

Machine Learning Overview

Machine Learning

- It is finally time to dive deep into Machine Learning!
- This Machine Learning Overview section is designed to help get us in the correct frame of mind for the paradigm shift to Machine Learning.
- First, let's quickly review where we are in the Machine Learning Pathway....

ML Pathway



**Real
World**

**Problem
to Solve**

**Question
to
Answer**

ML Pathway



**Real
World**

**Problem
to Solve**

How to fix or change X?

**Question
to
Answer**

How does a change in X affect Y?

ML Pathway



**Real
World**

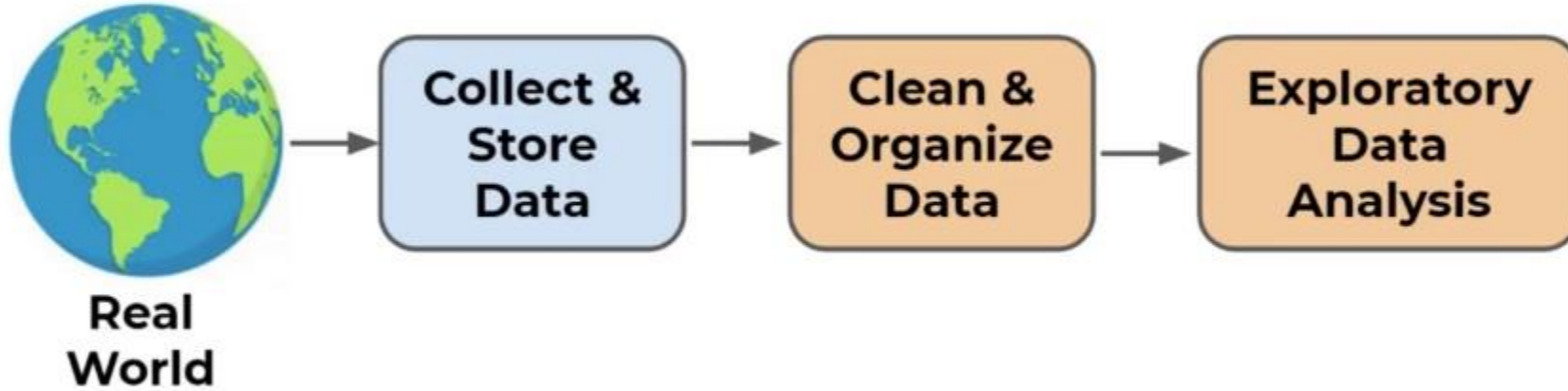
**Problem
to Solve**

How to fix or change X?

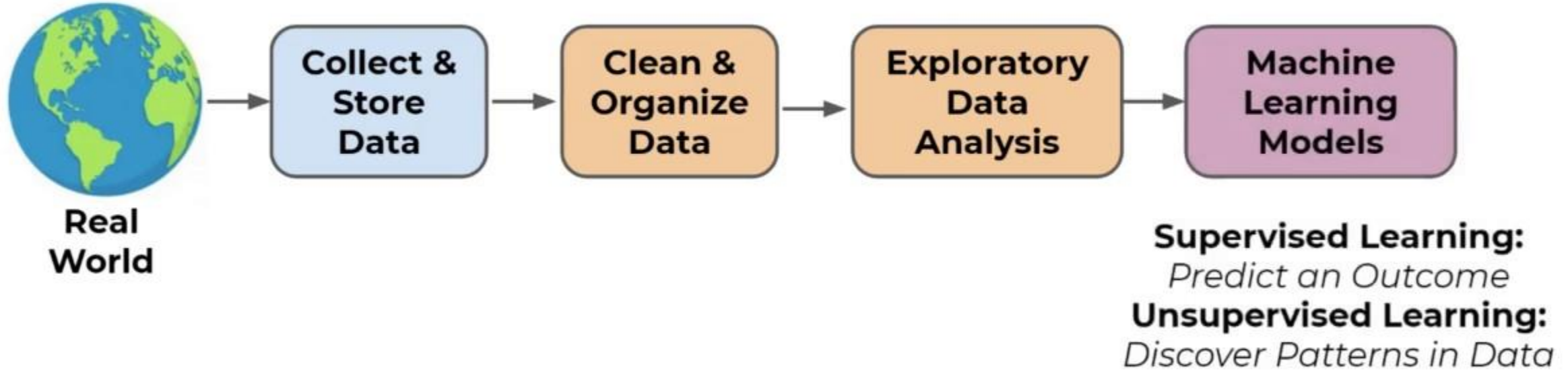
**Question
to
Answer**

How does a change in X affect Y?

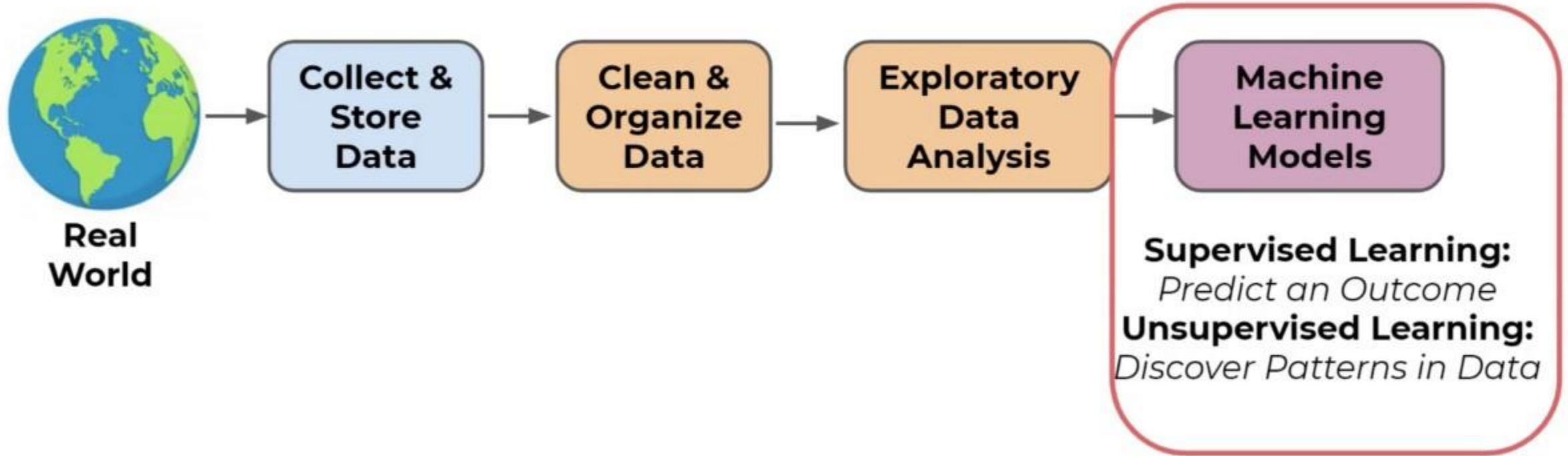
ML Pathway



ML Pathway



ML Pathway



Machine Learning

- Our main goals in ML Overview section:
 - Problems solved by Machine Learning
 - Types of Machine Learning
 - Supervised Learning
 - Unsupervised Learning
 - ML Process for Supervised Learning
 - Discussion on Companion Book

Machine Learning

- Our main goals in ML Overview section:
 - No coding in this section!
 - Purely a discussion on critically important ideas applied to ML problems.

Machine Learning

- Many other relevant topics will be discussed later in the course as we “discover” them, including:
 - Bias-Variance Trade-off
 - Cross-validation
 - Feature Engineering
 - Scikit-learn
 - Performance Metrics and much more!

Machine Learning

- Machine Learning Sections
 - Section for Type of Algorithm
 - Intuition and Mathematical Theory
 - Example code-along of application of Algorithm
 - Expansion of Algorithm
 - Project Exercise
 - Project Exercise Solution

Machine Learning

- Machine Learning Sections
 - Exception for Linear Regression
 - Intuition and Mathematical Theory
 - Simple Linear Regression
 - Scikit-learn and Linear Regression
 - Regularization
 - “Discovering” additional ML topics

Machine Learning

- Machine Learning Sections
 - “Discovering” additional ML topics
 - Performance Metrics
 - Feature Engineering
 - Cross-validation
 - Revisit Linear Regression to combine discovered ML ideas for Project Exercise.

Why Machine Learning?

Machine Learning

- Machine learning in general is the study of statistical computer algorithms that improve automatically through data.
- This means unlike typical computer algorithms that rely on human input for what approach to take, ML algorithms infer best approach from the data itself.

Machine Learning

- Machine learning is a subset of Artificial Intelligence.
- ML algorithms are not explicitly programmed on which decisions to make.
- Instead the algorithm is designed to infer from the data the most optimal choices to make.

Machine Learning

- What kinds of problems can ML solve?
 - Credit Scoring
 - Insurance Risk
 - Price Forecasting
 - Spam Filtering
 - Customer Segmentation
 - Much more!

Machine Learning

- Structure of ML Problem framing:
 - Given **features** from a data set **obtain** a desired **label**.
 - ML algorithms are often called “estimators” since they are estimating the desired **label** or output.

Machine Learning

- How can ML be so robust in solving all sorts of problems?
- Machine learning algorithms rely on data and a set of statistical methods to learn what features are important in data.

Machine Learning

- Simple Example:
 - Predict the price a house should sell at given its current features (Area, Bedrooms, Bathrooms, etc...)

Machine Learning

- House Price Prediction
 - Typical Algorithm
 - Human user defines an algorithm to manually set values of importance for each feature.

Machine Learning

- House Price Prediction
 - ML Algorithm
 - Algorithm automatically determines importance of each feature from existing data

Machine Learning

- Why machine learning?
 - Many complex problems are only solvable with machine learning techniques.
 - Problems such as spam email or handwriting identification require ML for an effective solution.

Machine Learning

- Why not just use machine learning for everything?
 - Major caveat to effective ML is good data.
 - Majority of development time is spent cleaning and organizing data, **not** implementing ML algorithms.

Machine Learning

- Do we develop our own ML algorithms?
 - Rare to have a need to manually develop and implement a new ML algorithm, since these techniques are well documented and developed.

Types of Machine Learning

Machine Learning

- There are two main types of Machine Learning we will cover in upcoming sections:
 - Supervised Learning
 - Unsupervised Learning

Machine Learning

- Supervised Learning
 - Using **historical** and **labeled** data, the machine learning model predicts a value.
- Unsupervised Learning
 - Applied to **unlabeled** data, the machine learning model discovers possible patterns in the data.

Machine Learning

- Supervised Learning
 - Requires **historical labeled data**:
 - Historical
 - Known results and data from the past.
 - Labeled
 - The desired output is known.

Machine Learning

- Supervised Learning
 - Two main label types
 - Categorical Value to Predict
 - Classification Task
 - Continuous Value to Predict
 - Regression Task

Machine Learning

- Supervised Learning
 - Classification Tasks
 - Predict an assigned category
 - Cancerous vs. Benign Tumor
 - Fulfillment vs. Credit Default
 - Assigning Image Category
 - Handwriting Recognition

Machine Learning

- Supervised Learning
 - Regression Tasks
 - Predict a continuous value
 - Future prices
 - Electricity loads
 - Test scores

Machine Learning

- Unsupervised Learning
 - Group and interpret data without a label.
 - Example:
 - Clustering customers into separate groups based off their behaviour features.

Machine Learning

- Unsupervised Learning
 - Major downside is because there was no historical “correct” label, it is much harder to evaluate performance of an unsupervised learning algorithm.

Machine Learning

- Machine Learning Sections
 - We first focus on supervised learning to build an understanding of machine learning capabilities.
 - Then shift focus to unsupervised learning for clustering and dimensionality reduction.

Machine Learning

- Finally, before we dive into coding and linear regression in the next section, let's have a deep dive into the entire Supervised Machine Learning process to set ourselves up for success!