Machine Learning & Applications

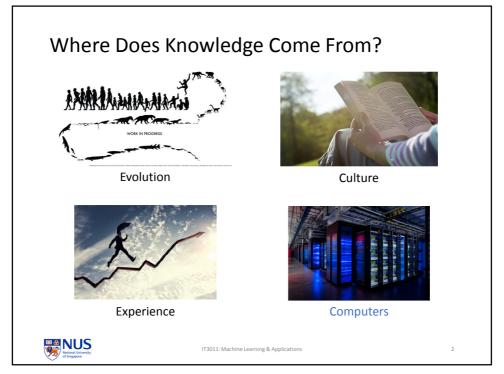
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Stefan Winkler



Credits: Pedro Domingos, Min-Yen Kan

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"Most of the knowledge in the world in the future is going to be extracted by machines and will reside in machines."

Yann LeCun, Director of Al Research, Facebook



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Knowledge Discovery by Computers

- Fill in gaps in existing knowledge
- Emulate the brain
- Simulate evolution
- Systematically reduce uncertainty
- Notice similarities between old and new



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Learning & Applications

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5 Tribes of ML



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5 Tribes of Machine Learning

Tribe	Origins	Algorithm
Symbolists	Logic, Philosophy	Inverse deduction
Connectionists	Neuroscience	Backpropagation
Evolutionaries	Evolutionary biology	Genetic programming
Bayesians	Statistics	Probabilistic inference
Analogizers	Psychology	Support vector machines



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Symbolists



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Inverse Deduction

Addition

Subtraction

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Inverse Deduction (Induction)

Deduction

Induction

Socrates is human

Socrates is human

+ Humans are mortal

+ ?

= ?

= Socrates is mortal



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Robot Scientist (Drug Discovery)

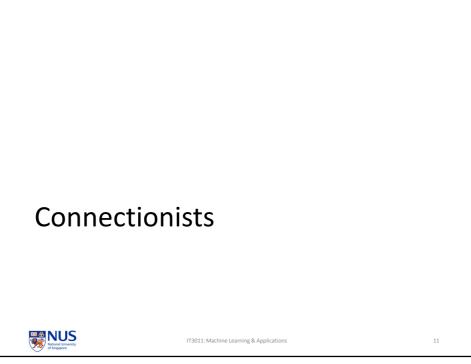


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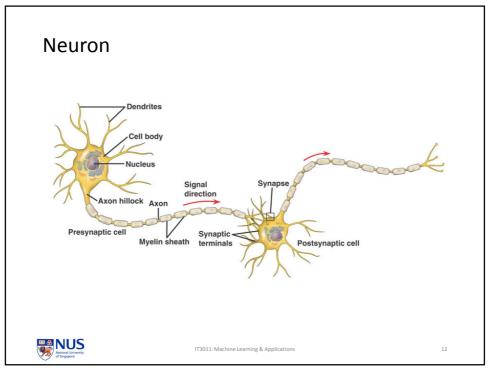
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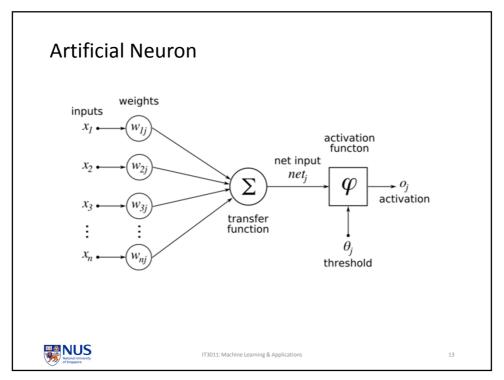
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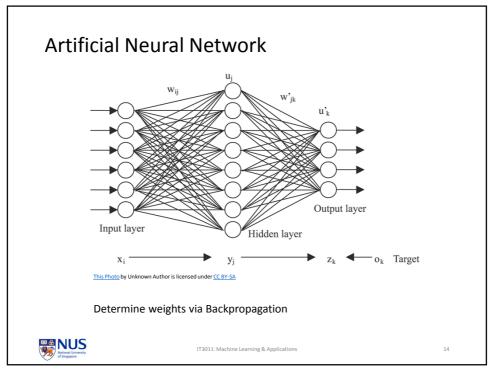
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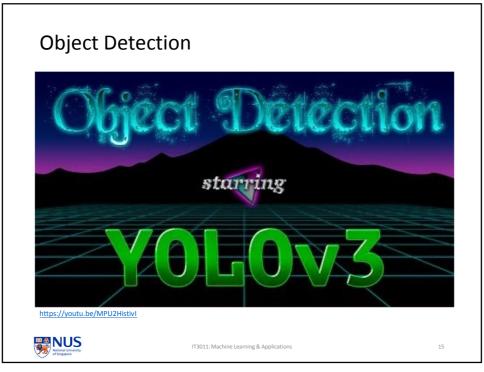
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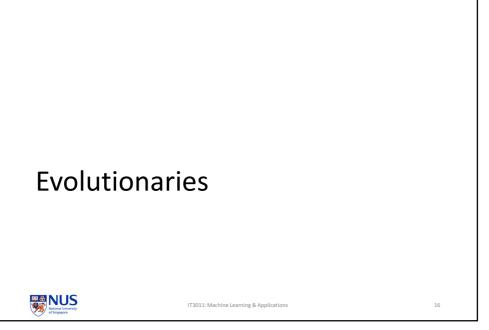
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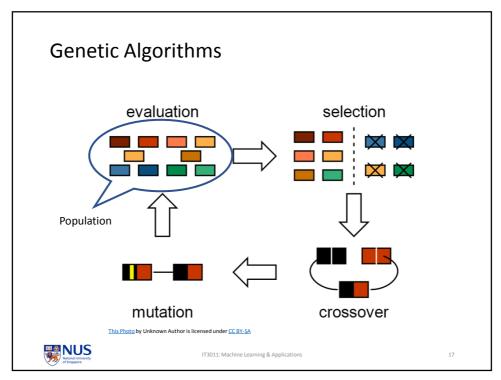
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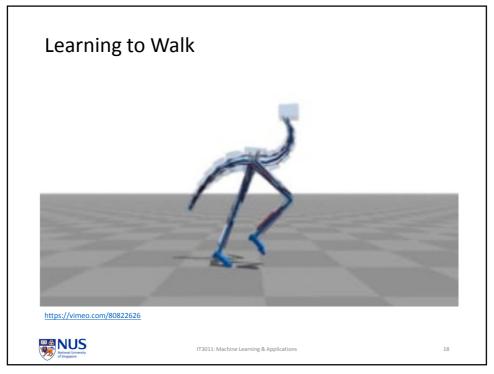
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Bayesians



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Probabilistic Inference

Likelihood: How probable is the data given that our hypothesis is true?

Prior: How probable was the hypothesis before observing

$$P(y|X) = \frac{P(X|y)P(y)}{P(X)}$$

Posterior: How probable is our hypothesis given the observed evidence?

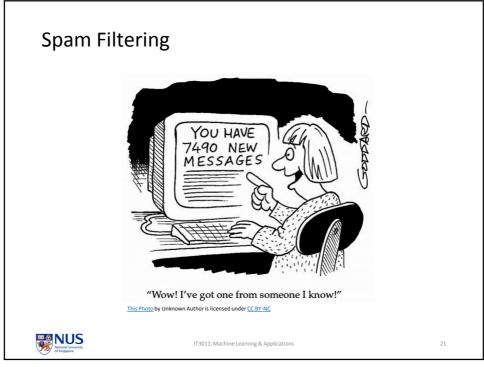
Marginal: How probable is the evidence under all possible hypotheses?



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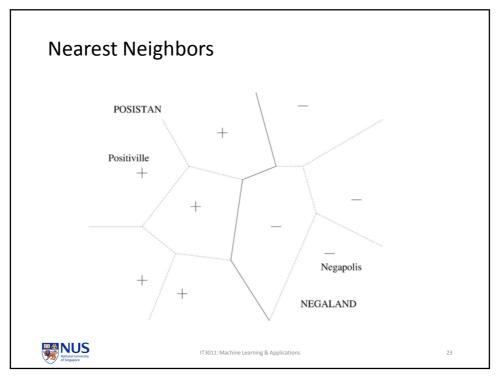




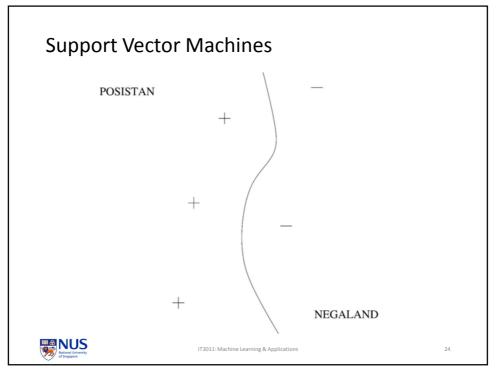
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5 Tribes of Machine Learning Tribe **Problem** Algorithm Symbolists **Knowledge Composition** Inverse deduction Connectionists Credit assignment Backpropagation **Evolutionaries** Structure discovery Genetic programming Bayesians Uncertainty Probabilistic inference Analogizers Similarity Support vector machines National University

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Back to Basics



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What is a Tree?





- Toddlers can identify trees
- Defining a tree is not obvious
- 3 criteria that define ML well:
 - A pattern exists;
 - It's difficult to pin down formally (mathematically);
 - We have data for it.



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Example: Credit Approval

- Banks need know to which loan applicants should be approved for their loan application.
 - If the bank approves an applicant that eventually defaults on their loan, this is a loss for the bank.
 - Conversely, if they reject an applicant that could actually pay back the loan with the compounded interest, they have missed an opportunity to make money.
- Input: Application
- Output: Decision
 - A pattern exists;
 - It's difficult to pin down formally (mathematically);
 - We have data for it.



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Example: Credit Approval

• Inputs (observations, variables, features):

Variable / Feature	Value
Age	26
Gender	Female
Salary	\$50k
Debt	\$250k
Credit score	643

- *n*-dimensional vector **x**
- Outputs (labels, ground truth, targets):
 - Binary variable y = {approve, reject}
- <Input, output> pair = instance



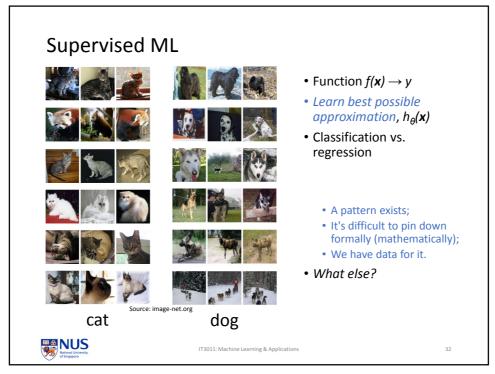
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Notation	Meaning	
x	an input example (vector)	
\mathbf{X}	a stacked set of inputs of form \boldsymbol{x}	 Data matrix X: Collection of all input vectors (rows of X)
y	set of (aligned) outputs	
n	number of features	
m	number of instances	
\mathbf{x}_i	i^{th} feature of input ${f x}$	
$\mathbf{x}^{(j)}$	\emph{j}^{th} input or instance	

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Python example: sklearn (scikit-learn)

- Using colab
- https://www.comp.nus.edu.sg/~winkler/IT3011/01b.colab



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Where is Machine Learning Useful?

- Automatic pattern discovery in large datasets
- Domains where humans lack knowledge to define effective features/algorithms
- Dynamically adapting to changing conditions



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Issues in Machine Learning

- What algorithms exist for learning from training examples?
- In what settings will particular algorithms converge?
- Which algorithms performs best?
- How much training data is necessary/sufficient?
- What bounds on accuracy/confidence can be determined?
- How to best choose the next data point for training?
- When/how can prior knowledge guide the process?
- What specific function should the system learn?



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