349:Machine Learning

Final Projects and Selected Machine Learning Techniques

Final Projects -- Proposals

Proposal Elements:

- 1. Task description (define task, motivation optional)
- 2. Dataset (where will you acquire data? how will you create data?)
- 3. Features/attributes (how will you select and construct your features?)
- 4. Project execution (what steps will you take to complete the project?)
 - data preprocessing and handling
 - machine learning techniques (baseline(s) and a neural network)
 - interpretation and analysis of results

Note: project must include a quantitative evaluation metric

Other Considerations:

- 1. Scope project to be "doable" within the quarter
- 2. Guidance on discussion and analysis of results will come later

Final Projects -- Potential Ideas

Diagnostic Screening Using Facial Features:



VS - + g + n + al sn sbal stols

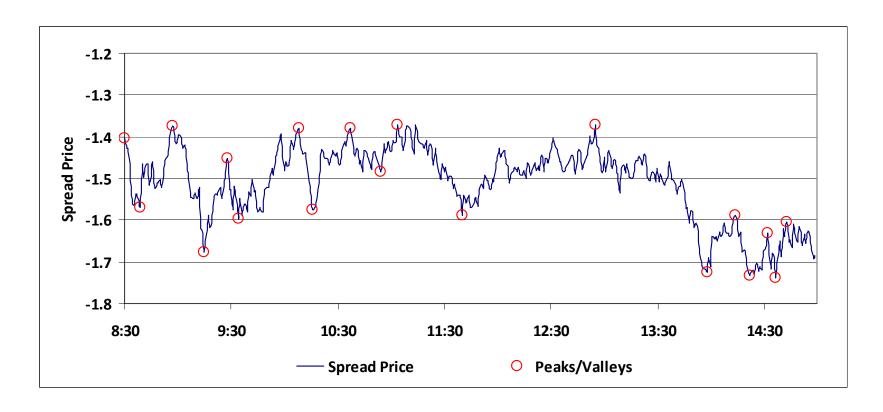
vs.

From: Identifying facial phenotypes of genetic disorders using deep learning, (Gurovich et al 2019), and $\,$

Facial Phenotype in Children and Young Adults (Todd et al 2005).

Final Projects -- Potential Ideas (Cont.)

Stock Price Prediction:



Final Projects -- Potential Ideas (Cont.)

Previous Sections of 349:

- https://users.cs.northwestern.edu/~ddowney/courses/349 Fall2008/projects/
- https://users.cs.northwestern.edu/~ddowney/courses/349 Fall2010/projects.html
- https://users.cs.northwestern.edu/~ddowney/courses/349 Winter2014/projects.html
- https://users.cs.northwestern.edu/~ddowney/courses/349 Spring2015/completed projects.html

Kaggle Projects

When Should We Use Machine Learning?

- Well defined problem
- Lack of "easy" solution
- Large amounts of high quality data
- Clear and meaningful evaluation
- When the solution is justified

Well Defined Problem

- Machine learning methods optimize some mathematical goal
- Fuzzy problem definitions do not work
- Problem should have a clear and formal definition
- Questions to ask:
 - o Can you formally write out the problem statement(s)?
 - o Can people agree on how the system should behave?

Lack of "Easy" Solutions

- Lack of deterministic, rule-based solutions
 - o ML is fundamentally different from "traditional" software
 - Most software has written specs that precisely describe system behavior
 - o ML is inherently unpredictable as it changes with input
- What kind of problem do you have?
 - Not ML: You can hardcode an expert system to solve the problem
 - o ML: Can provide examples, but cannot easily code solution
 - o ML: Uses probabilistic reasoning

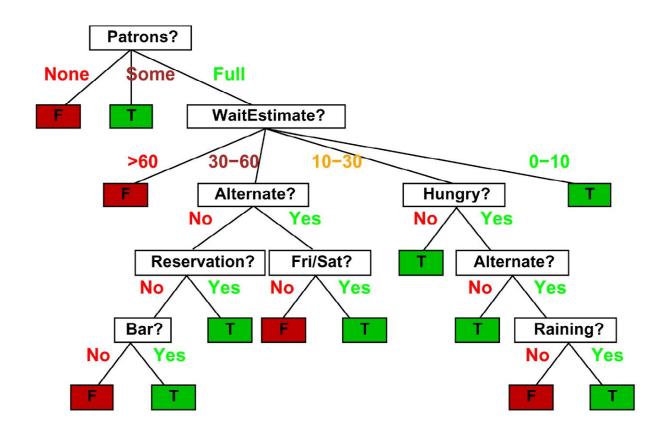
Large Amounts of High Quality Data

- ML success depends entirely upon high quality data
- What is good data?
 - o Large enough: do you have enough examples?
 - o Representative: do collected data correctly reflect the problem?
 - o Quality annotations: are the labels clear, consistent replicable, in sufficient quantity and cost effective?

Clear and Meaningful Evaluation

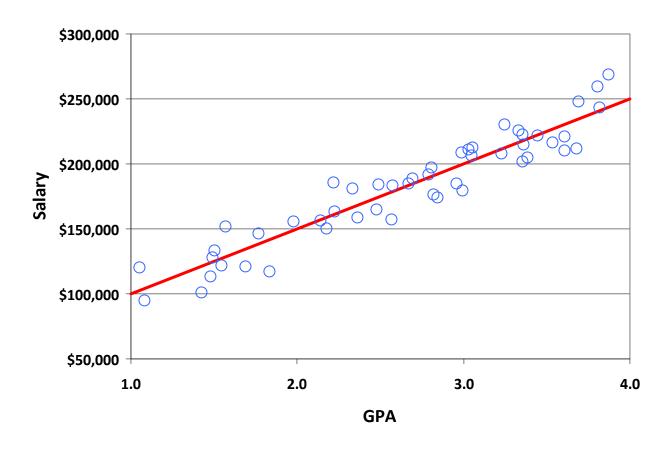
- Can you evaluate how well you are doing?
- Some goals are very difficult to measure
 - o Not easily observed, expensive to obtain, too rare
- Can we measure what we actually care about?
 - o Often times we use easier-to-measure proxies
- Can we quantify cost of different mistakes?
- Can we understand systematic biases and edge cases?

Machine Learning Techniques -- Decision Trees



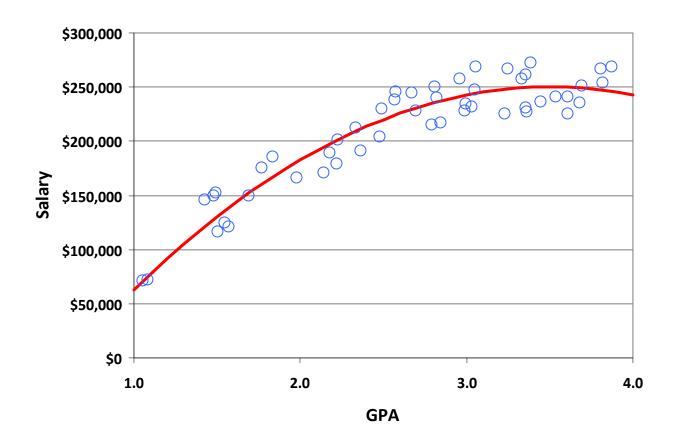
$$I(X,Y) = H(X) - H(X | Y)$$
 $H(X) = \sum_{i=1}^{n} -P(x=i) \cdot \log_2 P(x=i)$

Machine Learning Techniques -- Linear Regression



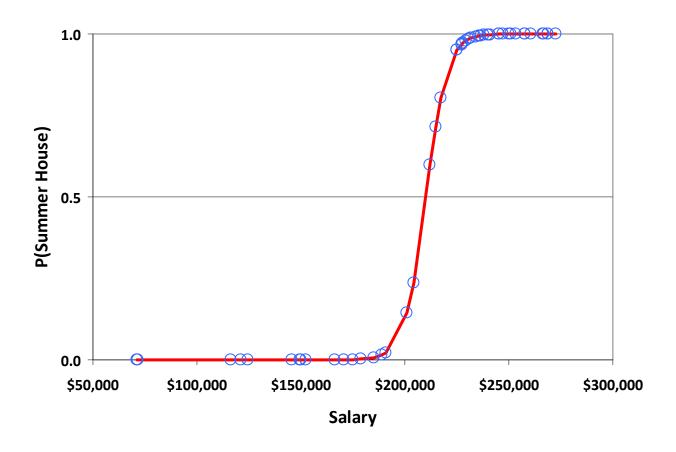
$$h(x) = w_0 + w_1 x_1$$

Machine Learning Techniques -- Polynomial Regression



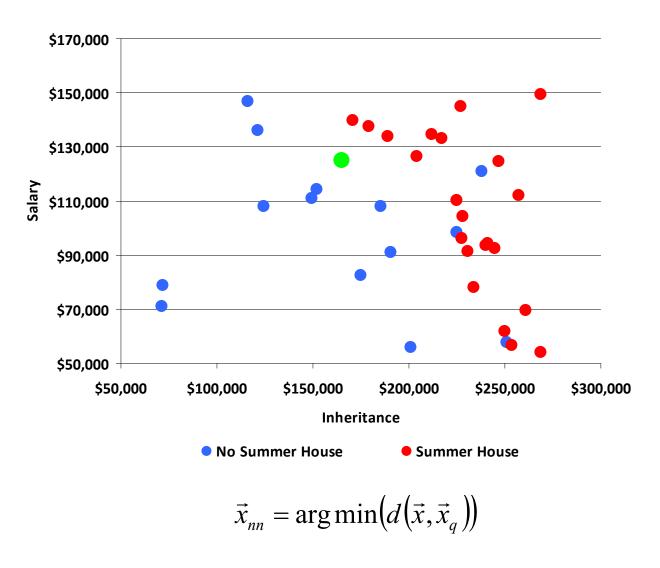
$$h(x) = w_0 + w_1 (x_1 - x_0)^{k_1}$$

Machine Learning Techniques -- Logistic Regression

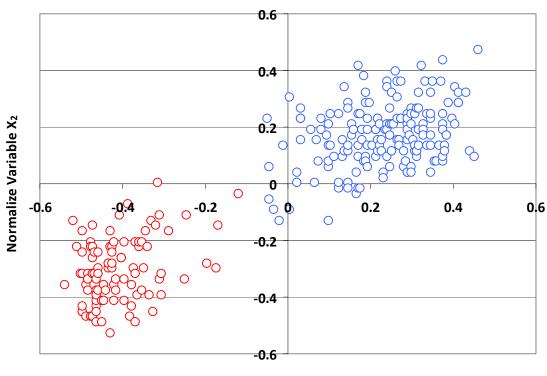


$$h(x) = \sigma(F(x)) = \frac{1}{1 + e^{-F(x)}}$$

Machine Learning Techniques -- K-Nearest Neighbors

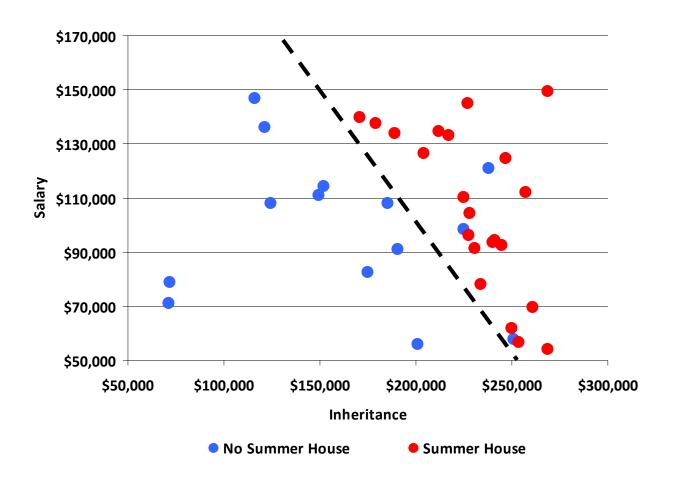


Machine Learning Techniques -- K-Means Clustering



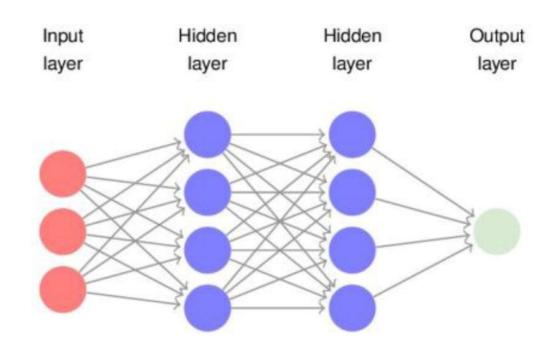
$$c_{i} \equiv \underset{m}{\operatorname{arg\,min}} \|x_{i} - \mu_{m}\|_{2} \qquad \qquad \mu_{m,a} \equiv \frac{\sum_{i=c \in m}^{1} x_{i,a}}{\sum_{i=c \in m}^{1}}$$

Machine Learning Techniques -- Linear Discriminants



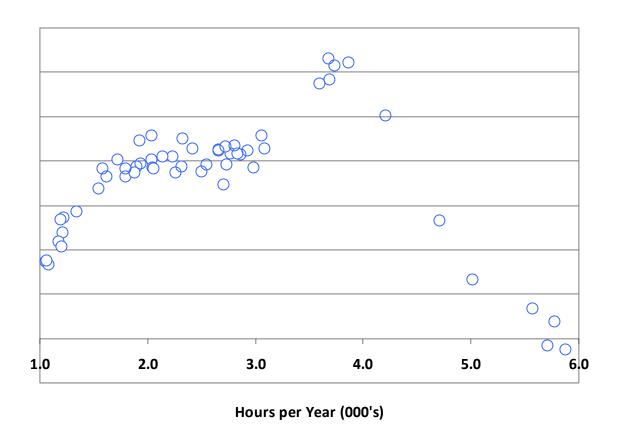
$$g(x) = w_0 + w_1 x_1 + w_2 x_2 = 0$$
 $h(x) = \begin{cases} 1 & \text{if } g(x) > 0 \\ -1 & \text{otherwise} \end{cases}$

Machine Learning Techniques -- Neural Networks

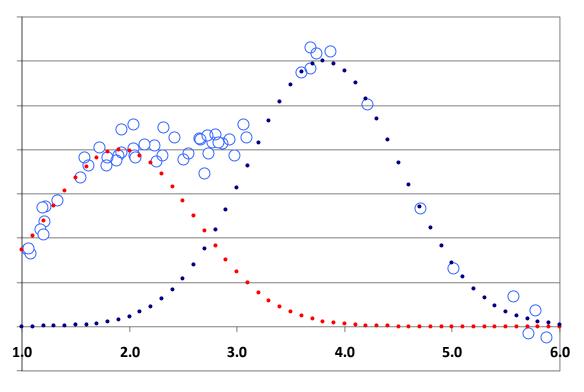


$$\hat{y}_k = g \left(\sum_{j=0}^M w_{jk} f \left(\sum_{i=0}^N w_{ij} x_i + b_j \right) + b_k \right)$$

Machine Learning Techniques -- Gaussian Mixture Model



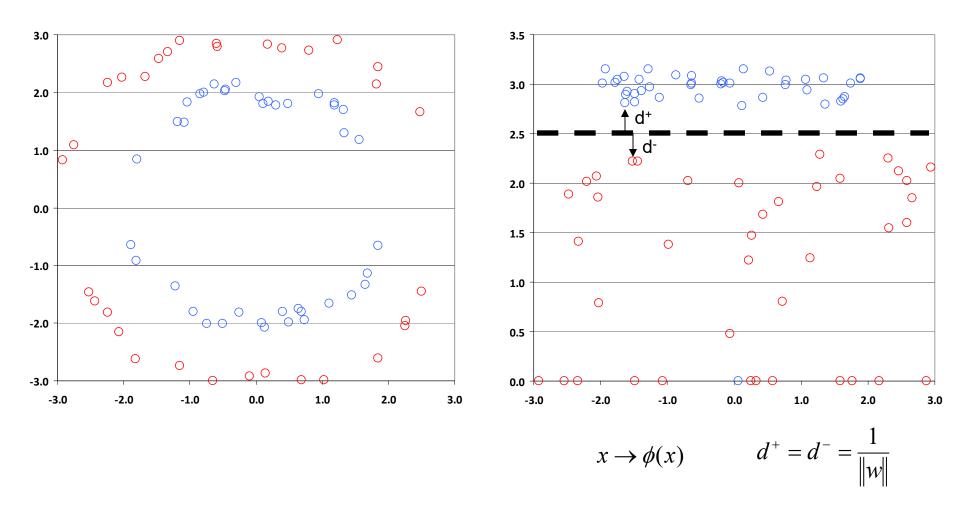
Machine Learning Techniques -- Gaussian Mixture Model



Hours per Year (000's)

$$P(x) = \sum_{k=1}^{K} w_k N(x \mid \mu_k, \sigma_k^2) \qquad \sum_{k=1}^{K} w_k = 1$$

Machine Learning Techniques -- Support Vector Machine



$$\max \frac{2}{\|w\|} \quad \text{such that } y_i(w \cdot x_i + b) \ge 1, \forall \{x_i, y_i\} \in D$$

Regression → **Classification**

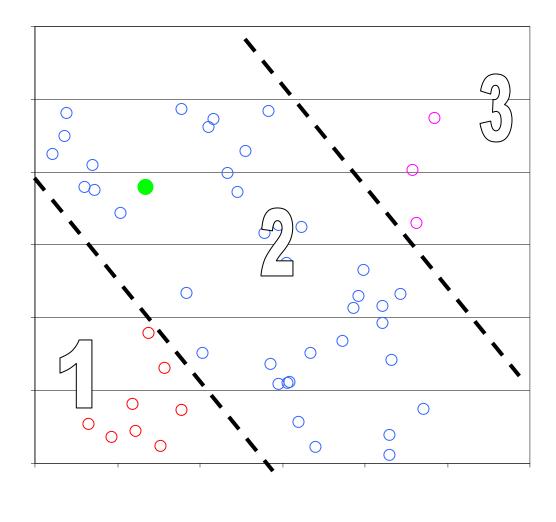
The *softmax* function maps *logits* to probability a distribution:

$$P_{C=c_{i}}(\hat{y}_{i})) = \frac{e^{y_{i}^{T}w}}{\sum_{C} e^{y_{c}^{T}w}}$$

such that:

$$0 \le P_c \le 1 \qquad \sum_{C} P_c = 1.0$$

$\textbf{Classification} \rightarrow \textbf{Regression}$



● ≈ 1.3