Machine Learning

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Introduction to Machine Learning

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Machine Learning

Arthur Samuel coined the term *Machine Learning* as:

> *"Field of study that gives computers the ability to learn without being explicitly programmed."*

Definition: A program learns from **experience (E)** with respect to a class of **tasks (T)** and a **performance measure (P)**, if its performance at tasks in T, measured by P, improves with experience E. — Tom Mitchell, 1997,

Well-Defined Learning System

A **well-defined learning system** can be represented as:

$$\langle P, T, E \rangle$$

Example: Handwriting Recognition

- **Task (T):** Recognizing and classifying handwritten words in images.
- **Performance (P):** Percentage of correctly classified words.
- **Experience (E):** A database of handwritten words with correct labels.

Key Components of a Machine Learning Problem

- **Task (T):** What the system needs to do (e.g., classify emails, predict house prices).
- **Performance Measure (P):** How success is evaluated (e.g., accuracy, precision, recall).
- **Experience (E):** What data or interactions the system uses to improve (e.g., training datasets, user interactions, simulations).

Goals of Machine Learning

The main goals of Machine Learning (ML) are:

- **Automation:** Enable computers to perform tasks without explicit programming.
- **Prediction:** Accurately predict outcomes from data.
- **Recognition:** Identify patterns, objects, or events in data.
- **Adaptation:** Improve performance over time with experience.
- **Decision Making:** Support or automate decision-making processes.
- **Efficiency:** Reduce human effort in analyzing large and complex datasets.

Example: A recommendation system that improves suggestions based on user interactions.

Applications of Machine Learning

- **Healthcare:** Disease diagnosis, medical imaging analysis, drug discovery.
- **Finance:** Credit scoring, fraud detection, algorithmic trading.
- **Retail & E-commerce:** Recommendation systems, customer behavior analysis.
- **Transportation:** Self-driving cars, traffic prediction, route optimization.
- **Natural Language Processing:** Chatbots, language translation, sentiment analysis.
- **Computer Vision:** Face recognition, object detection, video surveillance.
- **Robotics:** Adaptive robots, industrial automation, intelligent agents.
- **Entertainment:** Personalized content recommendations (movies, music, games).

Example: Netflix recommends movies based on your past watching patterns.

Aspects of Developing a Learning System

When designing a Machine Learning system, several key aspects must be considered:

1. **Training Experience / Data:** Data provides experience.
2. **Choosing the Target Function:** Target function defines what to learn.
3. **Choosing a Representation for the Target Function:** Representation decides how it can be modeled.
4. **Choosing a Function Approximation Algorithm:**Algorithm teaches the model to approximate it.
5. **The final design:** constitutes the fully specified learning system

1. Training Experience / Data

- Dataset:instances of data used for learning or evaluation.

$$D = \{(x_i, y_i)\}_{i=1}^{N}$$

  - x_i : input feature vector
  - y_i : corresponding output label
  - N : total number of training samples
- (x_i, y_i) is assumed to be independently and identically distributed **(i.i.d.).** Formally,

$$(x_i, y_i) \sim P(X, Y)$$

- $P(X, Y)$: Probability that input X and label Y occur together

2. Choosing the Target Function

- Target function f is the **true underlying rule** that maps inputs X to outputs Y.

$$f : X \to Y$$

- **Examples:**
  - Regression: $Y \in \mathbb{R}$ (continuous output)
  - Classification: $Y \in \{1, \ldots, K\}$ (discrete output)

3. Choosing a Representation for the Target Function

- **Definition:** Representation defines how the hypothesis h can be modeled.
- **Examples:**

$$h(x) = w^T x + b \quad \text{(linear model)}$$

$$h(x) = \mathrm{NN}(x; \theta) \quad \text{(neural network)}$$

- Representation limits the hypothesis space $\mathcal{H}$:

$$h \in \mathcal{H}$$

Your choice of representation decides what kinds of functions your model is allowed to pick from

Hypothesis Space

- The **hypothesis space** is the set of all models that a learning algorithm can represent, from which it selects the best-fit hypothesis to map inputs to outputs.

  Example: For a **linear regression** problem, the hypothesis space includes all possible lines:

  $$y = mx + b$$

  where:

  - m = slope of the line
  - b = y-intercept
- Different combinations of (m, b) represent different hypotheses in the space.
- **Goal:** The learning algorithm searches through the hypothesis space to find the **single best hypothesis** $h \in H$ that minimizes error on the training data.

Hypothesis

A **hypothesis** is a candidate function or model chosen by the learning algorithm to approximate the unknown target function:

$$h : X \to Y$$

- X = input features
- Y = output labels
- $h(x)$ = predicted label for input x

Goal:

$$h \approx f \quad \text{(target function)}$$

4. Choosing a Function Approximation Algorithm

Algorithm A searches $\mathcal{H}$ to find h minimizing empirical risk:

$$\hat{h} = \arg\min_{h \in \mathcal{H}} \frac{1}{N} \sum_{i=1}^{N} L(h(x_i), y_i)$$

where:

- $\hat{h}$ = the hypothesis (model) that minimizes the average loss over all training data.
- $h \in \mathcal{H}$ = the hypothesis space (all possible functions defined by the representation, e.g., linear functions)
- $L = L(h(x_i), y_i)$ measures prediction error

5. Final Design

- The final design constitutes the fully specified learning system, integrating:
  - Training dataset $D = \{(x_i, y_i)\}_{i=1}^{N}$
  - Target function $f : X \to Y$
  - Choose a hypothesis $h \in \mathcal{H}$ such that $h \approx f$
  - Choose Function approximation algorithm A

Performance Metrics

A bank develops a model to detect fraudulent transactions. The model was tested on 200 transactions with the following results:

$$\textbf{TP} = \textbf{50}, \quad \textbf{TN} = \textbf{120}, \quad \textbf{FP} = \textbf{20}, \quad \textbf{FN} = \textbf{10}$$

Tasks:

- Calculate the **Accuracy**, **Precision**, **Recall**

Formulas:

$$\text{Accuracy} = \frac{TP + TN}{TP + TN + FP + FN}$$

$$\text{Precision} = \frac{TP}{TP + FP}$$

$$\text{Recall} = \frac{TP}{TP + FN}$$

Solution: Accuracy, Precision, and Recall

Given: $\text{TP} = 50, \;\; \text{TN} = 120, \;\; \text{FP} = 20, \;\; \text{FN} = 10$

1. **Accuracy**

$$\text{Accuracy} = \frac{50 + 120}{50 + 120 + 20 + 10} = \frac{170}{200} = 0.85$$

2. **Precision**

$$\text{Precision} = \frac{50}{50 + 20} = \frac{50}{70} \approx 0.71$$

3. **Recall**

$$\text{Recall} = \frac{50}{50 + 10} = \frac{50}{60} \approx 0.83$$