

Machine Learning Basics

Datta Lab presentation @ Princeton University

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Purpose of this talk

Teach you the very basic idea behind Machine Learning (ML)

Course materials are available!



http://lellep.xyz/blog/datta-lab-ml-course.html

Questions

- 1) Who has **heard** of ML?
- 2) Who has **used** ML in some way?

Questions

?

Feel free to ask questions!

What is ML?

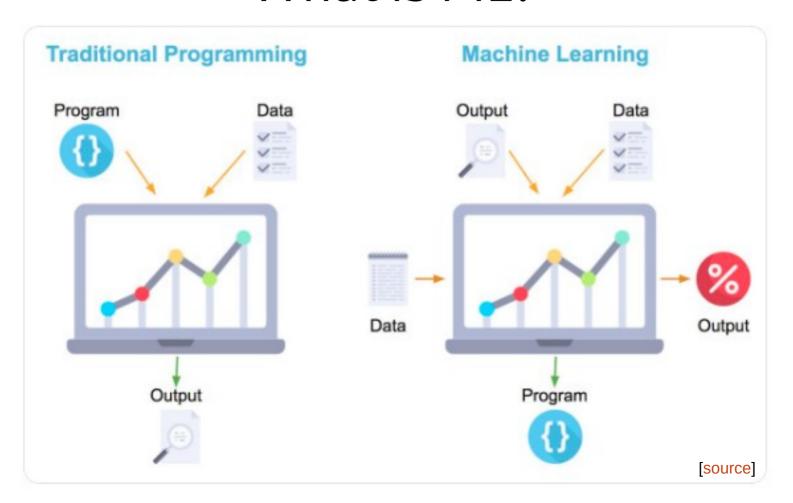
"ML is concerned with computer programs that automatically improve their performance through experience."

- Herbert Simon



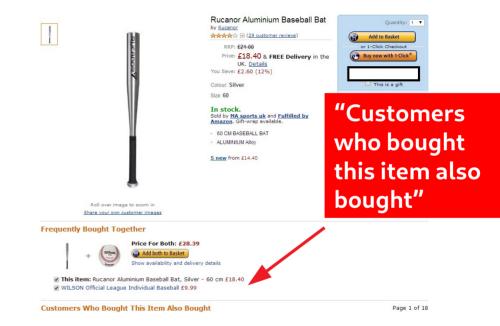
Herbert Simon (Turing Award & Nobel Prize)

What is ML?

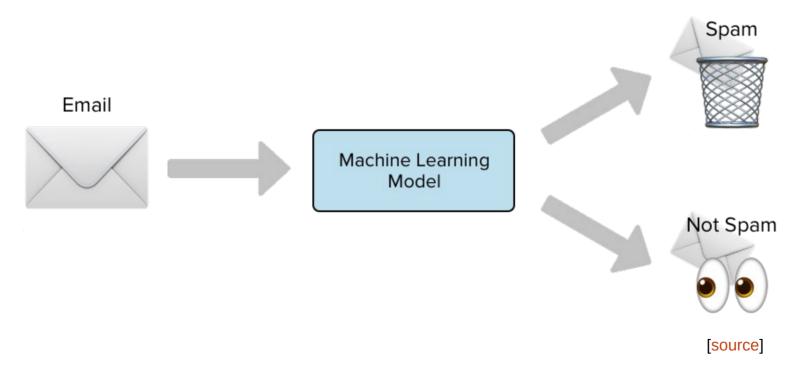


ML in daily life

- Most online services
 - Facebook
 - Google
 - Amazon
- Everywhere in daily life
 - Social media
 - Phones
 - Cars



ML in daily life



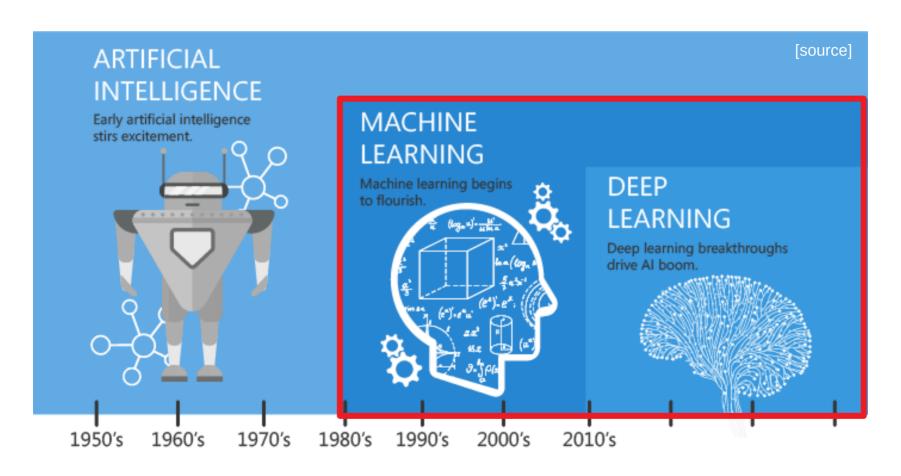
Very popular and in operation for ages already: Spam filters

Advantages of ML

- ML can adapt to data
- ML can solve problems too hard to formulate a traditional algorithm for

Note: There also exist plenty of downsides, too!

ML and Al: Not to be mixed up



Concept of ML

"Learning" - Improving w.r.t. some task with experience

• Improve over task T

• With respect to performance measure P

• Based on experience E

Often called "training"

Concept of ML example

- Spam filter
- Here:
 - Task: Identify spam emails
 - Performance: accuracy and errors
 - Experience: Database of emails

Labour-intensive and expensive!

Also: Labels of these emails if they were spam or not

Data: Training, validation and test

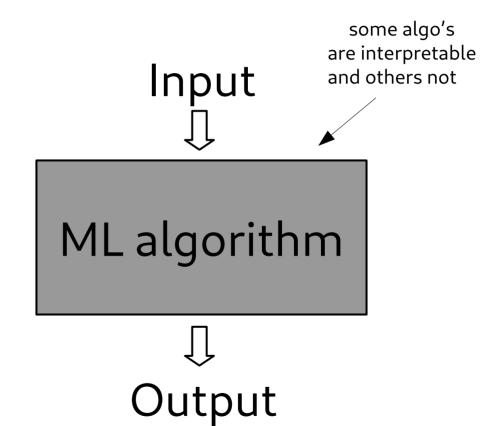
- Experience = data that is shown to ML algorithm
 - Might come in a database ...
 - ... or in a stream of incoming data

Not used for training but to inform decisions

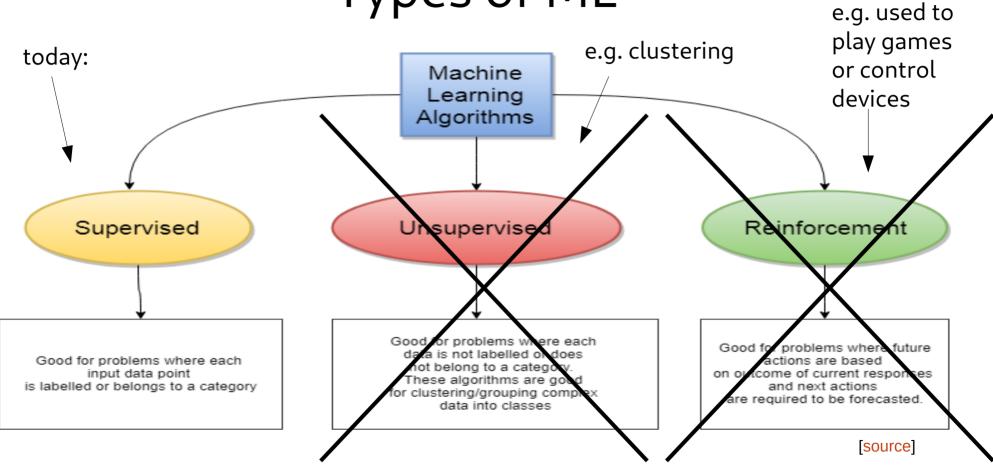
- Data is then partitioned
 - Training data: Used to train the ML algorithm
 - Validation data: Check ML algorithm's performance
 - Test data: Task you care about as user

Samples and features

- Typical setting:
 - Data consists of samples
 - Samples consist of input-output pairs
- Input is sometimes called features



Types of ML



Supervised learning

- Given: Training data
 - Input values
 - Desired output
- Goal: For similar input values, generate reasonable output
- Typically: Interpolation, not extrapolation!

Modi of ML

- 2 major classes:
 - Classification and
 - Regression

- Classification: predict classes of input data
- Regression: predict numerical values of input data
- Multiple classes and numerical values possible

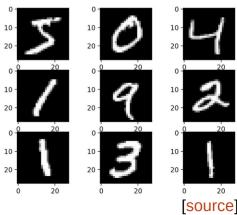
Modi of ML example

2 major classes:

- Classification and
- Regression

Classification:

- Identify handwritten zip codes
- Make them machine readable



Modi of ML example

2 major classes:

- Classification and
- Regression

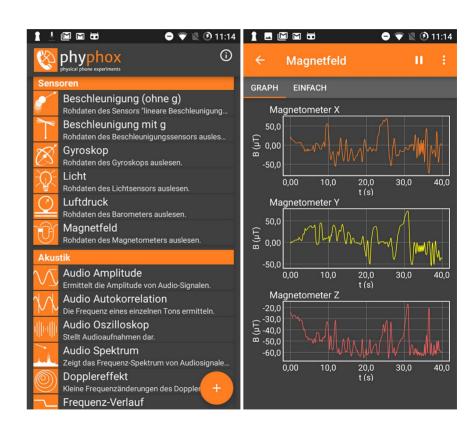
Regression:

- Given: House ...
 - ... location
 - ... living area
 - ... age
- Predict: Its price

... but wait: doesn't that sound like interpolation? Yes, it does!

Live demo: phyphox

- Educational app
- Allows access to all your phone's sensors



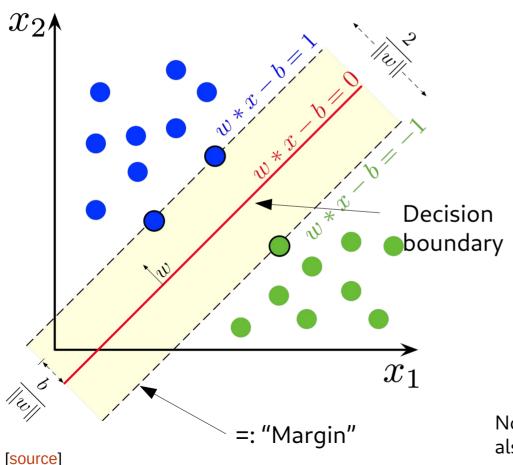
Live demo: ML with phyphox

[Live demo – Part 1 - Preparations]

Support Vector Machines

- Classical ML algorithm
- Can be used for *classification* and *regression*
- Here: Use it for classification
- Purpose for here:
 - Learn a linear decision boundary of data
 - ... in multi-dimensional space
 - ... learn an optimal one (in some sense)

Support Vector Machines



Descision boundary:

$$w \cdot x - b = 0$$

 Place decision boundary so that margin is maximal

Note: I show here the linear version. But it also works with non-linear features!

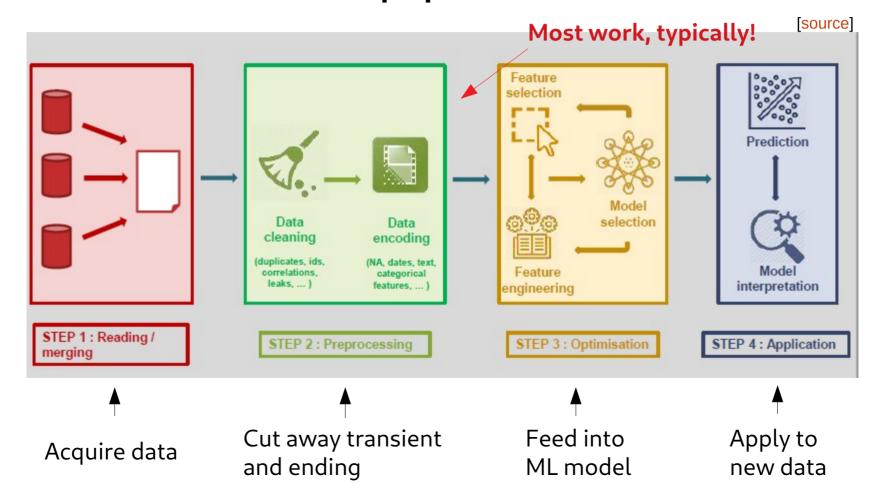
Example: ML with **phyphox**

[Live demo – Part 2 – ML]

ML pipelines

- ML application consists of multiple steps
- Certain steps repeat for most ML algorithms
- These steps called "pipeline"

ML pipelines

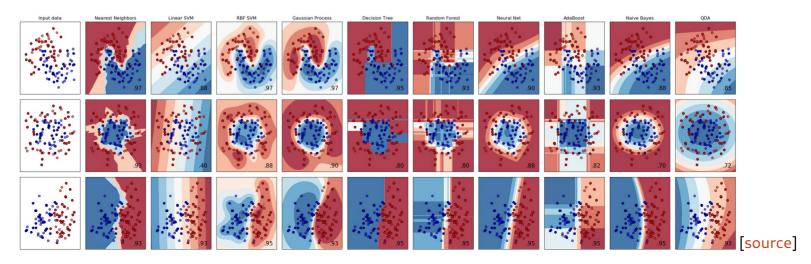


Frameworks

- Most of the heavy lifting is done by Python packages
- Examples:
 - sklearn
 - Tensorflow
 - PyTorch
 - ... many others!

Frameworks: Sklearn

- Many ML models available
- Lots of utility functions
- Example: Different classifiers



Sources

ML:

- https://de.slideshare.net/liorrokach/introduction-to-machine-learning-13809045
- https://medium.com/fintechexplained/machine-learning-algorithm-comparison-f14ce372b855
- https://medium.com/app-affairs/9-applications-of-machine-learning-from-day-to-day-life-112a47a429d0
- https://towardsdatascience.com/spam-detection-with-logistic-regression-23e3709e522

SVM:

- https://en.wikipedia.org/wiki/Support-vector_machine
- http://web.mit.edu/6.034/wwwbob/svm-notes-long-08.pdf
- https://blog.aylien.com/support-vector-machines-for-dummies-a-simple/
- https://en.wikipedia.org/wiki/Support-vector_machine

Sklearn:

https://scikit-learn.org/stable/auto_examples/classification/plot_classifier_comparison.html

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Questions



Feel free to ask questions!

Next session

Neural networks & deep learning

Backup slides

Unsupervised learning

Examples:

- K-means clustering
- PCA
- Autoencoders
- Generative Neural Networks

Reinforcement learning

Examples:

- Q-learning
- State Action Reward State Action (SARSA)