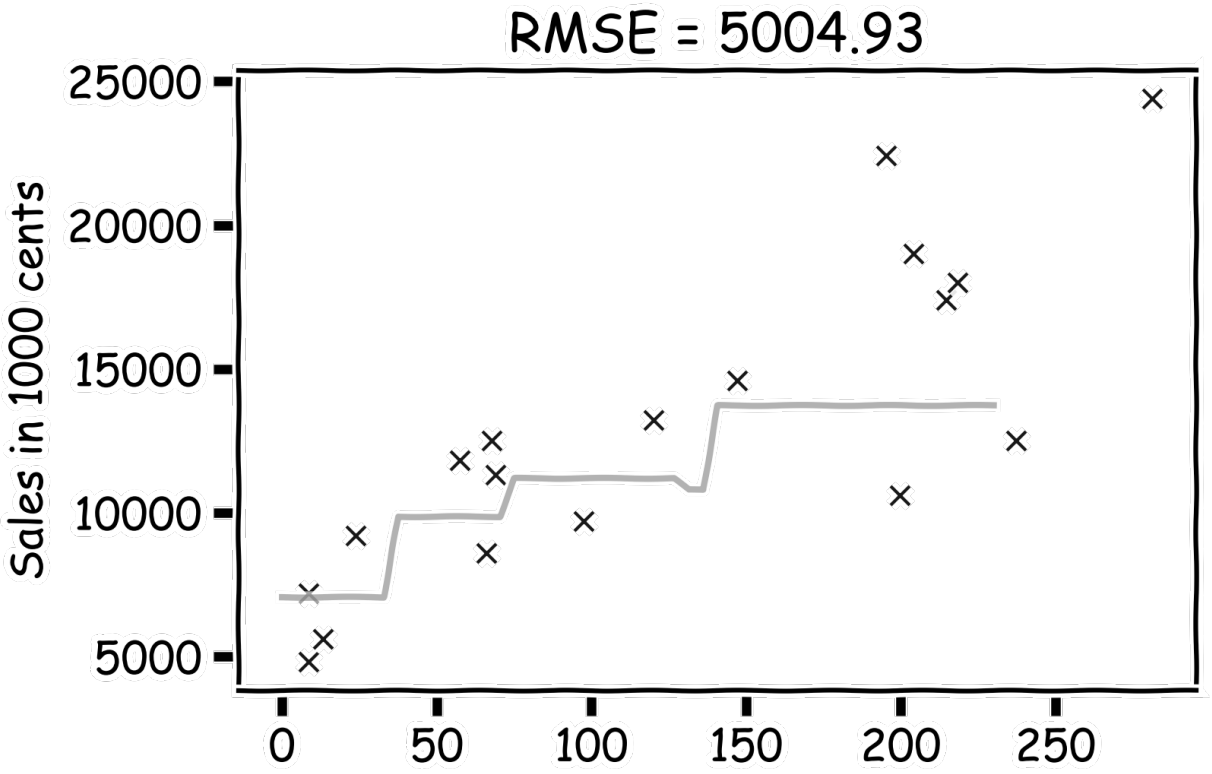
Model fitness

What if we measure the Sales in cents instead of dollars?

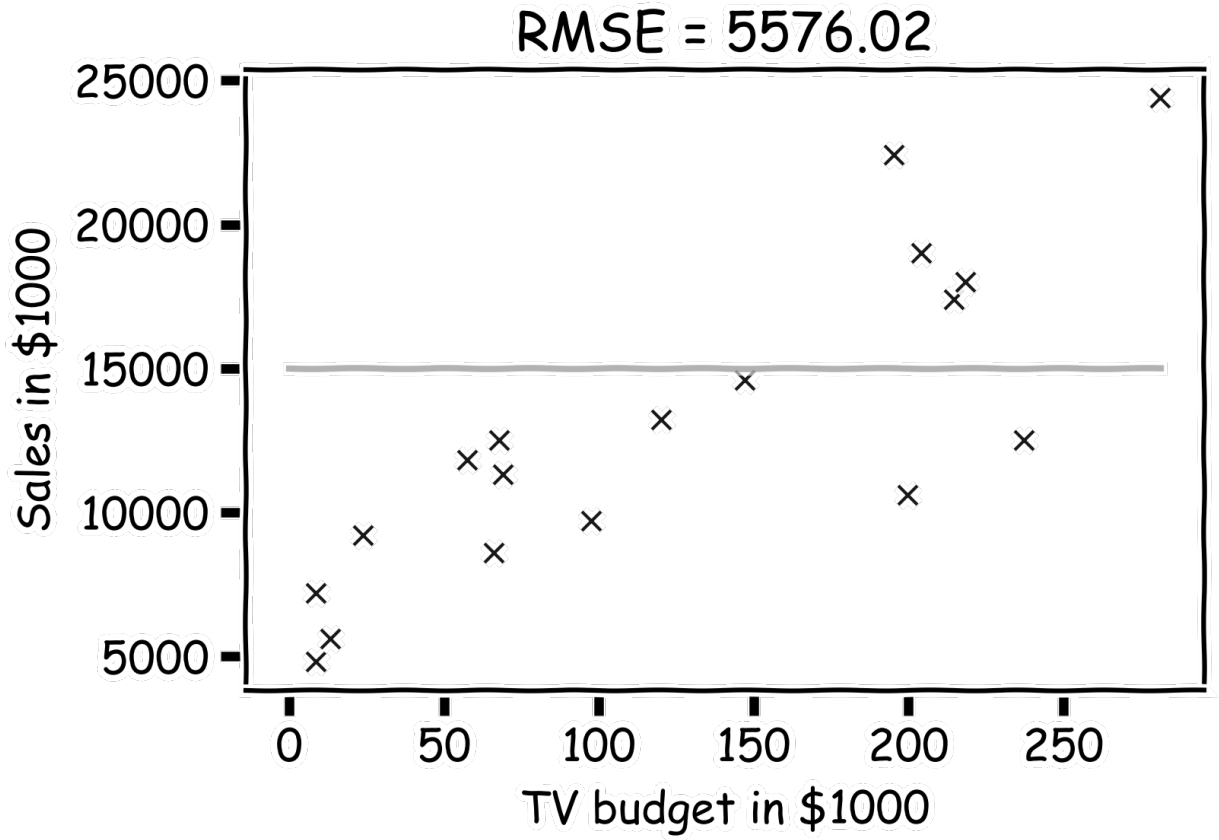


RMSE is now 5004.93.

Is that good?

Model fitness

It is better if we compare it to something.



We will use the simplest model:

$$\hat{y} = \bar{y} = \frac{1}{n}\sum_i y_i$$

as the worst possible model and

$$\hat{y_i} = y_i$$

as the best possible model.

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R-squared

$$R^2 = 1 - \frac{\sum_i (\hat{y}_i - y_i)^2}{\sum_i (\bar{y} - y_i)^2}$$

- If our model is as good as the mean value, $\bar{y}$, then $R^2 = 0$
- If our model is perfect, then $R^2 = 1$
- R^2 can be negative if the model is worst than the average. This can happen when we evaluate the model in the test set.

We will use the simplest model:

$$\hat{y} = \bar{y} = \frac{1}{n}\sum_i y_i$$

as the worst possible model and

$$\hat{y}_i = y_i$$

as the best possible model.

Recapitulation

Machine learning is for everyone, and it only predicts results based on incoming data!

For next class..

Finish Labs to practice programming

Complete Homework and review your peers' work

Check Assignment contents and due date

See "To do before class" for next lecture (~ 1 hour of self study)

Read paper for **Discussion** session before next week (~ 1 hour)

Post questions on the **Discussion** forum on Brightspace