

Machine Learning for Data Science (CS4786)

Lecture 1

Tu-Th 10:10 to 11:25 AM
Phillips Hall 101

Instructor : Karthik Sridharan

THE AWESOME TA'S

① Esin Durmus

② Vlad Niculae

③ Jonathan Simon

④ Ashudeep Singh

⑤ Yu Sun [TA consultant]

⑥ Yechuan(Jeff) Tian

⑦ Felix Wu

COURSE INFORMATION

- Course webpage is the official source of information:
<http://www.cs.cornell.edu/Courses/cs4786/2016sp>
- Join Piazza: <https://piazza.com/class/ijxdhmmko1h130>
- TA office hours will start from next week
- While the course is not coding intensive, you will need to do some light coding.

COURSE INFORMATION

- Assignments worth 60% of the grades
- Two competitions (worth 40% of the grade)
- TA office hours will start from next week
- Course is not coding intensive, light coding needed though (language your choice)

ASSIGNMENTS

- Diagnostic assignment 0 is out: for our calibration.
 - 3% of assignment grades allotted only to hand in A0
(we wont be giving grades for solutions)
 - Students who want to take course for credit need to submit this,
only then you will be added to CMS.
 - Hand in your assignments beginning of class on 4th Feb.
 - **Has to be done individually**

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- Three assignments A1, A2 and A3
 - Can be done in groups of size at most 4.
 - Only one write up/submission per group

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- Diagnostic assignment P1 (sometime mid semester)
 - **Has to be done individually**
 - Worth 10% of class grades

COMPETITIONS

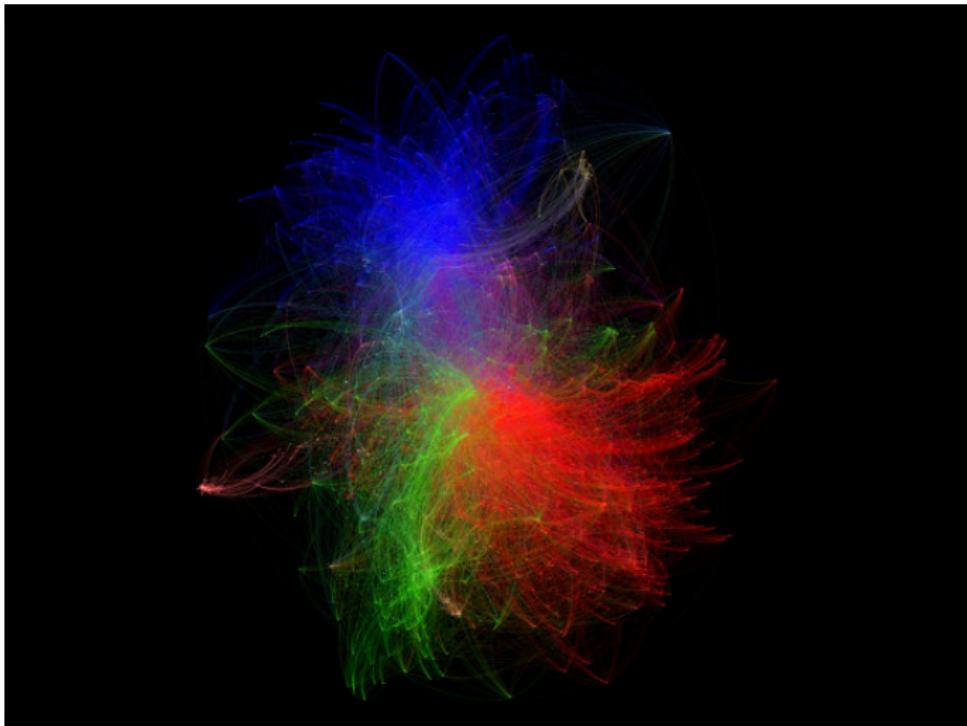
- 2 competition/challenges,
 - Clustering/data visualization challenge
 - Prediction challenge with focus on feature extraction/selection
- Will be hosted on “In class Kaggle”!
- Grades for project focus more on thought process (demonstrated through your reports)
- Kaggle scores only factor in for part of the grade.
- Groups of size at most 4.

Lets get started ...

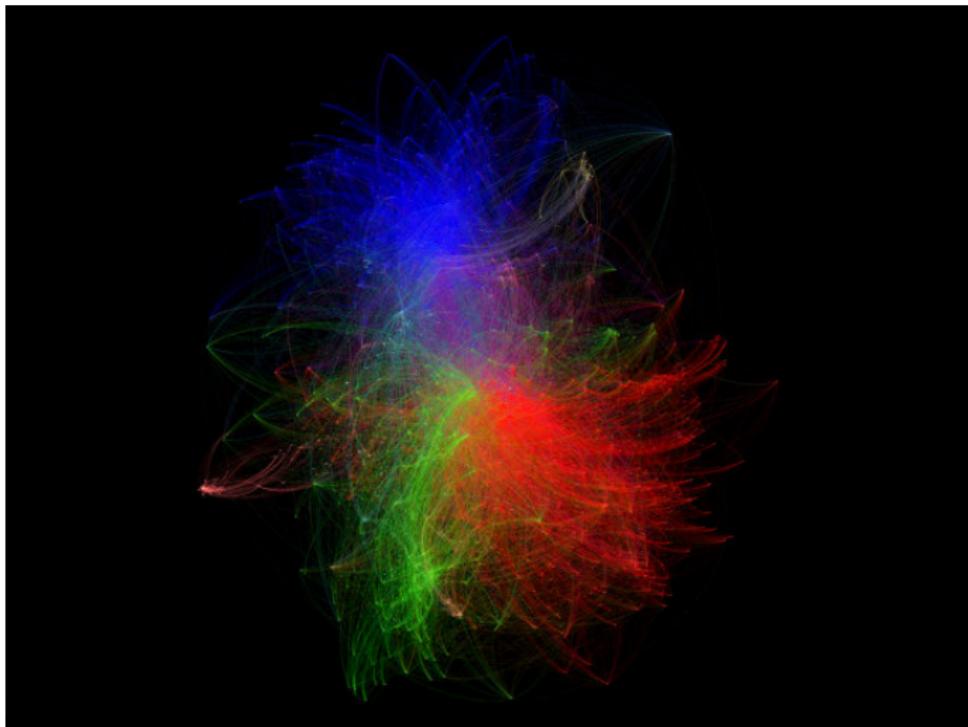
DATA DELUGE

- Each time you use your credit card: who purchased what, where and when
- Netflix, Hulu, smart TV: what do different groups of people like to watch
- Social networks like Facebook, Twitter, ...: who is friends with who, what do these people post or tweet about
- Millions of photos and videos, many tagged
- Wikipedia, all the news websites: pretty much most of human knowledge

Guess?



Social Network of Marvel Comic Characters!



What can we learn from all this data?

WHAT IS MACHINE LEARNING?

Use **data** to **automatically learn** to perform tasks **better**.

WHERE IS IT USED ?

Movie Rating Prediction

Chrome File Edit View History Bookmarks Window Help

www.netflix.com/WMovie/70178217

Apps XFINITY Apple Yahoo! Google Maps YouTube Wikipedia News Popular

NETFLIX

Browse Taste Profile KIDS DVDs

PLAY

House of Cards 2013-2014 TV-MA 2 Seasons

NETFLIX ORIGINAL

HOUSE OF CARDS

Bad, for a greater good.

Season 2 of this acclaimed original thriller series earned a total of 13 Emmy Award nominations including Outstanding Drama Series, Outstanding Lead Actor nominee Kevin Spacey and a ruffian congressman, Congressman Francis Underwood, who will stop at nothing to conquer the halls of power in Washington D.C. His secret weapon: his gorgeous, ambitious, and equally conniving wife Claire (Outstanding Lead Actress nominee Robin Wright).

Directors' Commentary Available

Watch Season 1 of this Emmy-winning series with exclusive scene-by-scene audio commentary from directors including David Fincher and Joel Schumacher.

Genres: TV Shows, TV Dramas

This show is: Witty, Cerebral, Dark

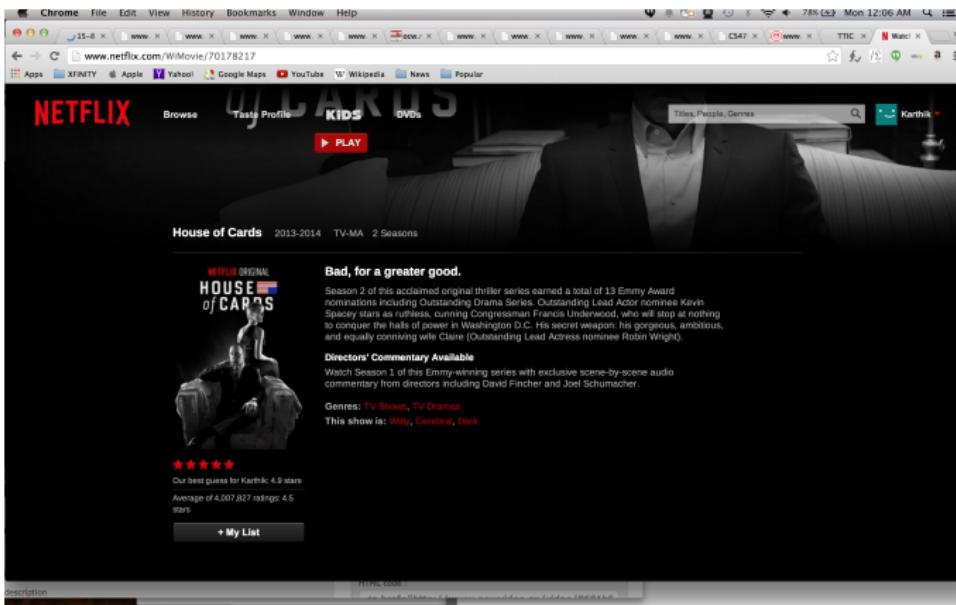
★★★★★

Our best guess for Karthic: 4.5 stars

Average of 4,007,821 ratings: 4.5

99% + My List

HTTP/1.1 200 OK



WHERE IS IT USED ?

Pedestrian Detection



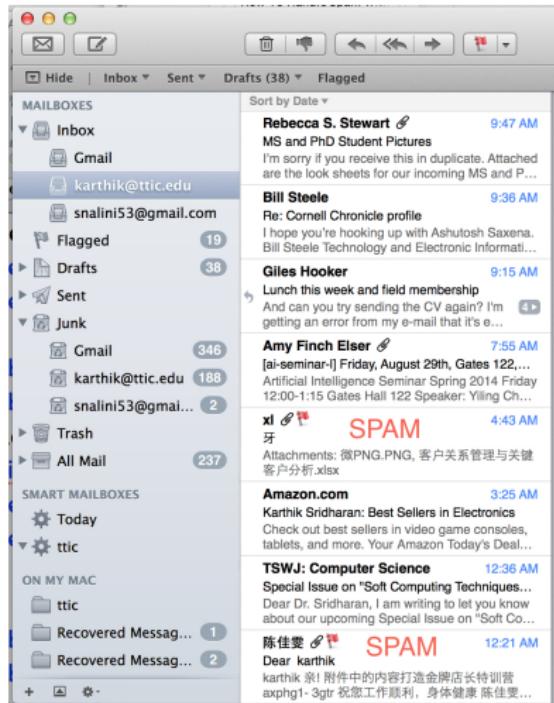
WHERE IS IT USED ?

Market Predictions



WHERE IS IT USED ?

Spam Classification



MORE APPLICATIONS

- Each time you use your search engine
- Autocomplete: Blame machine learning for bad spellings
- Biometrics: reason you shouldn't smile
- Recommendation systems: what you may like to buy based on what your friends and their friends buy
- Computer vision: self driving cars, automatically tagging photos
- Topic modeling: Automatically categorizing documents/emails by topics or music by genre
- ...

TOPICS WE WILL COVER

① Dimensionality Reduction:

Principal Component Analysis (PCA), Canonical Component Analysis (CCA), Random projections, Compressed Sensing (CS), ...

② Clustering and Mixture models:

k-means clustering, gaussian mixture models, single-link clustering, spectral clustering, ...

③ Probabilistic Modeling & Graphical Models:

Probabilistic modeling, MLE Vs MAP Vs Bayesian approaches, inference and learning in graphical models, Latent Dirichlet Allocation (LDA), Hidden Markov Models (HMM), ...

UNSUPERVISED LEARNING

Given (unlabeled) data, find useful information, pattern or structure

- Dimensionality reduction/compression : compress data set by removing redundancy and retaining only useful information
- Clustering: Find meaningful groupings in data
- Topic modeling: discover topics/groups with which we can tag data points

DIMENSIONALITY REDUCTION

- You are provided with n data points each in \mathbb{R}^d
- Goal: Compress data into n , points in \mathbb{R}^K where $K \ll d$
 - Retain as much information about the original data set
 - Retain desired properties of the original data set
- Eg. PCA, compressed sensing, ...

PRINCIPAL COMPONENT ANALYSIS (PCA)

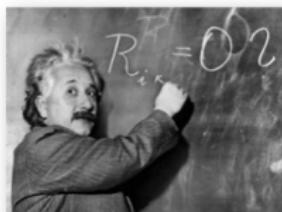
Eigen Face:

$$\text{Face} = 0.9571 * \text{Eigen Face 1} - 0.1945 * \text{Eigen Face 2} + 0.0461 * \text{Eigen Face 3} + 0.0586 * \text{Eigen Face 4}$$
The image shows a target face composed of four smaller images of faces stacked horizontally. The first image is a portrait of a man. To its right is the equation: = 0.9571 * . To the right of that is another image of a man's face. To the right of that is - 0.1945 * . To the right of that is a third image of a man's face. To the right of that is + 0.0461 * . To the right of that is a fourth image of a man's face. To the right of that is 0.0586 * . To the right of that is a final image of a man's face.

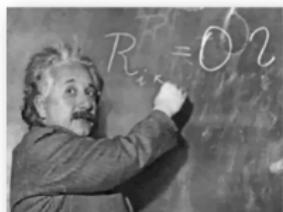
- Write down each data point as a linear combination of small number of basis vectors
- Data specific compression scheme
- One of the early successes: in face recognition: classification based on nearest neighbor in the reduced dimension space

COMPRESSED SENSING

From Compressive Sensing Camera



Original Target

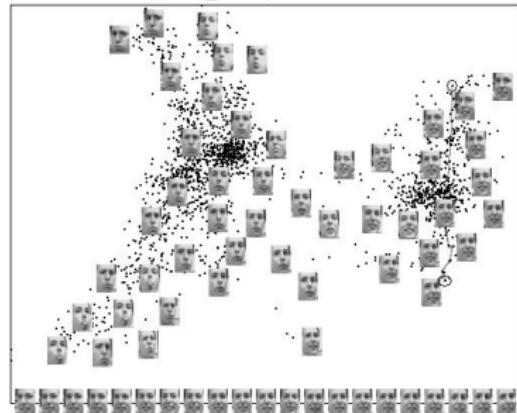


InView SWIR Reproduction

- Can we compress directly while receiving the input?
- We now have cameras that directly sense/record compressed information ... and very fast!
- Time spent only for reconstructing the compressed information
- Especially useful for capturing high resolution MRI's

DATA VISUALIZATION

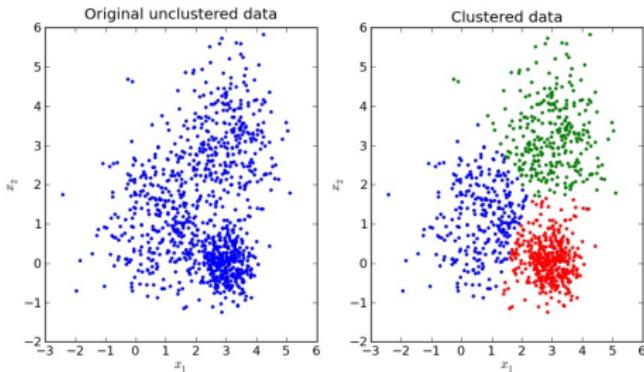
2D projection



- Help visualize data (in relation to each other)
- Preserve relative distances among data-points (at least close by ones)

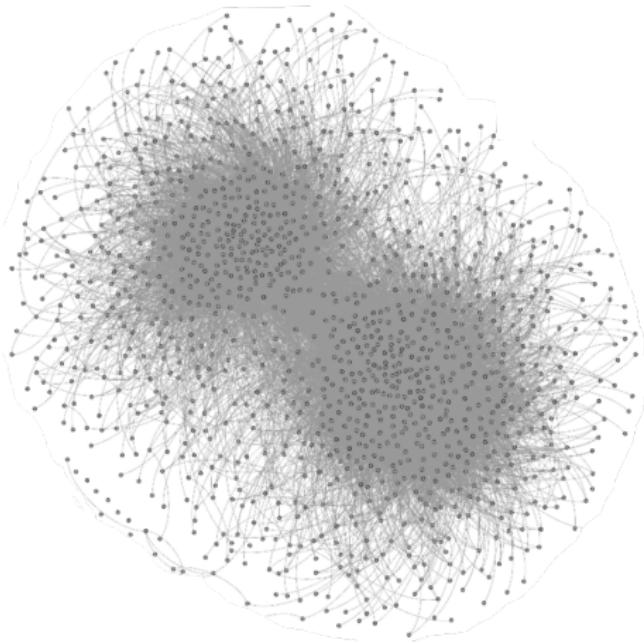
CLUSTERING

K-means clustering

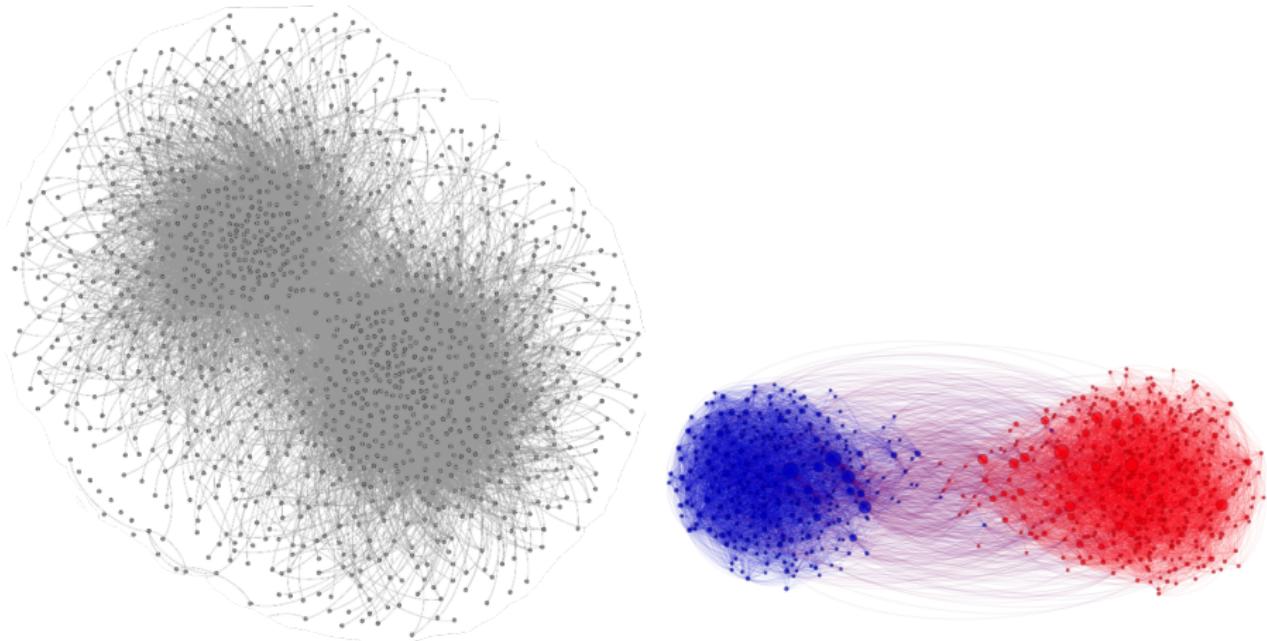


- Given just the data points group them in natural clusters
- Roughly speaking
 - Points within a cluster must be close to each other
 - Points between clusters must be separated
- Helps bin data points, but generally hard to do

TELL ME WHO YOUR FRIENDS ARE . . .



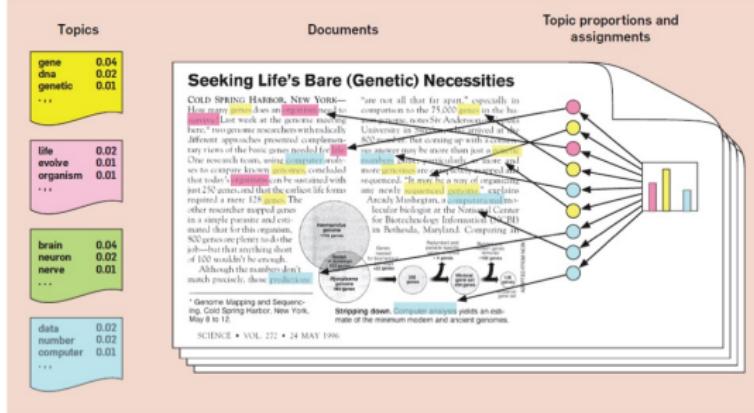
TELL ME WHO YOUR FRIENDS ARE ...



- Cluster nodes in a graph.
- Analysis of social network data.

TOPIC MODELLING

Figure 1. The intuitions behind latent Dirichlet allocation. We assume that some number of “topics,” which are distributions over words, exist for the whole collection (far left). Each document is assumed to be generated as follows. First choose a distribution over the topics (the histogram at right); then, for each word, choose a topic assignment (the colored coins) and choose the word from the corresponding topic. The topics and topic assignments in this figure are illustrative—they are not fit from real data. See Figure 2 for topics fit from data.



- Probabilistic generative model for documents
- Each document has a fixed distribution over topics, each topic has a fixed distribution over words belonging to it
- Unlike clustering, groups are non-exclusive

SUPERVISED LEARNING



- Training data comes as input output pairs (x, y)
- Based on this data we learn a mapping from input to output space
- Goal: Given new input instance x , predict outcome y accurately based on given training data
- Classification, regression

WHAT WE WON'T COVER

- Feature extraction is a problem/domain specific art, we won't cover this in class
- We won't cover optimization methods for machine learning
- Implementation tricks and details won't be covered
- There are literally thousands of methods, we will only cover a few!

WHAT YOU CAN TAKE HOME

- How to think about a learning problem and formulate it
- Well known methods and how and why they work
- Hopefully we can give you an intuition on choice of methods/approach to try out on a given problem

DIMENSIONALITY REDUCTION

Given data $\mathbf{x}_1, \dots, \mathbf{x}_n \in \mathbb{R}^d$ compress the data points in to low dimensional representation $\mathbf{y}_1, \dots, \mathbf{y}_n \in \mathbb{R}^K$ where $K << d$

WHY DIMENSIONALITY REDUCTION?

- For computational ease
 - As input to supervised learning algorithm
 - Before clustering to remove redundant information and noise
- Data visualization
- Data compression
- Noise reduction

DIMENSIONALITY REDUCTION

Desired properties:

- ① Original data can be (approximately) reconstructed
- ② Preserve distances between data points
- ③ “Relevant” information is preserved
- ④ Redundant information is removed
- ⑤ Models our prior knowledge about real world

Based on the choice of desired property and formalism we get different methods

SNEAK PEEK

- Linear projections
- Principal component analysis