

Overview of Machine Learning

What is Machine Learning?

- Techniques to improve the performance of programs based on given data, previous results, or experiences.
 - Methods for creating computer programs by the analysis of data sets.
- Hmm, may we call it "data-analysis techniques"?
 - It's not perfect, but it's pretty accurate
- Then, How is it different from with statistics?
 - Statistics is a branch of mathematics, but ML is not
 - You can add heuristic knowledge or bold assumptions for data analysis

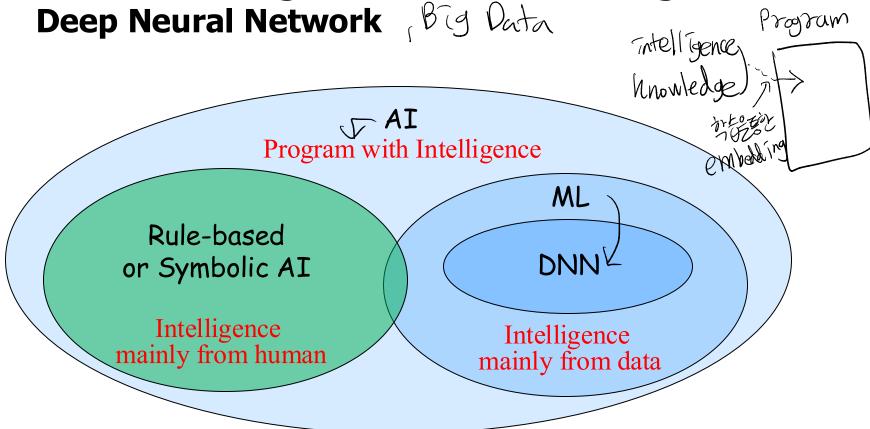
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Applications

- Voice/Face/Fingerprint/Iris/DNA/Signature recognition
- Web-search, Document & information retrieval, Machine translation
- Recommendation, Spam filter
- Credit card fraud detection, Loan application analysis
- Marketing, Stock market prediction
- Games: Chess, Go
- ...

How they are different

• Artificial Intelligence, Machine Learning, and



How they are different

Artificial Intelligence

- To build programs acting intelligently
- We need to code "intelligence" into programs
- Where do we obtain "intelligence"?

From human-beings

- They have intelligence
- Extract "intelligence" from them by asking "how do you do that?"
- Expert systems -> Big failure

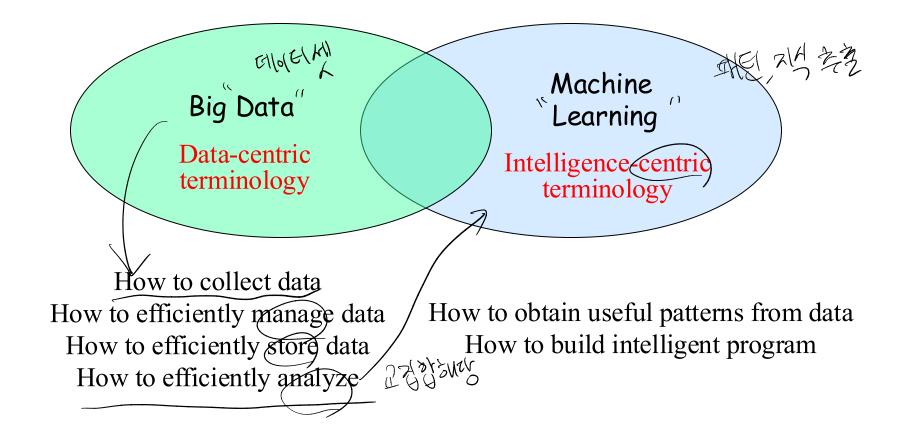
From data

- Human-beings create data, so their intelligent behavior or decisions are resolved in the data
- If we distillate it, we can obtain "intelligence"
- Successful, but why now?



How they are different

Big Data and Artificial Intelligence



Related Theories in M

Math

- Probability and Statistics
 - Conditional Probability, Bayesian Rule, Independency, Maximum Likelihood, Normal Distribution, Expectation, Variance, Covariance, Covariance Matrix
- Linear Algebra
 - Inverse Matrix, Eigen Value, Eigen Vector, Singular Value Decomposition
- Optimization:
 - Gradient Descent, Convex Optimization, Expectation-Maximization, Quadratic Programming

Programming

- Dynàmic Programming
- Divide and Conquer
- Computational complexity theory

Some Types of ML Problems (1)

Classification

Voice/Face/Fingerprint/Iris/DNA/Signature recognition,
 Recommendation, Spam filter, Credit card fraud detection

Regression

Loan application analysis, Marketing, Stock market prediction

Clustering

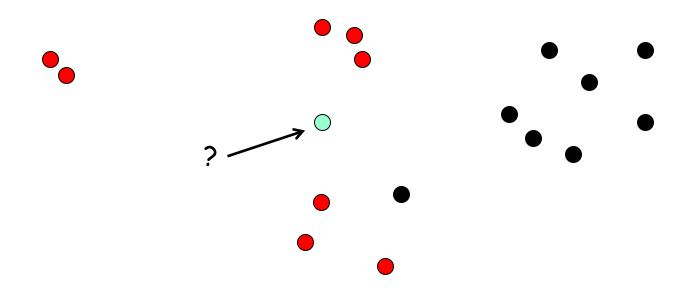
Web-search, Document & information retrieval, Machine translation

Dimension Reduction

Some Types of ML Problems (2)

Classification

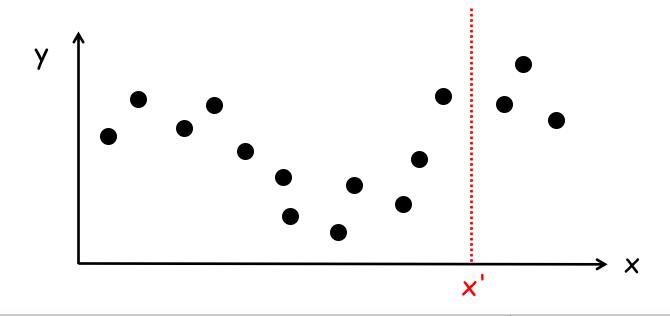
- A set of labeled data is given
- Your program should find the boundary between labels
- If a query is given, your program should answer the label



Some Types of ML Problems (3)

Regression

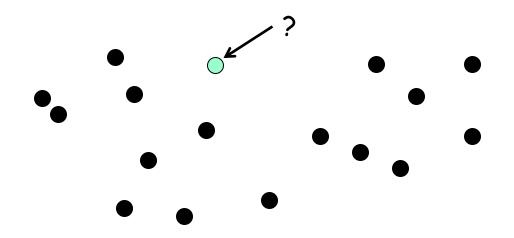
- A set of (\mathbf{x}, \mathbf{y}) 's is given. (\mathbf{x}) is a vector, \mathbf{y} is a real number)
- Your program should find the functional relation between x and y
- If a query, x', is given, your program should answer y for x'



Some Types of ML Problems (4)

Clustering

- Unlabeled data is given.
- Your program should group the data (Finding hidden structure of data)
- If a query is given, your program should determine the group in which the query belongs to

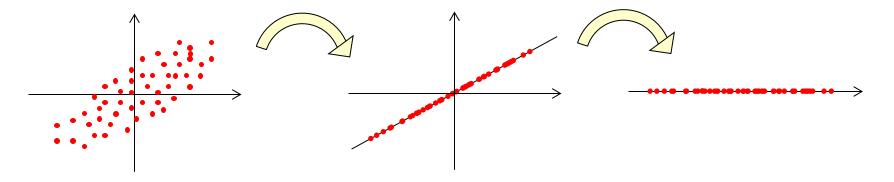


Some Types of ML Problems (5)

Dimension Reduction

- A set of unlabeled data is given.
- Your program should reduce the dimension of data by minimizing the loss of information

Find the projection line Remove other axises



Supervised & Unsupervised Learning

Supervised Learning

- If a machine learning algorithm needs a labeled dataset
- Most algorithms for Classification, Regression







Unsupervised Learning

- If a machine learning algorithm does not need a labeled dataset, (that is, If it only needs an unlabeled dataset)
- Most algorithm for Clustering, Dimension Reduction











