

# Three Components of Machine Learning

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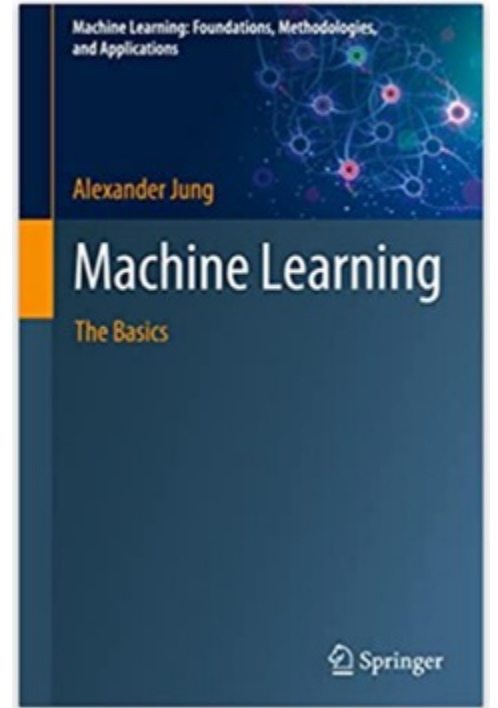
# Learning Goals

- develop intuition for **how ML works**
- become familiar with concept of
  - **data** points (features, labels)
  - **model** (hypothesis space)
  - **loss function** (quality measure)

# Reading.

- Chapter 1,2 of [MLBook]

AJ, “Machine Learning: The Basics”,  
Springer, 2022. <https://mlbook.cs.aalto.fi>



NumPy

[https://numpy.org/doc/stable/user/absolute\\_beginners.html](https://numpy.org/doc/stable/user/absolute_beginners.html)

# What is it all About ?


fit **model** to **data** to make **accurate**  
**predictions or forecasts !**

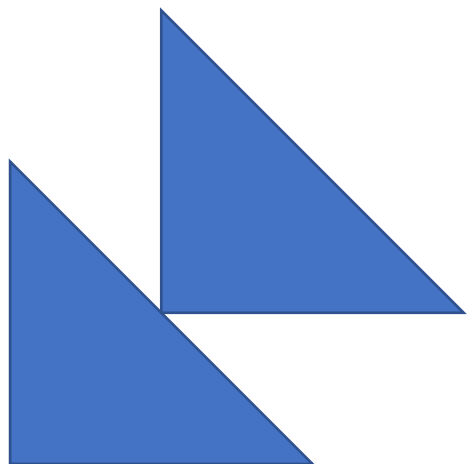
let's look at some learning  
problems

1. element      2.      3.      4.      5.      6.

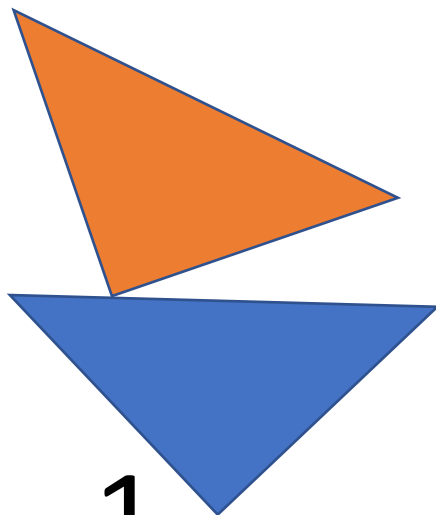
4, 5, 6, 7, 8, ?

“data point”

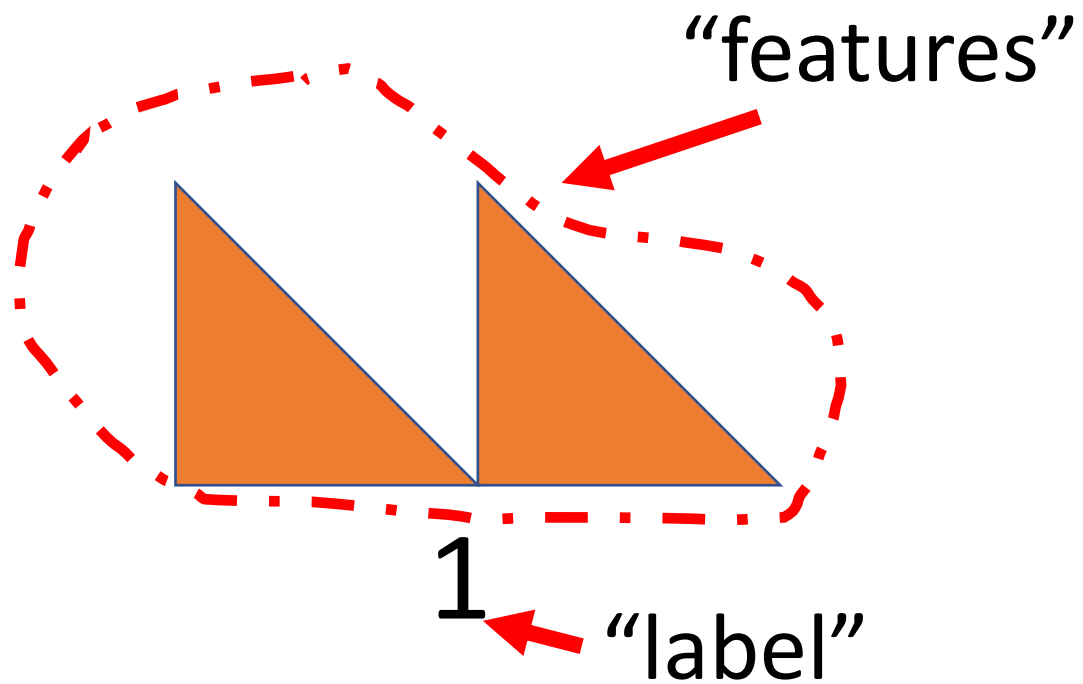




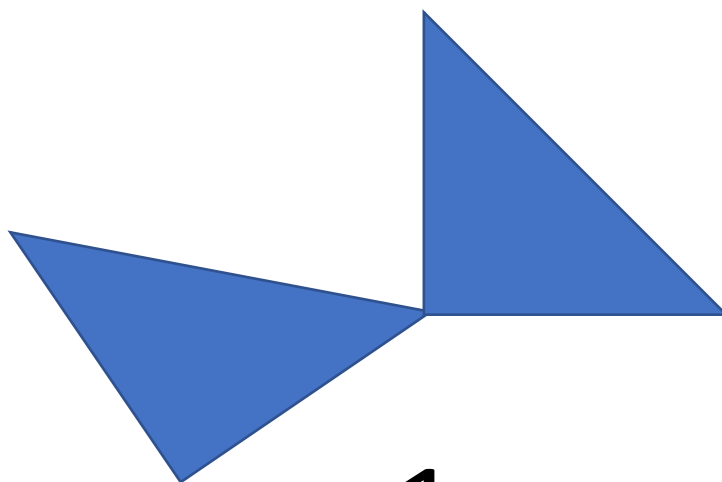
1



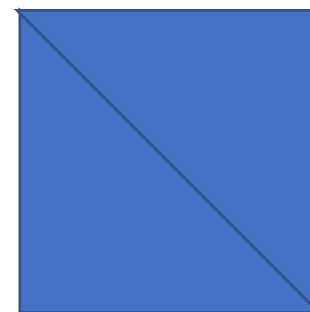
1



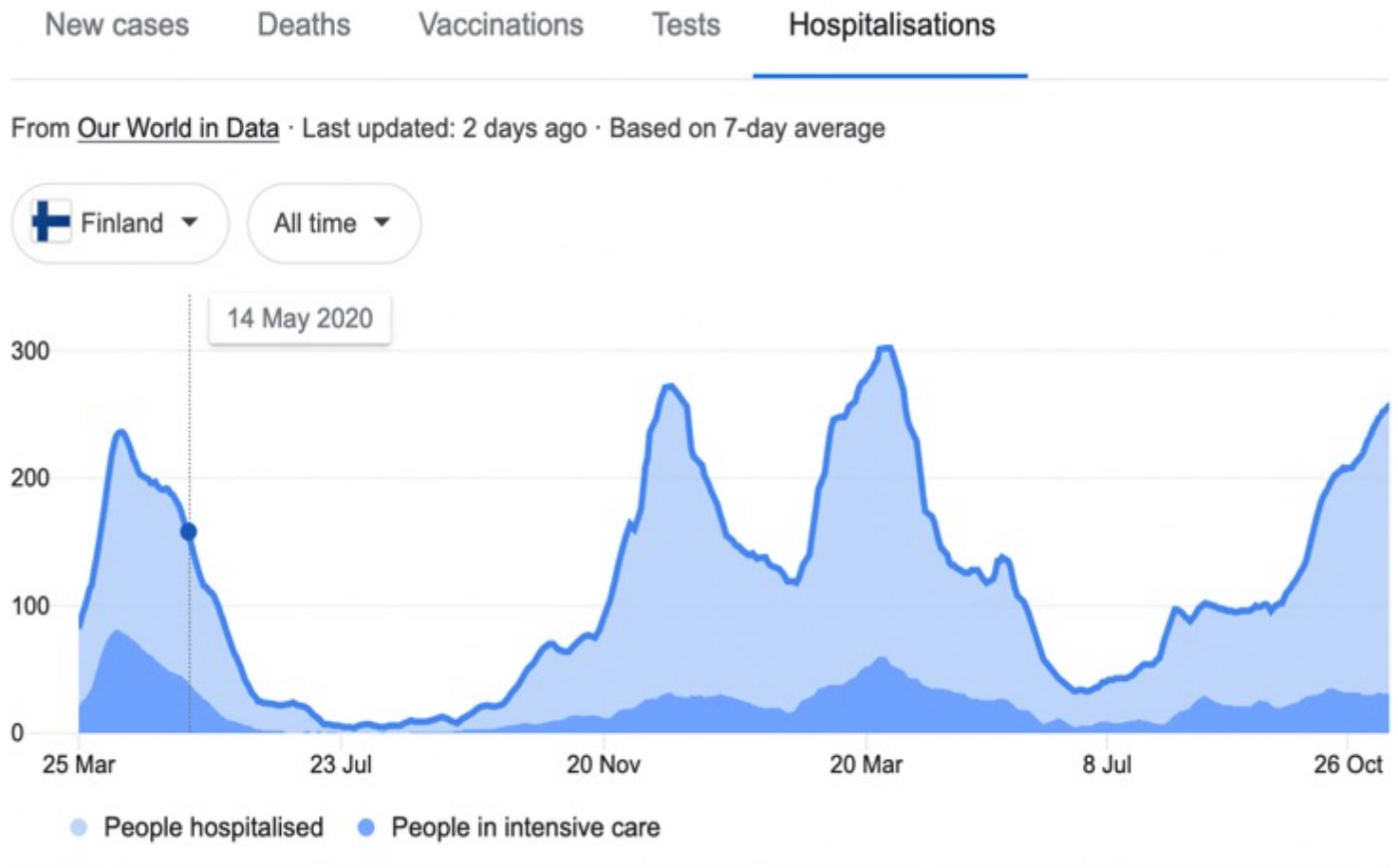
$1/2$



1



?



?







?

## INNOVATION

# How Artificial Intelligence Completed Beethoven's Unfinished Tenth Symphony

On October 9, the work will be performed in Bonn, Germany, and a recording will be released

Ahmed Elgammal, The Conversation

September 24, 2021

features (pixel RGB values)



“Cat”

“Dog”

“Cat”

?

← label →

<https://commons.wikimedia.org/>

“feature”



min tmp: -10  
max tmp: -3



min tmp: -3  
max tmp: 4



min tmp: 1  
max tmp: 5

data point



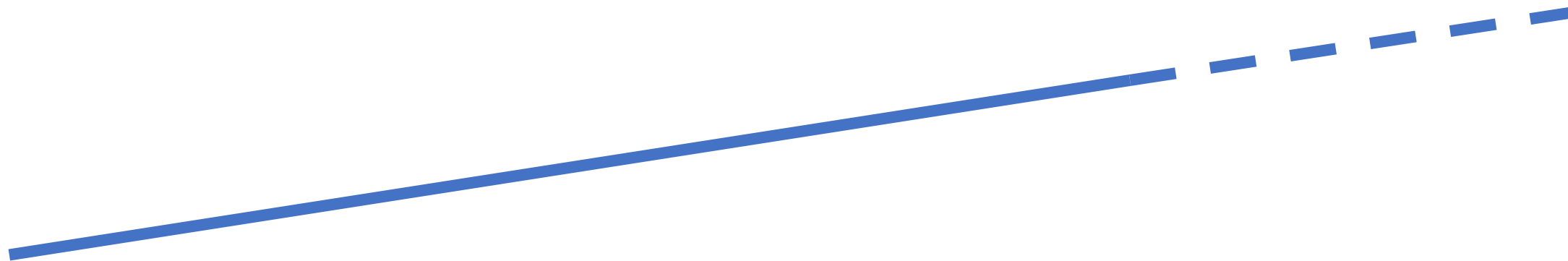
min tmp: -6  
max tmp: ?

“label”

so, how does it work?

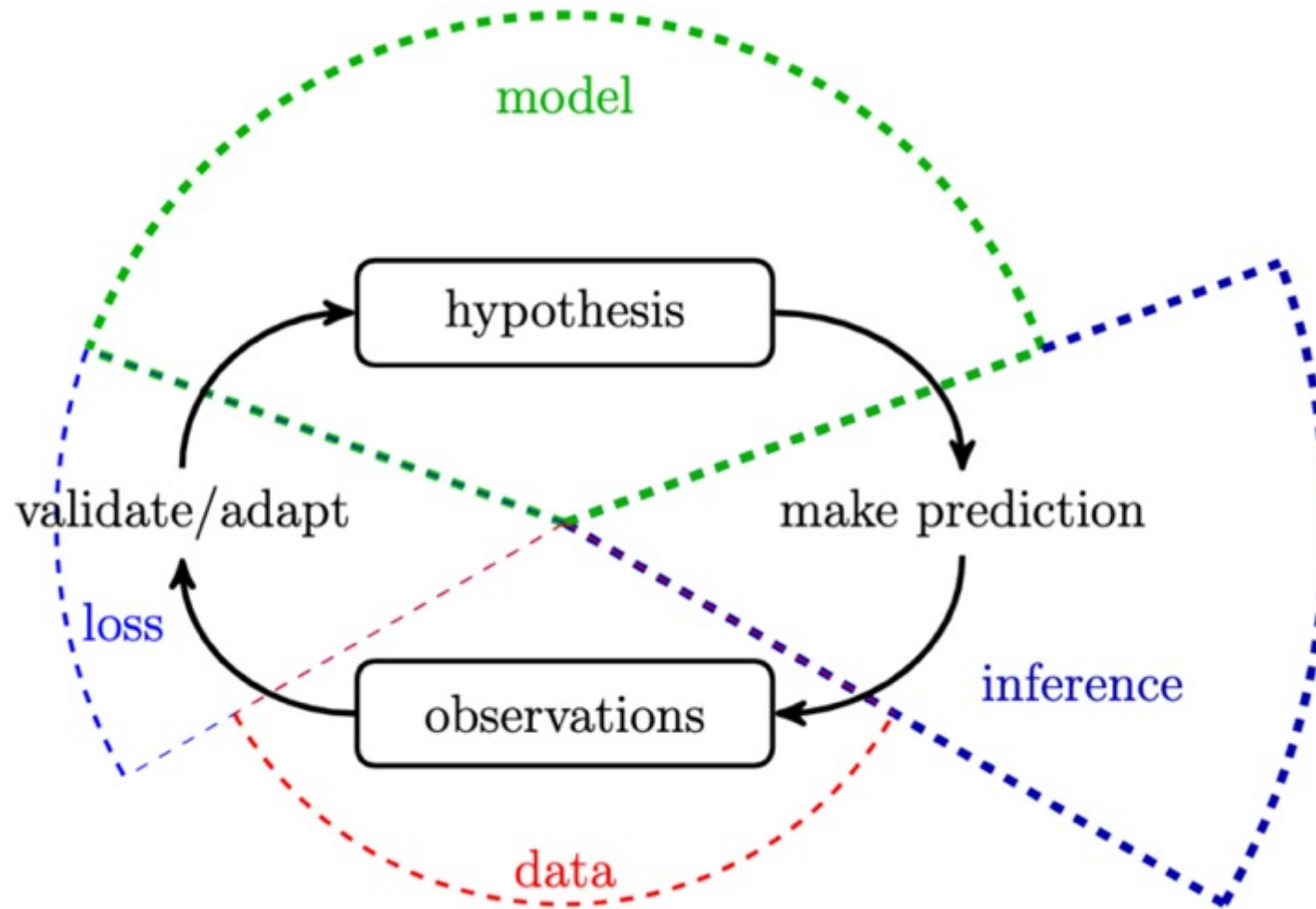
use hypothesis about data generation  
to make predictions (forecasts)

4, 5, 6, 7, 8, ?

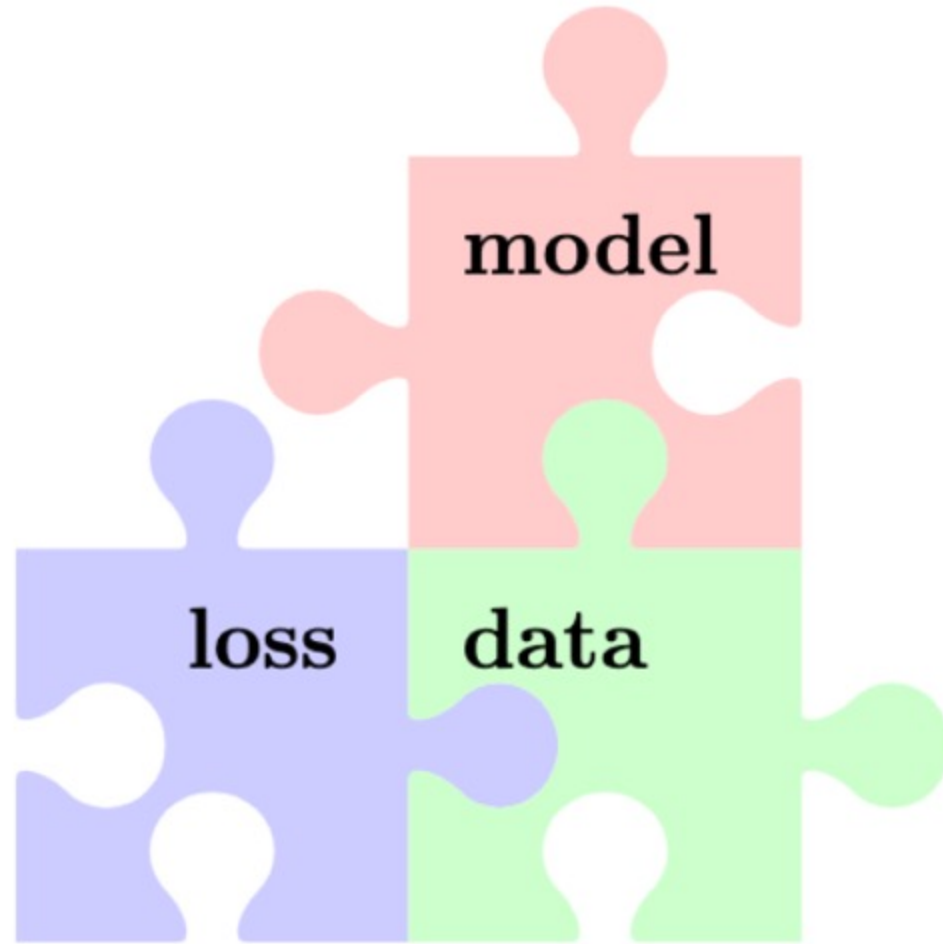


“hypothesis”

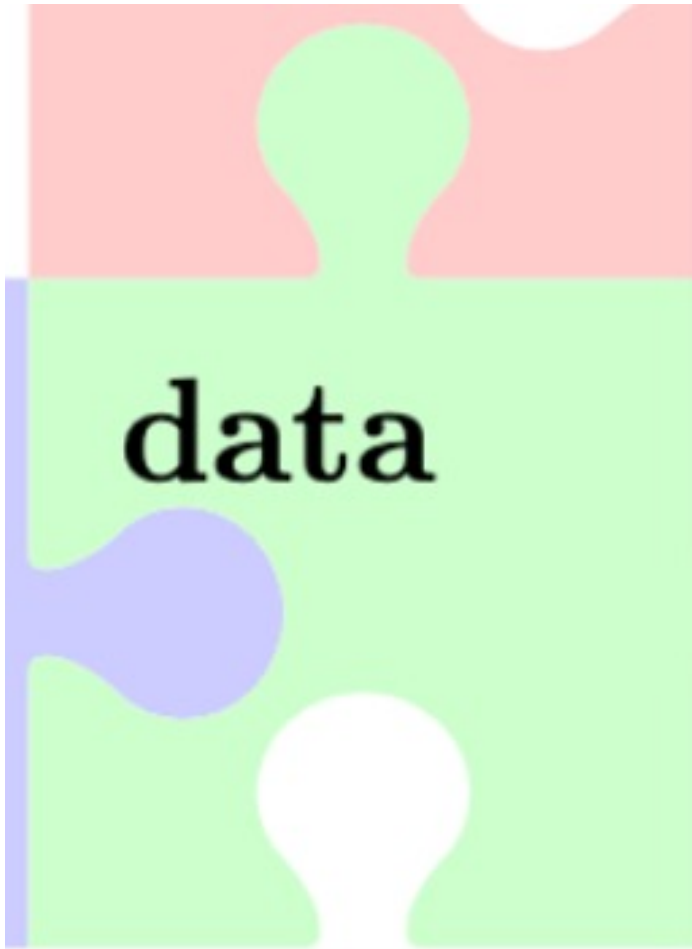
# The Learning Cycle



# Three Components of ML







“What I’m finding is that for a lot of problems, it’d be useful to shift our mindset toward **not just improving the code** but in a more systematic way of **improving the data**,” said Andrew Ng

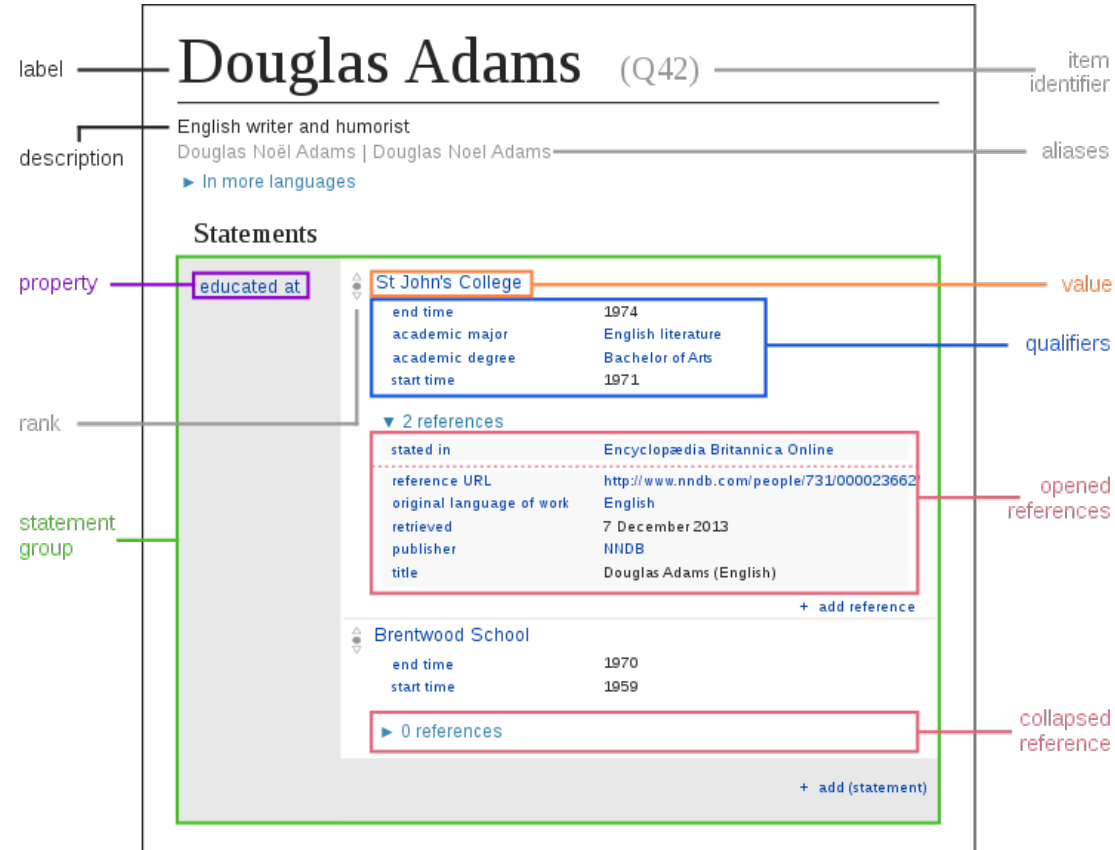
<https://read.deeplearning.ai/the-batch/issue-84/>

data  
=  
set of datapoints

# What is a Datapoint?

some object that might carry relevant information

# Datapoint = Some Item in Wikidata

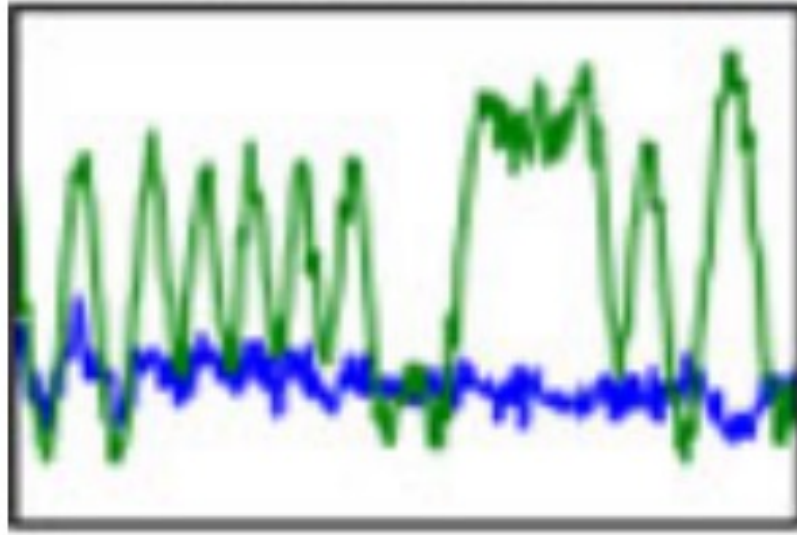


[https://upload.wikimedia.org/wikipedia/commons/a/ae/Datamodel\\_in\\_Wikidata.svg](https://upload.wikimedia.org/wikipedia/commons/a/ae/Datamodel_in_Wikidata.svg)

# Datapoint = Some Period of Time

1.1.2020 01:00 - 2.1.2020 13:00

# Datapoint = Some Wireless Signal

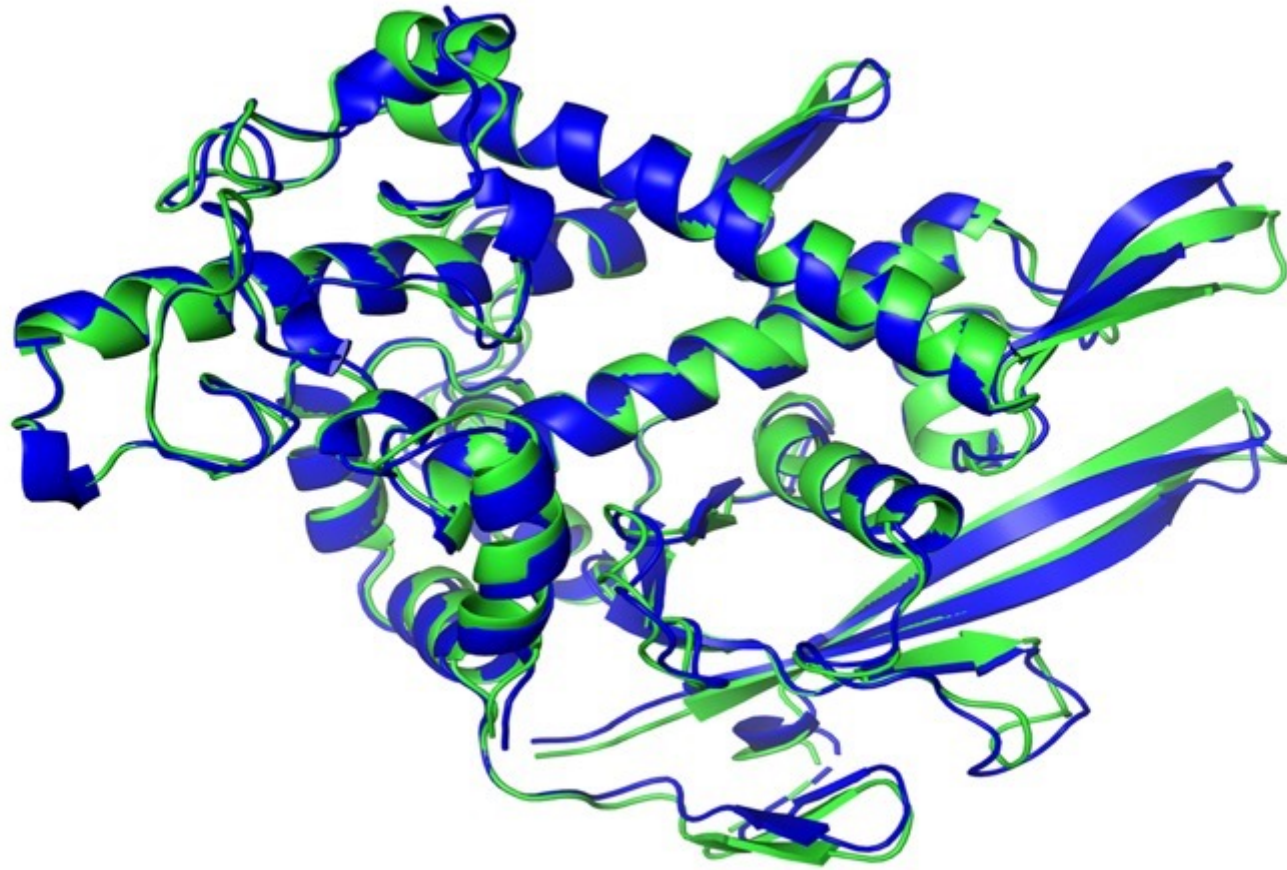


T. J. O'Shea, T. Roy and T. C. Clancy,  
"Over-the-Air Deep Learning Based Radio Signal Classification,"  
in *IEEE Journal of Selected Topics in Signal Processing*, vol. 12, no. 1, pp. 168-179, Feb. 2018,  
doi: 10.1109/JSTSP.2018.2797022.

# Datapoint = Some Country



# Datapoint = Some Protein





# Datapoint = A Partial Differential Equation

$$\begin{aligned} \frac{\partial u}{\partial t}(t, x) + \frac{1}{2} \text{Tr} \left( \sigma \sigma^T(t, x) (\text{Hess}_x u)(t, x) \right) + \nabla u(t, x) \cdot \mu(t, x) \\ + f \left( t, x, u(t, x), \sigma^T(t, x) \nabla u(t, x) \right) = 0 \end{aligned} \quad [1]$$

## RESEARCH ARTICLE



### Solving high-dimensional partial differential equations using deep learning

 Jiequn Han, Arnulf Jentzen, and Weinan E

[+ See all authors and affiliations](#)

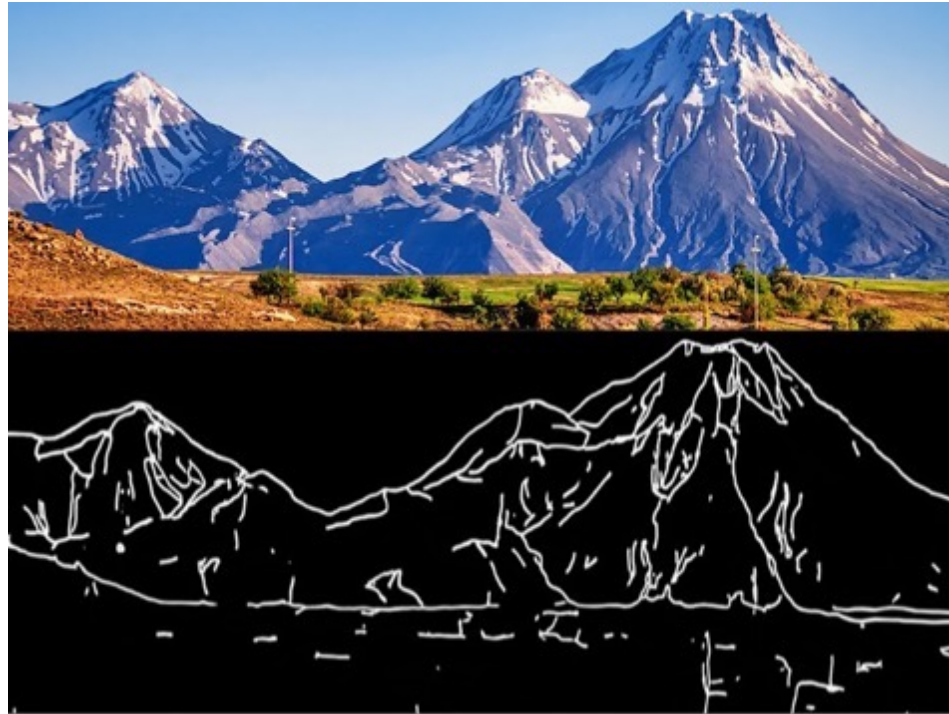
<https://www.pnas.org/content/115/34/8505/tab-article-info>

# Datapoint = Some Bridge



<https://commons.wikimedia.org/wiki/Category:Bridges>

# Datapoint = Image Sketch



<https://ml4a.net/>

### Machine Learning for Art

ml4a is a collection of tools and educational resources which apply techniques from machine learning to arts and creativity.

[Models](#)[Fundamentals](#)[ml5.js](#)

# Features and Labels.

datapoint characterized by

- features: low-level properties; easy to measure/compute
- labels: high-level quantity of interest; difficult to measure/determine

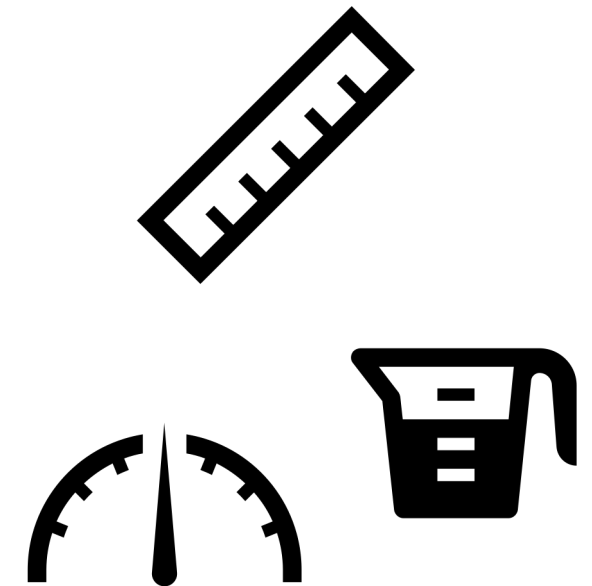
# Numeric Features

we mainly use numeric features  $x_1, \dots, x_n$  to characterize a datapoint

stack features into **feature vector**

Python: use **numpy array** to store features

discuss feature learning methods later



# Features of an Image.

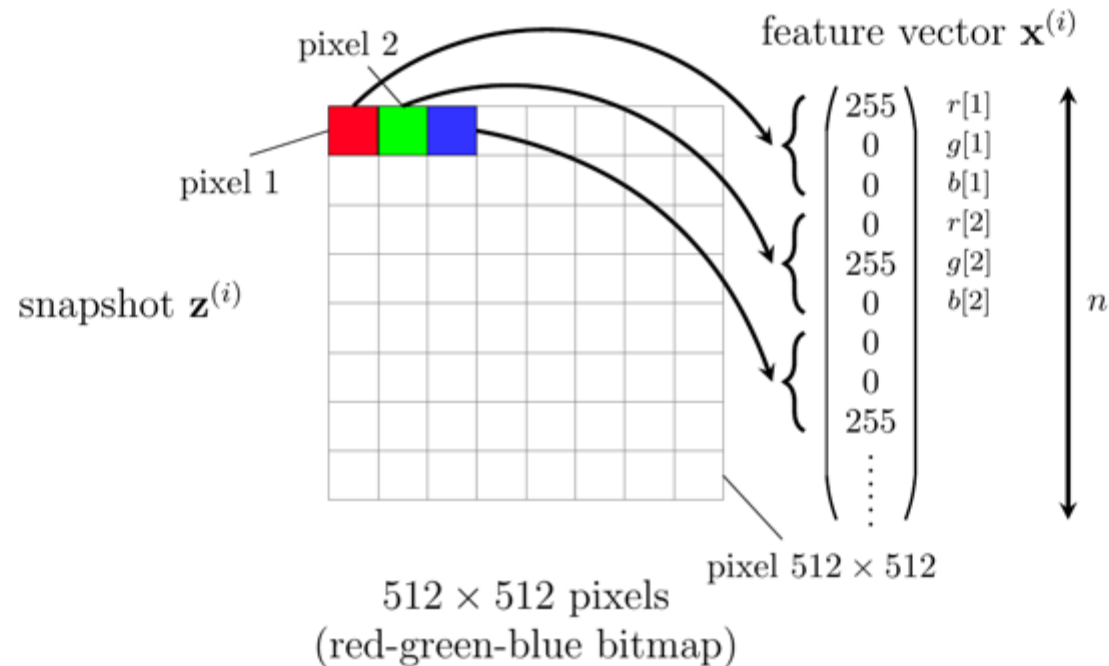


Figure 2.5: If the snapshot  $\mathbf{z}^{(i)}$  is stored as a  $512 \times 512$  RGB bitmap, we could use as features  $\mathbf{x}^{(i)} \in \mathbb{R}^n$  the red-, green- and blue component of each pixel in the snapshot. The length of the feature vector would then be  $n = 3 \times 512 \times 512 \approx 786000$ .

# Features of an Audio Recording.

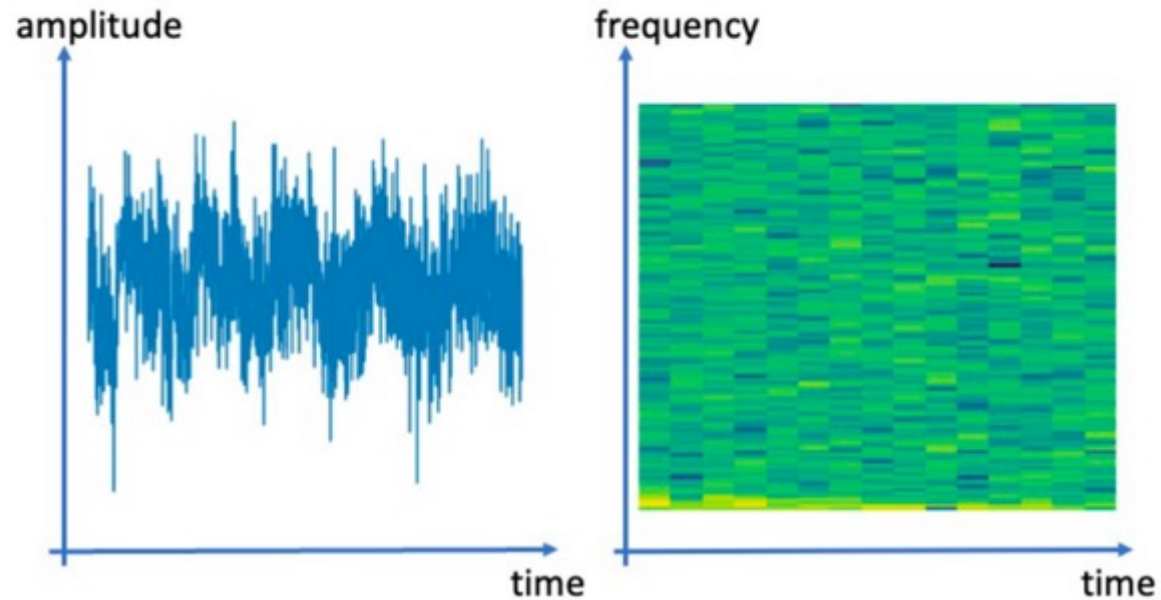


Figure 2.4: Two visualizations of a data point that represents an audio recording. The left figure shows a line plot of the audio signal amplitudes. The right figure shows a spectrogram of the audio recording.



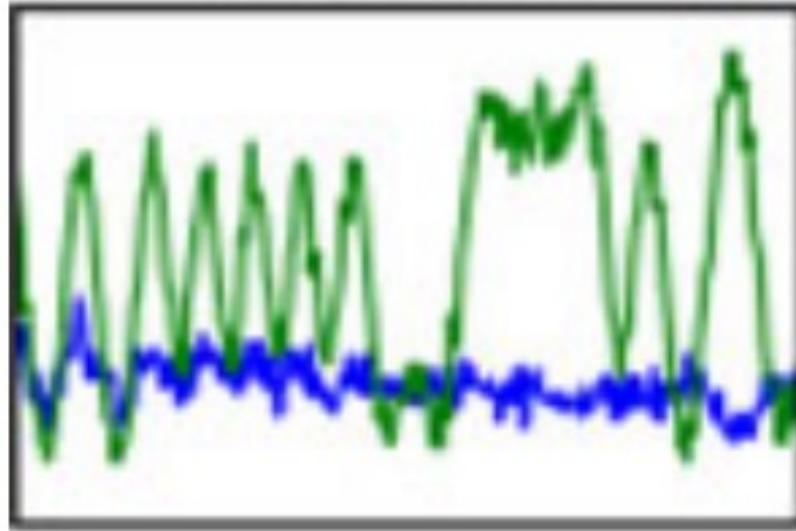
# Datapoint = Period of Time

1.1.2020 00:00 - 1.1.2020 23:55

features: temperature recordings @ 01:00,  
03:00, 05:00

label: temperature recording @ 23:00

# Datapoint = Wireless Signal

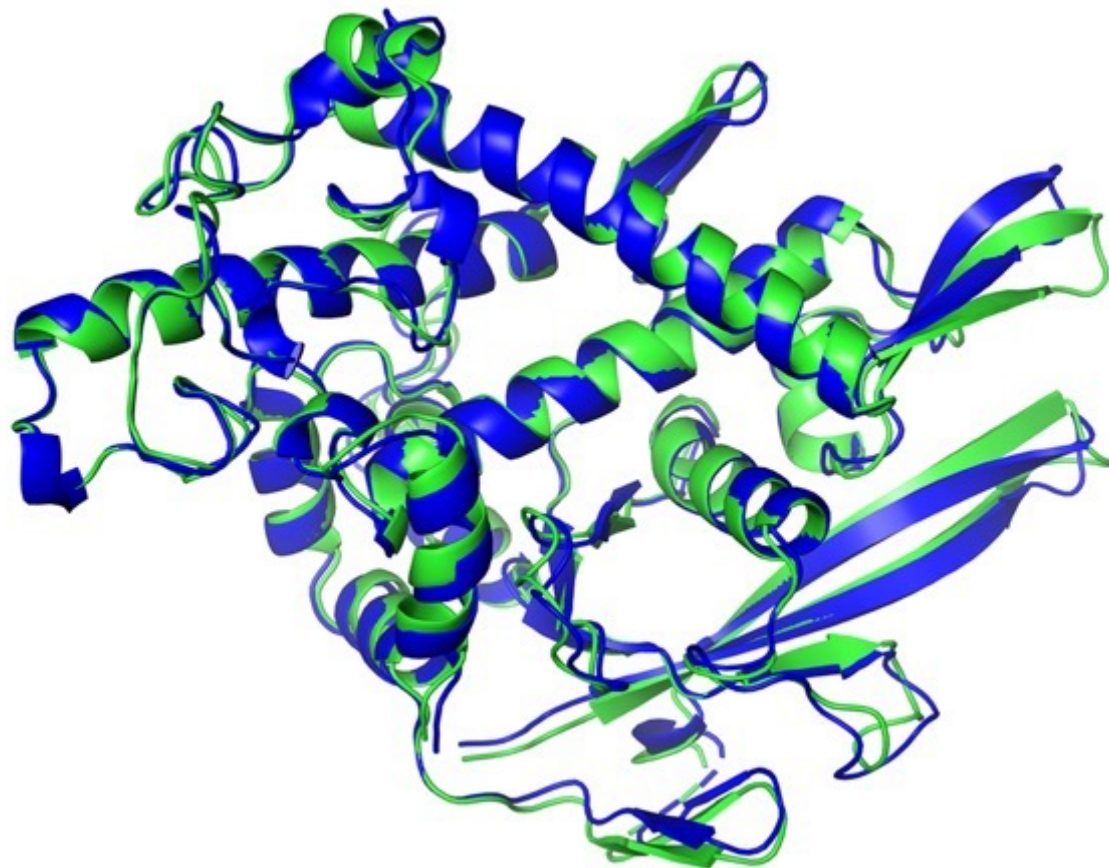


features:

label:

T. J. O'Shea, T. Roy and T. C. Clancy,  
"Over-the-Air Deep Learning Based Radio Signal Classification,"  
in *IEEE Journal of Selected Topics in Signal Processing*, vol. 12, no. 1, pp. 168-179, Feb. 2018,  
doi: 10.1109/JSTSP.2018.2797022.

# Datapoint = A Protein



features:

label:

# Datapoint = A Partial Differential Equation

$$\begin{aligned} \frac{\partial u}{\partial t}(t, x) + \frac{1}{2} \text{Tr} \left( \sigma \sigma^T(t, x) (\text{Hess}_x u)(t, x) \right) + \nabla u(t, x) \cdot \mu(t, x) \\ + f \left( t, x, u(t, x), \sigma^T(t, x) \nabla u(t, x) \right) = 0 \end{aligned} \quad [1]$$

features:

label:

# Datapoint = A Bridge

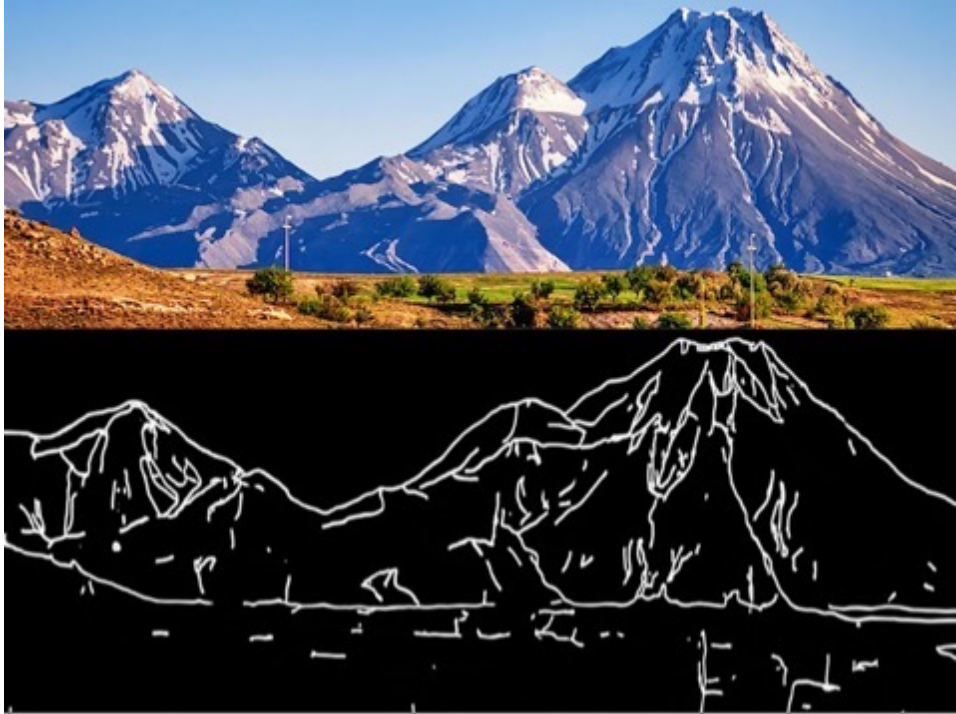


features:

label:

<https://commons.wikimedia.org/wiki/Category:Bridges>

# Datapoint = Image Sketch



features:

label:

<https://ml4a.net/>

# Datapoints, their Features and Labels are Design Choices!



# raw data from FMI

<https://en.ilmatieteenlaitos.fi/download-observations>

	A	B	C	D	E	F	G	H	I
	Year	m	d	Time	precip	snow	airtmp	mintmp	maxtmp
2	2020	1	2	00:00	0,4	55	2,5	-2	4,5
3	2020	1	3	00:00	1,6	53	0,8	-0,8	4,6
4	2020	1	4	00:00	0,1	51	-5,8	-11,1	-0,7
5	2020	1	5	00:00	1,9	52	-13,5	-19,1	-4,6
5	2020	1	6	00:00	0,6	52	-2,4	-11,4	-1
7	2020	1	7	00:00	4,1	52	0,4	-2	1,3
3	2020	1	8	00:00	4,3	51	0,8	0,1	1,8
9	2020	1	9	00:00	-1	51	-0,6	-1,9	1,6
0	2020	1	10	00:00	-1	51	-6,2	-11	-1,4
1	2020	1	11	00:00	2,8	50	-4,8	-10,7	-2,1
2	2020	1	12	00:00	-1	53	-1,3	-3,5	0,9
3	2020	1	13	00:00	-1	53	-6,4	-12,9	-3,1
4	2020	1	14	00:00	9,7	52	-2,8	-9	-0,7
5	2020	1	15	00:00	-1	63	0,2	-0,7	0,6
6	2020	1	16	00:00	0,4	62	-3,9	-5,2	0,1
7	2020	1	17	00:00	2	62	-5,2	-8,4	-0,7



features

	A	B	C	D	E	F	G	H	I
1	Year	m	d	Time	precip	snow	airtmp	mintmp	maxtmp
2	2020	1	2	00:00	0,4	55	2,5	-2	4,5
3	2020	1	3	00:00	1,6	53	0,8	-0,8	4,6
4	2020	1	4	00:00	0,1	51	-5,8	-11,1	-0,7
5	2020	1	5	00:00	1,9	52	-13,5	-19,1	-4,6
6	2020	1	6	00:00	0,6	52	-2,4	-11,4	-1
7	2020	1	7	00:00	4,1	52	0,4	-2	1,3
8	2020	1	8	00:00	4,3	51	0,8	0,1	1,8
9	2020	1	9	00:00	-1	51	-0,6	-1,1	1,6
10	2020	1	10	00:00	1	51	-6,2	-11	-1,4
11	2020	1	11	00:00	2,8	50	-4,8	-10,7	-2,1
12	2020	1	12	00:00	-1	53	-1,3	-3,5	0,9
13	2020	1	13	00:00	-1	53	-6,4	-12,9	-3,1
14	2020	1	14	00:00	9,7	52	-2,8	-9	-0,7
15	2020	1	15	00:00	-1	63	0,2	-0,7	0,6
16	2020	1	16	00:00	0,4	62	-3,9	-5,2	0,1
17	2020	1	17	00:00	2	62	-5,2	-8,4	-0,7

label

data point

data point, features and label  
are design choices!

```
newdataset= somedata[somedata['date'] == '2021-06-01'] ;  
print(newdataset)
```

	date	time	temperature
0	2021-06-01	00:00	6.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

# Key Parameters of a Data Set

number  $n$  of features



	A	B	C	D	E	F	G	H	I
1	Year	m	d	Time	precip	snow	airtmp	mintmp	maxtmp
2	2020	1	2	00:00	0,4	55	2,5	-2	4,5
3	2020	1	3	00:00	1,6	53	0,8	-0,8	4,6
4	2020	1	4	00:00	0,1	51	-5,8	-11,1	-0,7
5	2020	1	5	00:00	1,9	52	-13,5	-19,1	-4,6
6	2020	1	6	00:00	0,6	52	-2,4	-11,4	-1
7	2020	1	7	00:00	4,1	52	0,4	-2	1,3
8	2020	1	8	00:00	4,3	51	0,8	0,1	1,8
9	2020	1	9	00:00	-1	51	-0,6	-1,9	1,6
10	2020	1	10	00:00	-1	51	-6,2	-11	-1,4
11	2020	1	11	00:00	2,8	50	-4,8	-10,7	-2,1
12	2020	1	12	00:00	-1	53	-1,3	-3,5	0,9
13	2020	1	13	00:00	-1	53	-6,4	-12,9	-3,1
14	2020	1	14	00:00	9,7	52	-2,8	-9	-0,7
15	2020	1	15	00:00	-1	63	0,2	-0,7	0,6
16	2020	1	16	00:00	0,4	62	-3,9	-5,2	0,1
17	2020	1	17	00:00	2	62	-5,2	-8,4	-0,7
18	2020	1	18	00:00	19,6	65	-4,6	-7,3	-4,2
19	2020	1	19	00:00	0,7	81	-4,4	-8,8	-2,7
20	2020	1	20	00:00	2,8	79	-1,8	-10,5	1,2

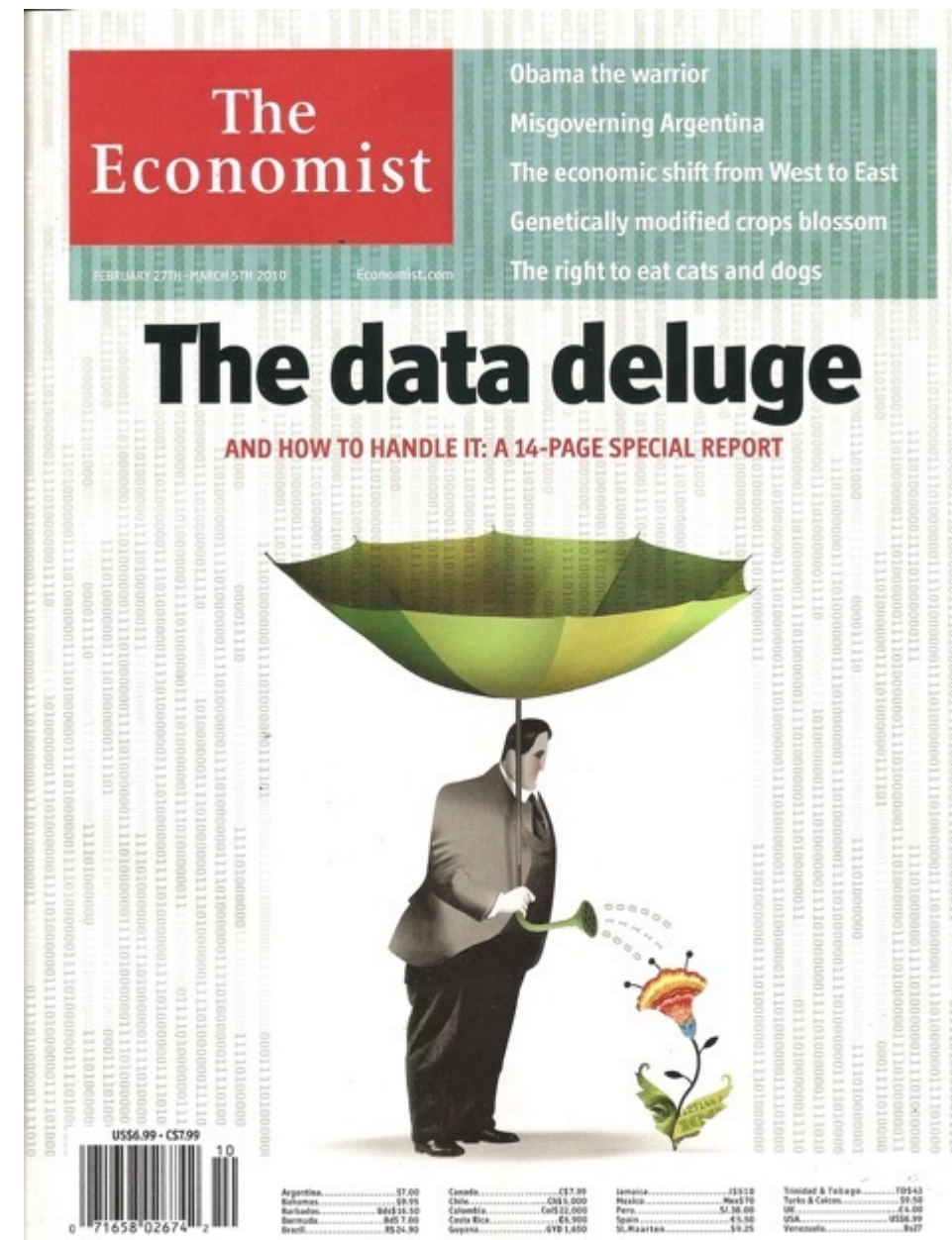
number  $m$  of  
data points  
“sample size”



# Feature Deluge.

modern information  
technology provides huge  
number of raw features

- smartphones
- webcams
- social networks
- smart watch
- ....



use only most relevant features but not fewer.

missing relevant features bad for accuracy

using many irrelevant features wastes  
computation and might result in overfitting



```
newdataset= somedata[somedata['date'] == '2021-06-01'] ;  
print(newdataset)
```

	date	time	temperature
0	2021-06-01	00:00	5.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

data point = some day at  
FMI station

feature = nr of hourly observations

want to predict maximum daytime  
temperature

missing relevant features bad for accuracy

```
newdataset= somedata[somedata['date'] == '2021-06-01'] ;  
print(newdataset)
```

	date	time	temperature
0	2021-06-01	00:00	6.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

data point = some day at  
FMI station

feature = hourly temp. 00:00 –  
15:00

want to predict temp at 16:00

using irrelevant features wastes comp. resources

# Label is Design Choice!

YOU choose the label of a data point

by choosing/defining label you define  
the ML problem or learning task !



# Regression. Numeric Labels.

	date	time	temperature
0	2021-06-01	00:00	6.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

datapoint

“2021-06-01 at some FMI station”

label = tmp at 15:00

# Binary Classification.

	date	time	temperature
0	2021-06-01	00:00	6.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

datapoint

“2021-06-01 at some FMI station”

label =

- “hot” if tmp at 15:00 > 10
- “cold” if ... ≤ 10

# Multi-Class Classification

	date	time	temperature
0	2021-06-01	00:00	6.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

datapoint

“2021-06-01 at some FMI station”

label =

- “nice morning” if tmp at 15:00 < 10 and tmp at 10:00 > 10
- “nice noon” if tmp at 15:00 > 10 and tmp at 10:00 < 10
- “nice day” if tmp at 15:00 > 10 and tmp at 10:00 > 10

# Multilabel Problems – Multitask Learning

by choosing/defining label you define the ML task !

for same data, use different labels → multiple learning tasks

multi-label class. (special case of multi-task learning)

# Multi-Label Regression.

	date	time	temperature
0	2021-06-01	00:00	6.2
1	2021-06-01	01:00	6.4
2	2021-06-01	02:00	6.4
3	2021-06-01	03:00	6.8
4	2021-06-01	04:00	7.1
5	2021-06-01	05:00	7.6
6	2021-06-01	06:00	7.5
7	2021-06-01	07:00	8.1
8	2021-06-01	08:00	10.3
9	2021-06-01	09:00	12.8
10	2021-06-01	10:00	15.0
11	2021-06-01	11:00	14.1
12	2021-06-01	12:00	16.5
13	2021-06-01	13:00	13.6
14	2021-06-01	14:00	14.2
15	2021-06-01	15:00	13.3
16	2021-06-01	16:00	14.5
17	2021-06-01	17:00	13.8

datapoint

“2021-06-01 at some FMI station”

label1 = tmp at 10:00

label2= tmp at 15:00

# Multilabel Classification.



$y_1 = 1$  or  $0$  if car present or not

$y_2 = 1$  or  $0$  if person present or not

$y_3 = 1$  or  $0$  if tree present or not

# Features and Labels - Notation.

- consider  $m$  datapoints, indexed by  $i = 1, \dots, m$
- $i$ -th datapoint with features  $x_1^{(i)}, \dots, x_n^{(i)}$  and label  $y^{(i)}$
- stack features of  $i$ -th data point into feature vector

$$\mathbf{x}^{(i)} = \left( x_1^{(i)}, \dots, x_n^{(i)} \right)^T$$

- represent data by feature matrix and label vector !

# Feature Matrix.

$$\mathbf{X} = (\mathbf{x}^{(1)}, \mathbf{x}^{(2)}, \dots, \mathbf{x}^{(m)})^T = \begin{pmatrix} x_1^{(1)} & x_2^{(1)} & \dots & x_n^{(1)} \\ x_1^{(2)} & x_2^{(2)} & \dots & x_n^{(2)} \\ \vdots & \vdots & \ddots & \vdots \\ x_1^{(m)} & x_2^{(m)} & \dots & x_n^{(m)} \end{pmatrix} \in \mathbb{R}^{m \times n}$$

# Label Vector.

$$\mathbf{y} = (y_1, y_2, \dots, y_m)^T \in \mathbb{R}^m$$



# NumPy Arrays

- feature matrix and label vector are numeric arrays
- Python library NumPy provides methods for num.arr.

```
>>> import numpy as np
>>> from sklearn.linear_model import LinearRegression
>>> X = np.array([[1, 1], [1, 2], [2, 2], [2, 3]])
>>> #  $y = 1 * x_0 + 2 * x_1 + 3$ 
>>> y = np.dot(X, np.array([1, 2])) + 3
```

# “Data = $X$ and $y$ ”

- represent data by feature mtx  $X$  and label vec.  $y$

---

```
In [5]: from sklearn.datasets import load_iris  
dataset = load_iris()  
X = dataset.data  
y = dataset.target
```

---



**model**



Statisticians, like artists, have the  
bad habit of falling in love with their  
models.

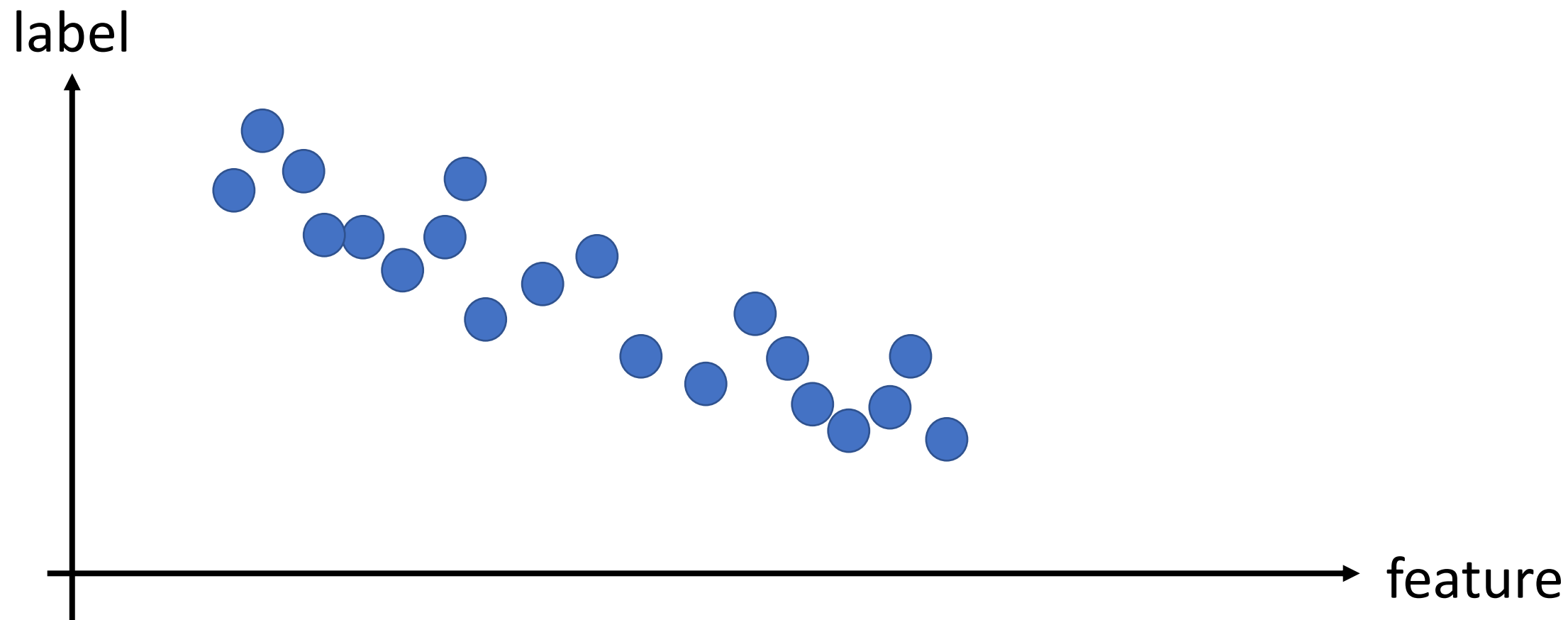
— *George E. P. Box* —

AZ QUOTES

# Machine Learning.

“learn to **predict** the **label**  
of a data point solely **from**  
**its features**”

# Scatterplot

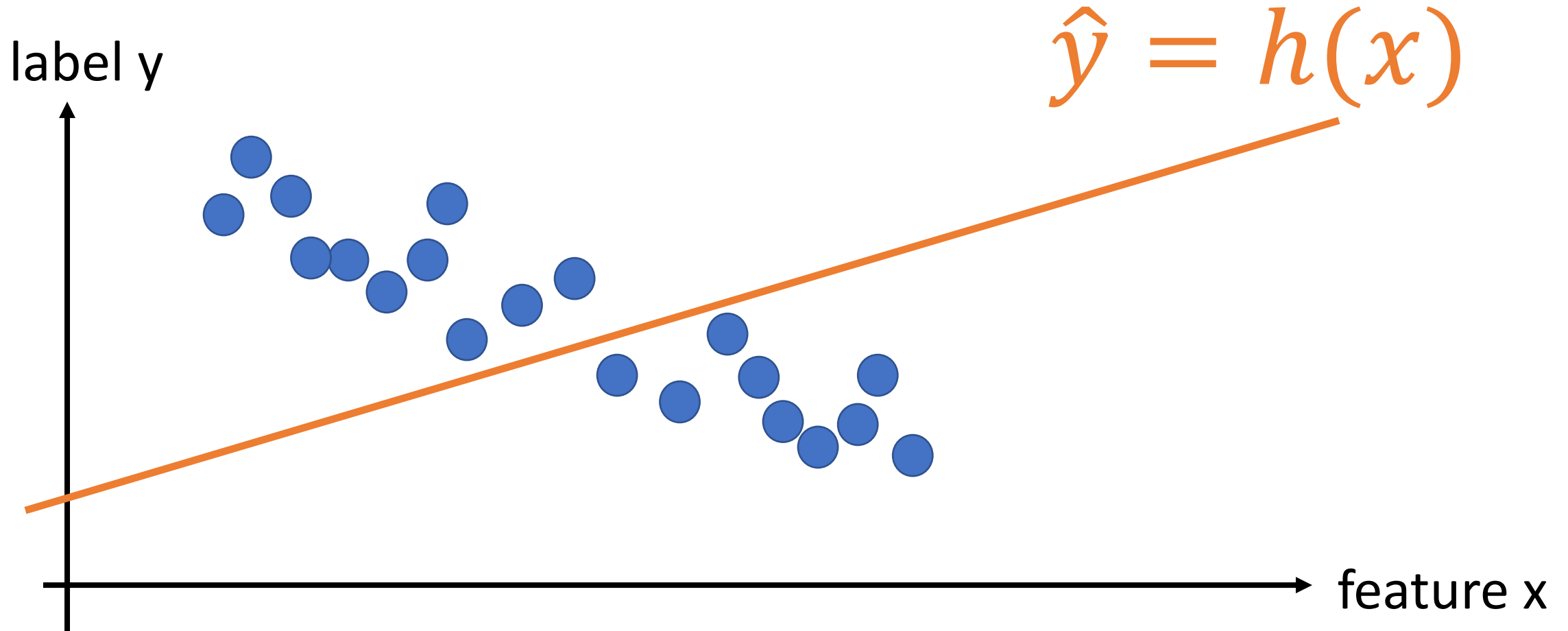


# How to Predict?

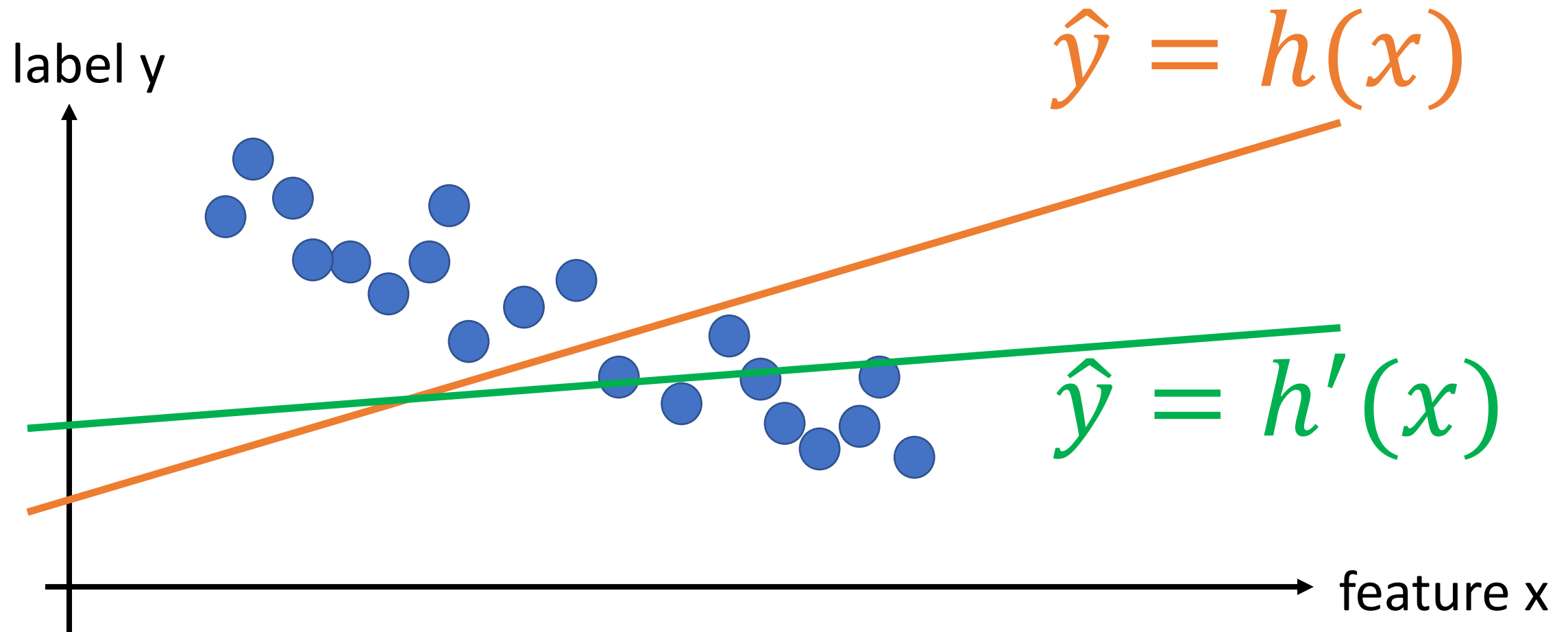
apply a hypothesis map  $h$  to features  $x$ ,

$$\hat{y} = h(x)$$

# A Hypothesis.



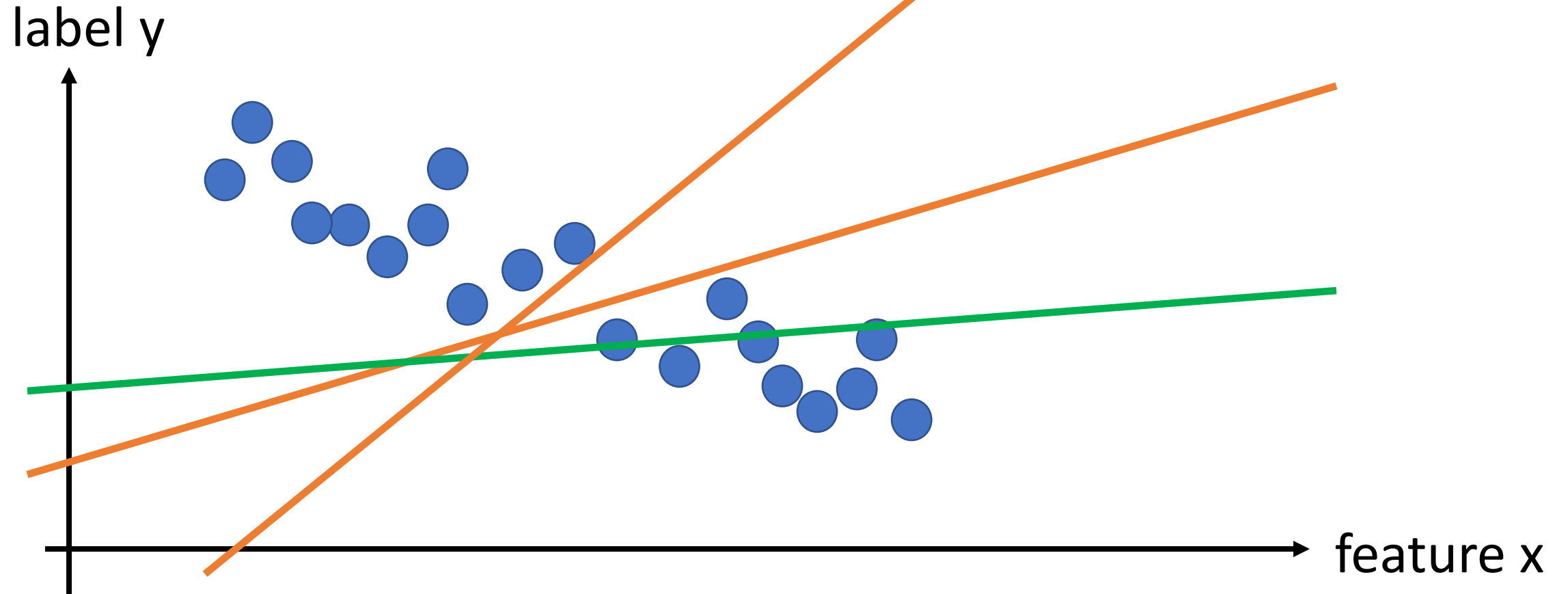
# Model = Several Hypotheses.



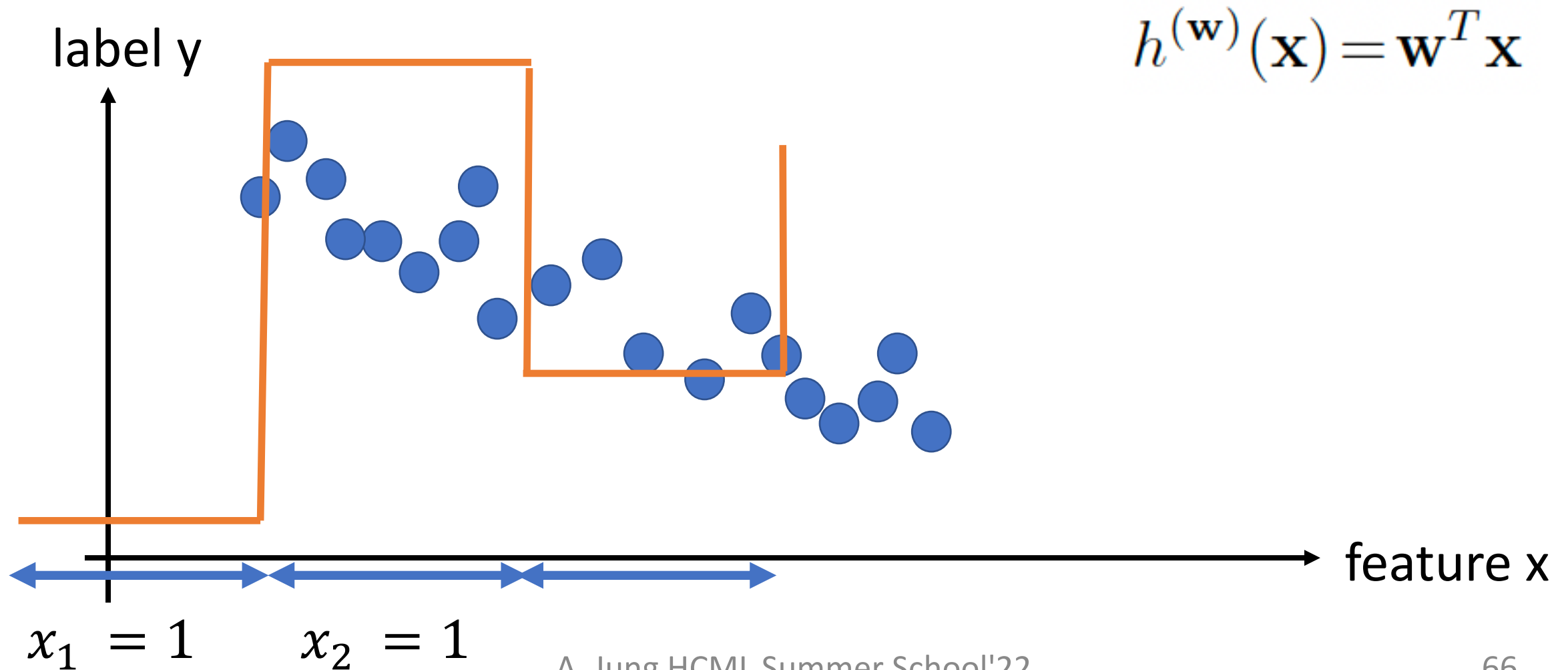


# Linear Model

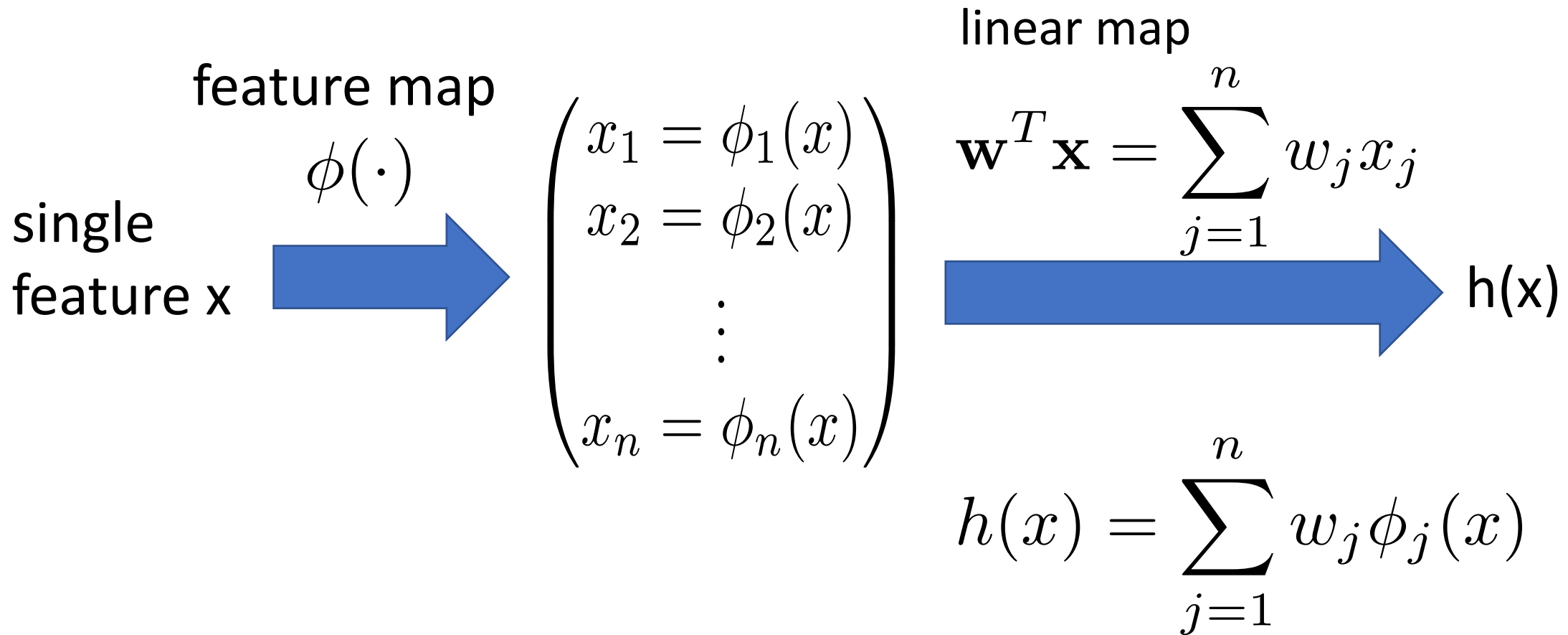
$$h^{(\mathbf{w})}(\mathbf{x}) = \mathbf{w}^T \mathbf{x}$$



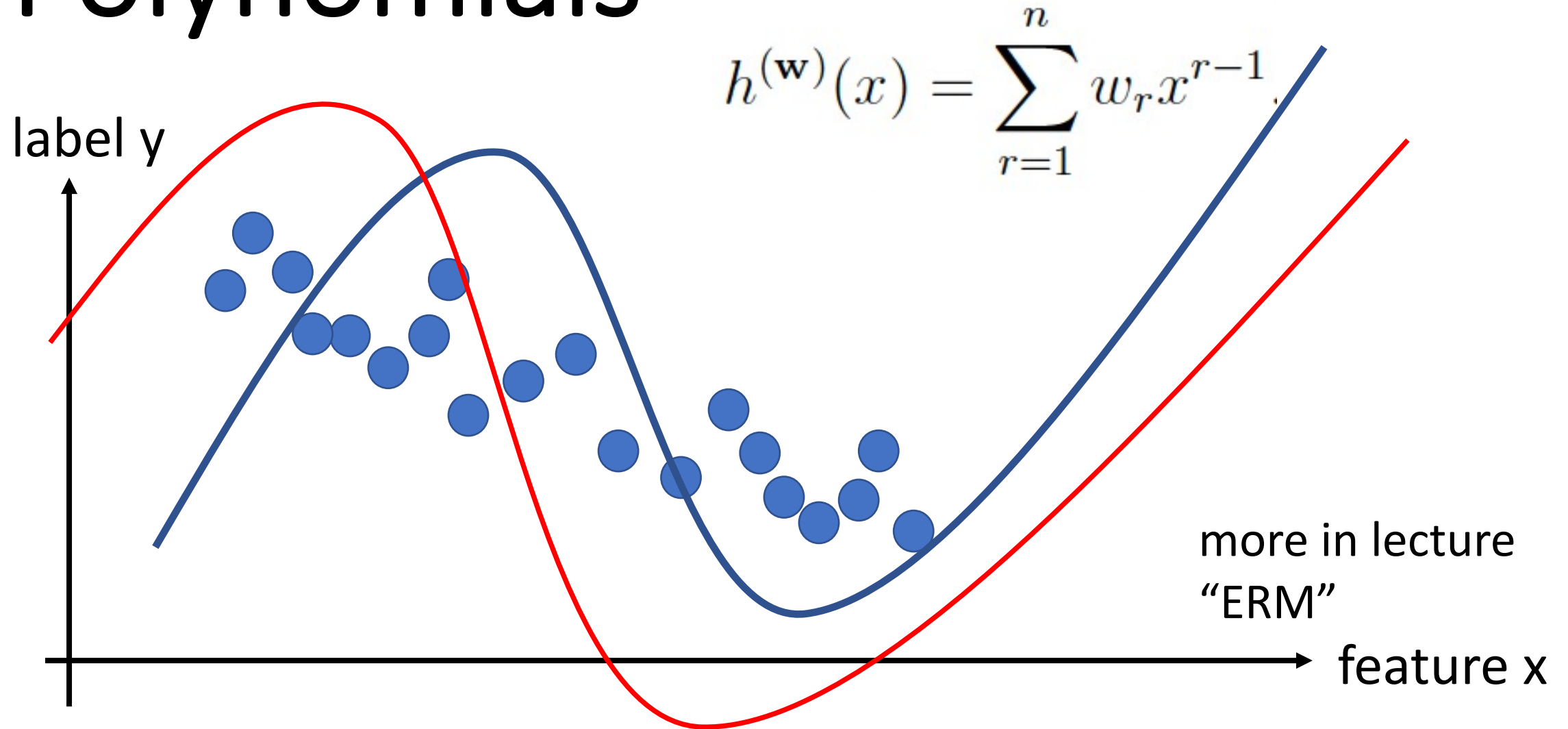
# Linear Model is Versatile!



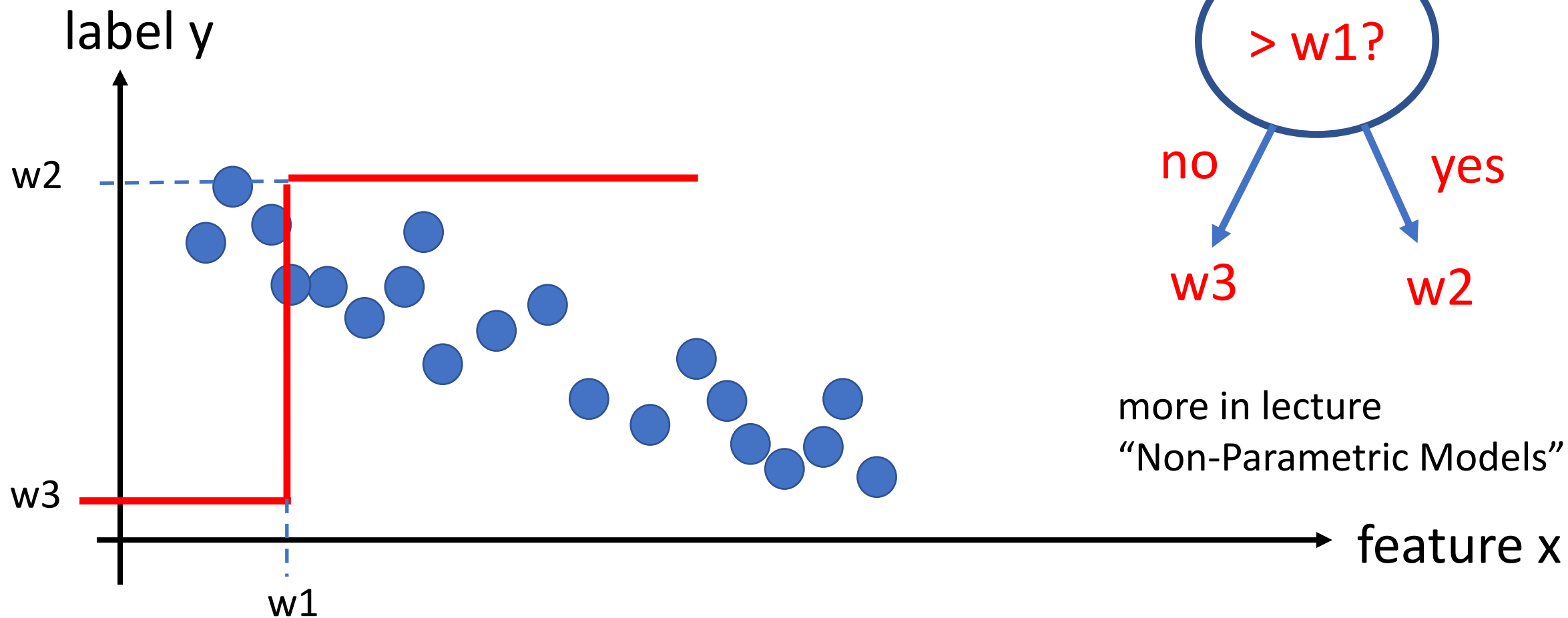
# Linear + Feature Map



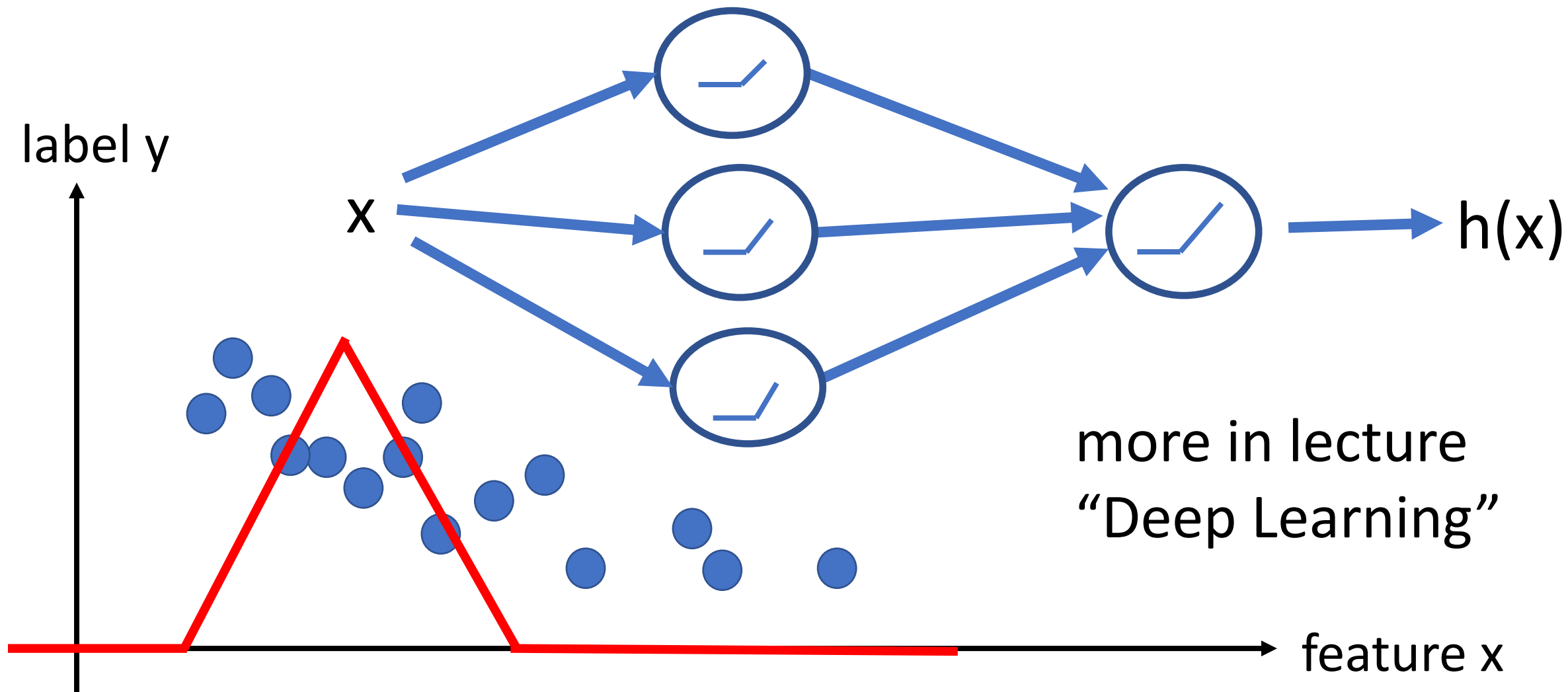
# Polynomials



# Decision Tree



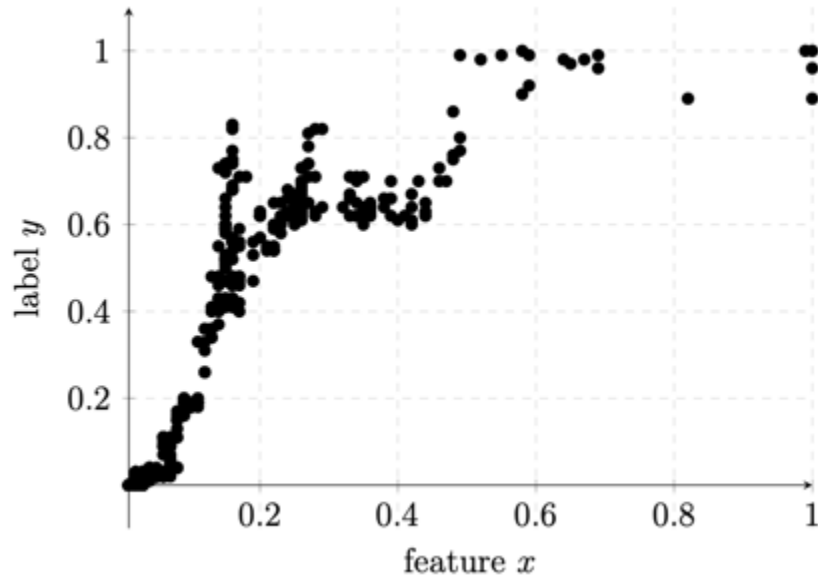
# Artificial Neural Network



# Which Model To Choose?

- **large** to offer a good hypothesis
- **small** to fit **computational resources**
- **simple or interpretable**

# Sufficiently Large



linear model might be too small for such data

there is no straight line that fits well the data points here

need larger models that also contain non-linear maps

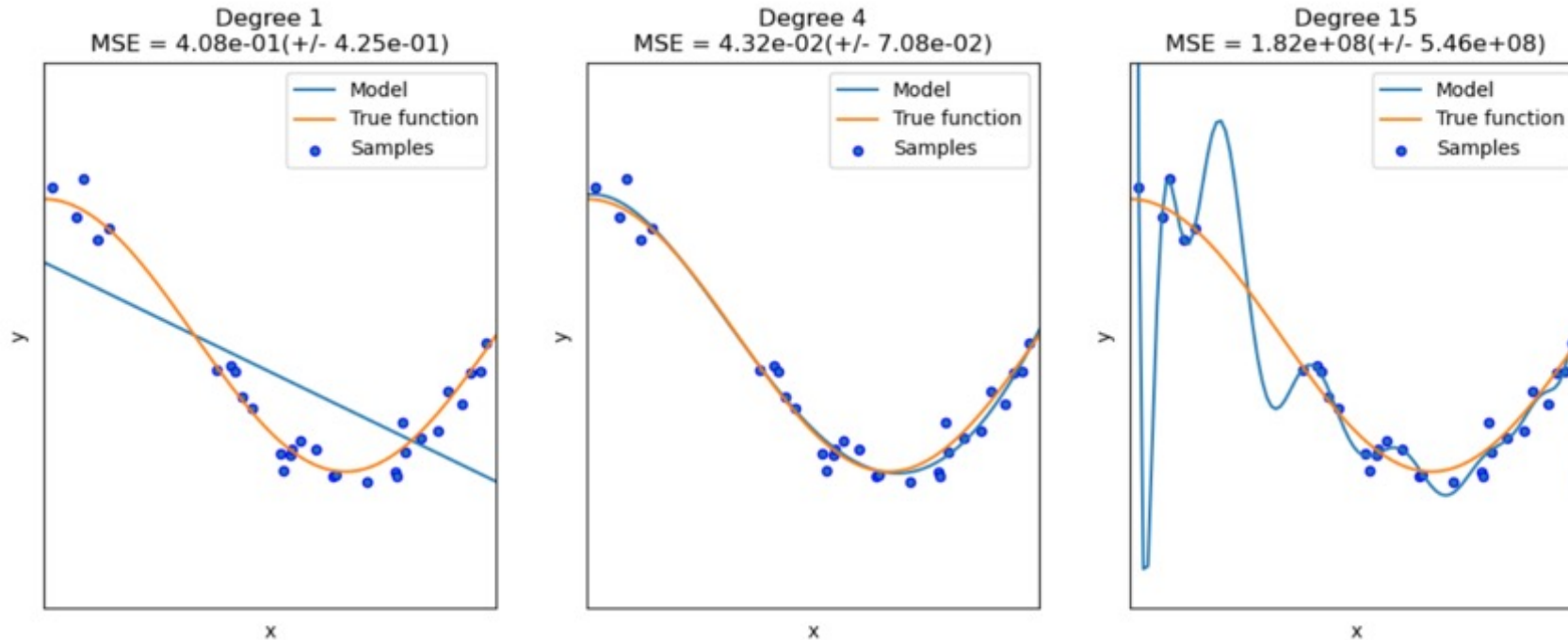
more on large (non-linear) models in Lectures  
“Deep Learning” and “Non-Parametric Models”



# Sufficiently Small (Statistically)

- large model contains by accident a hypothesis that perfectly fits training data
  - model fits well training data but does a very poor job outside the training data
- more on overfitting in Lectures  
“Model Val/Sel” and “Diagnosing ML”

# Sufficiently Small (Statistically)



source: [https://scikit-learn.org/stable/auto\\_examples/model\\_selection/plot\\_underfitting\\_overfitting.html](https://scikit-learn.org/stable/auto_examples/model_selection/plot_underfitting_overfitting.html)

rule of thumb:

training set (much) larger than # model parameters

# Sufficiently Small (Comput.)

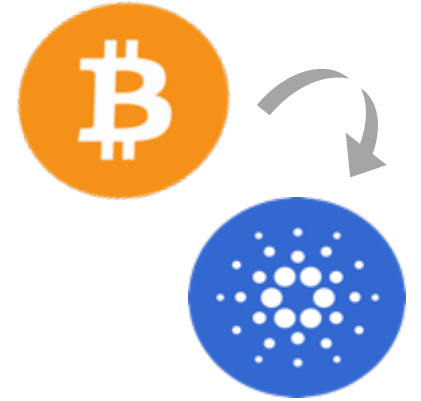
- consider linear model using  $n$  features
- fit linear model on  $m > n$  datapoints
- need to invert “ $n$  by  $n$ ” matrix ! [Sec. 4.3, MLBook]

# Sufficiently Simple (Comput.)

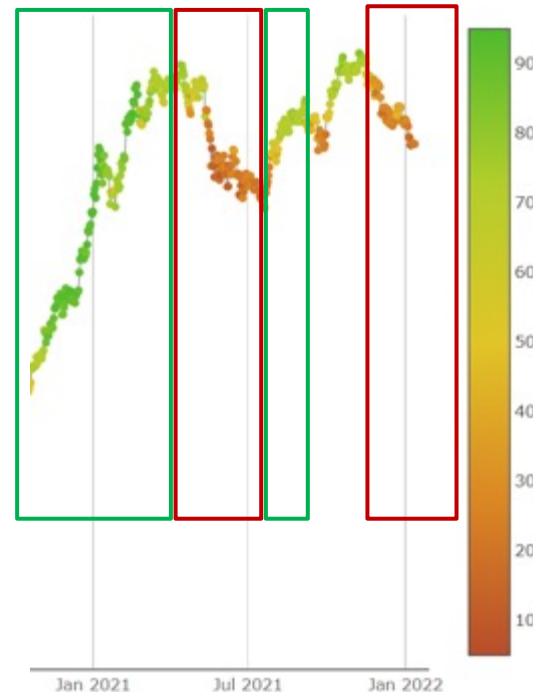
- hypothesis maps  $h(x)$  should be easy to evaluate
- recent MSc thesis on “Predicting Gas Valve Position”

need to compute  $h(x)$  **in real-time** (while engine is running!)

**Problem:** predict the price trend of a cryptocurrency other than Bitcoin (e.g., ADA)



tradingview.com



lookintobitcoin.com

- Datapoint: some day
- Features:
  - Bitcoin price
  - Fear and Greed Index
- Label: ADA's price

by Esther Gallego

Predicting future purchases

Datapoint = some customer

Features = customer attributes (age, sex, purchase history, etc.)

Label = interest in some (new) product

Marko Ikävalko



# Datapoint = A Day in the Canteen



features:

label:

[https://commons.wikimedia.org/wiki/File:Suzhou\\_High\\_School-canteen.jpg](https://commons.wikimedia.org/wiki/File:Suzhou_High_School-canteen.jpg)



# Datapoint = A Cow

Features:

- Quantity of milk produced per day or over time
- Temperature of the milk



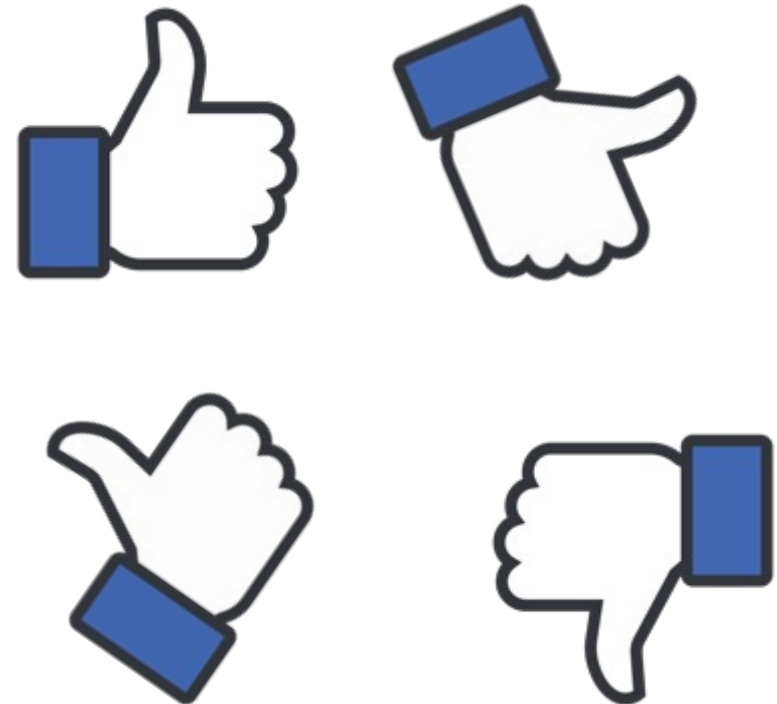
Labels:

- Is the cow sick or not.
- Is it past its peak production time or not.
- Is it of species X or Y.

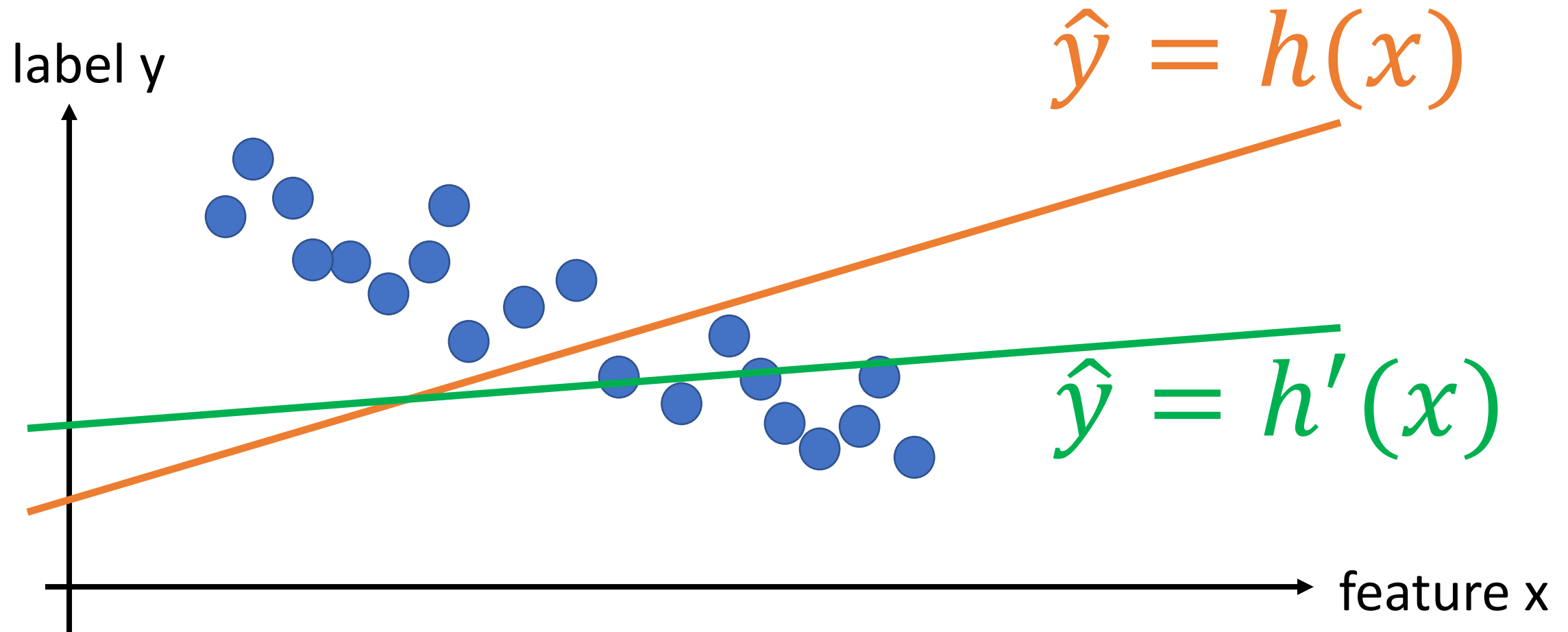
by Carlos Santos

A. Jung HCML Summer School'22

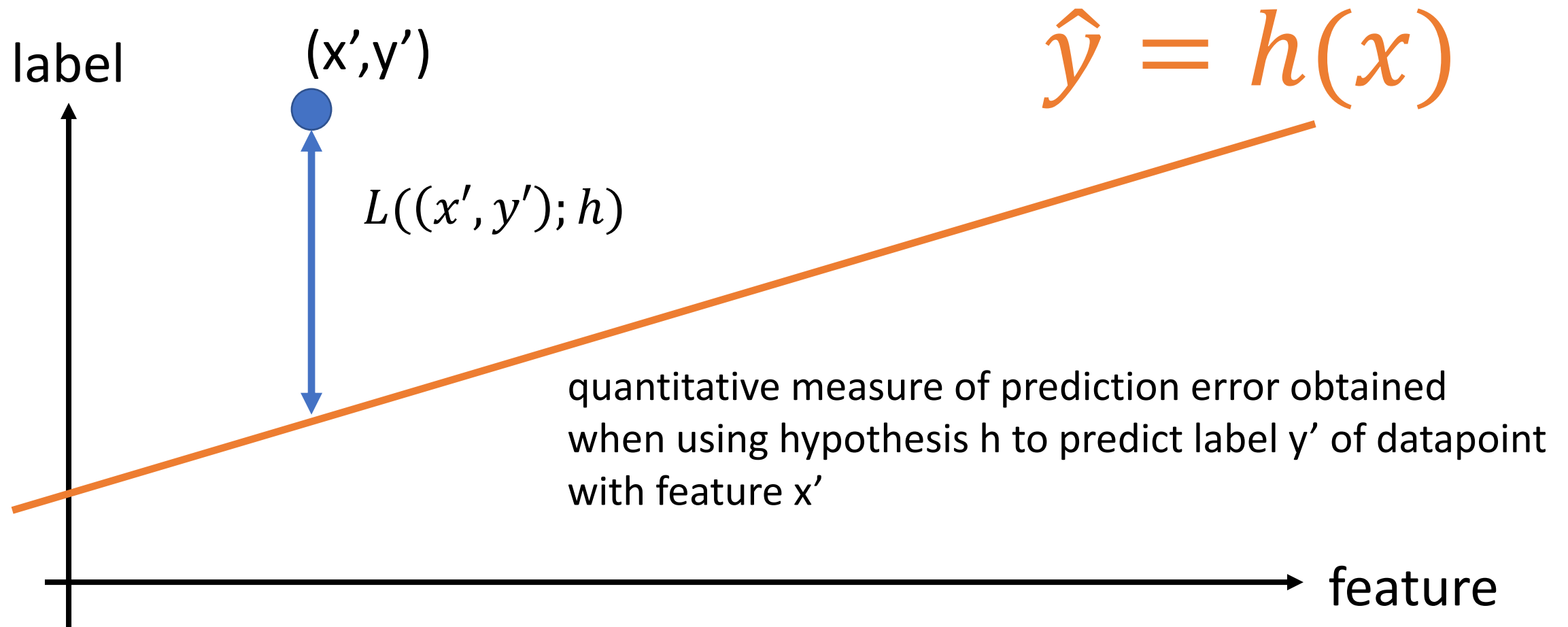




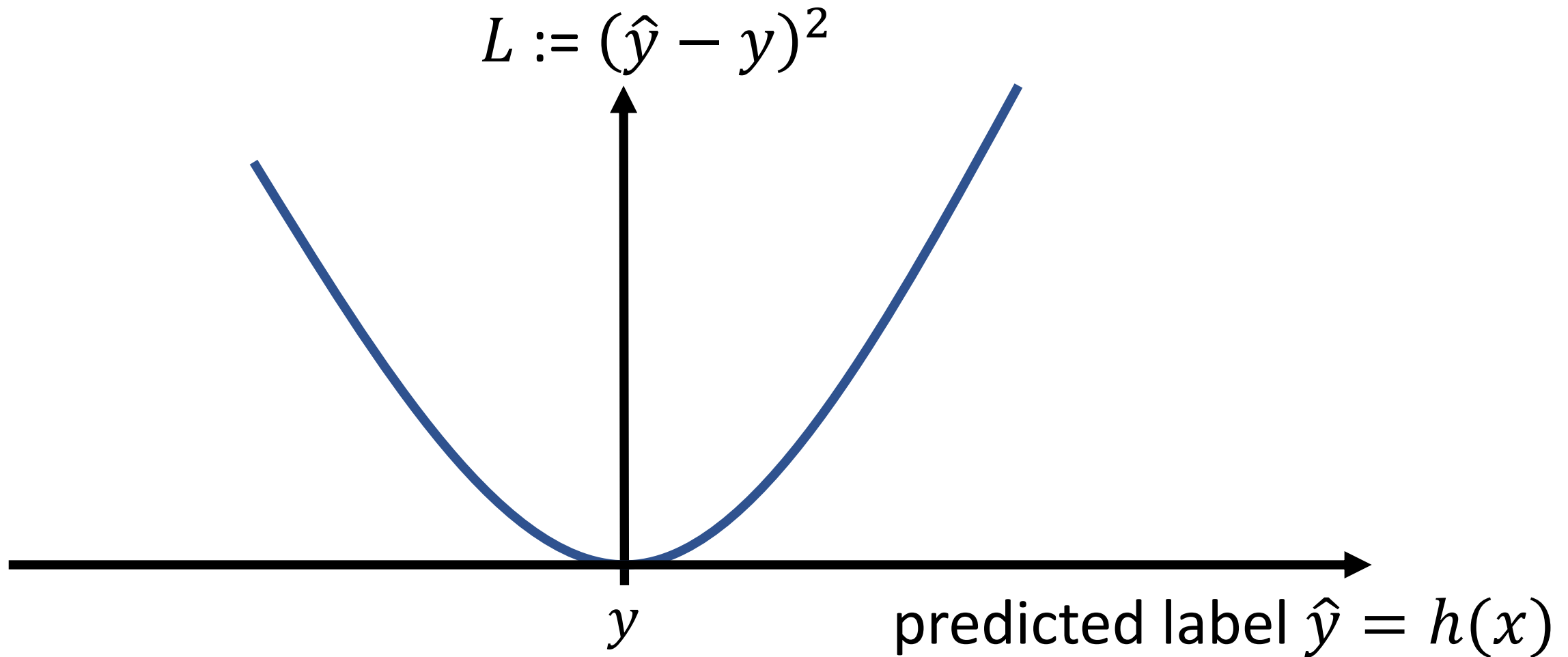
# Which Hypothesis is Better?



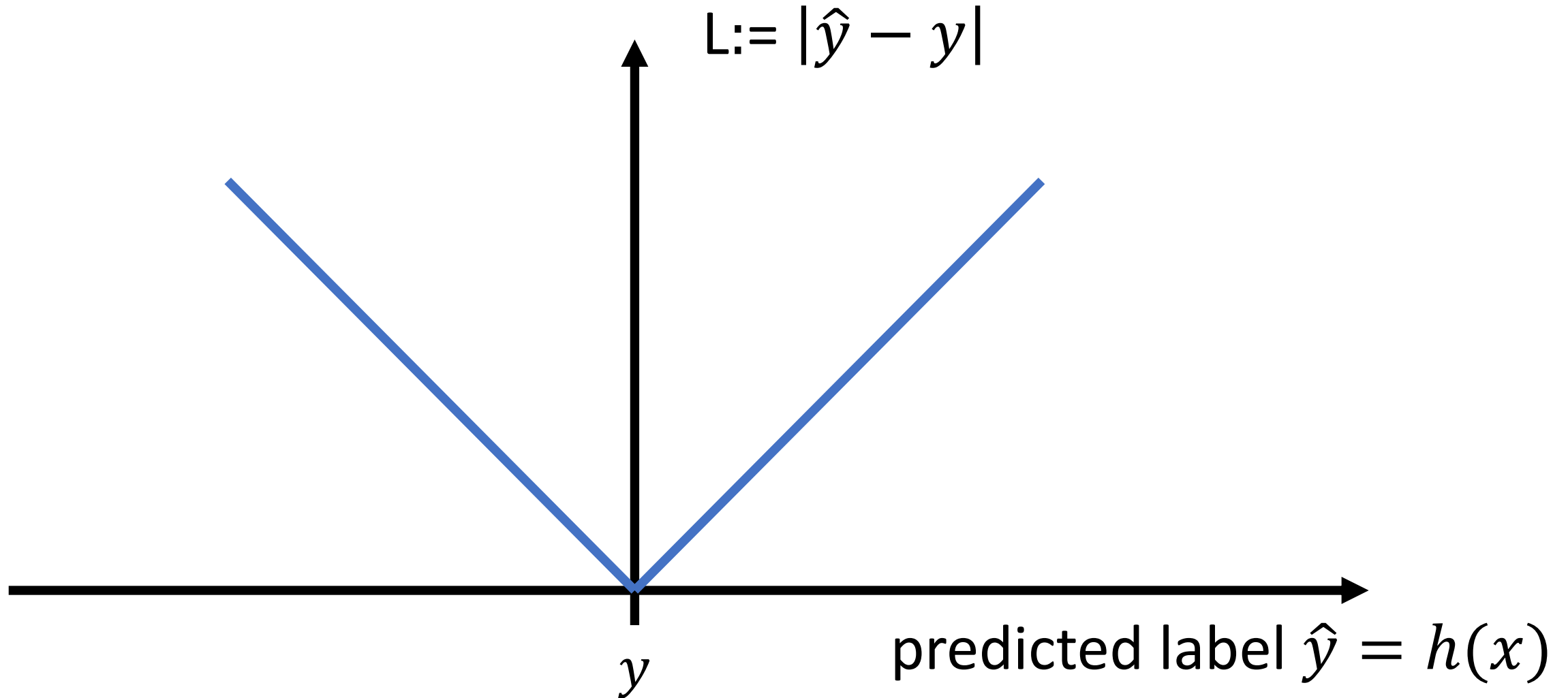
# A Loss Function



# The Squared Error Loss

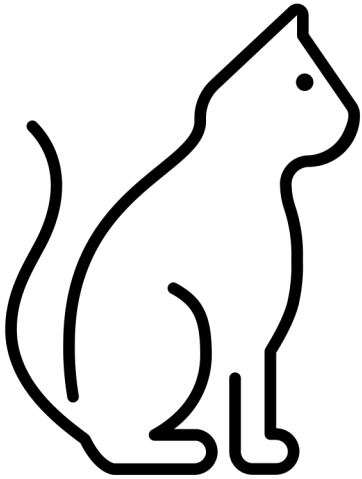


# The Absolute Error Loss



# Loss Functions for Binary Classification

label  $y = \text{"cat"}$



features  $x = \text{pixels}$

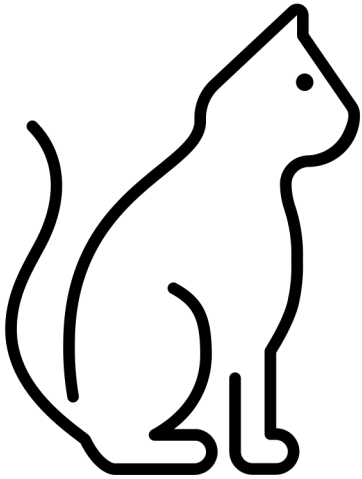


$h(x) = \text{"dog"}$

Loss = 100

# Loss Functions for Binary Classification

label  $y = \text{"cat"}$



$h(x) = \text{"cat"}$

features  $x = \text{pixels}$

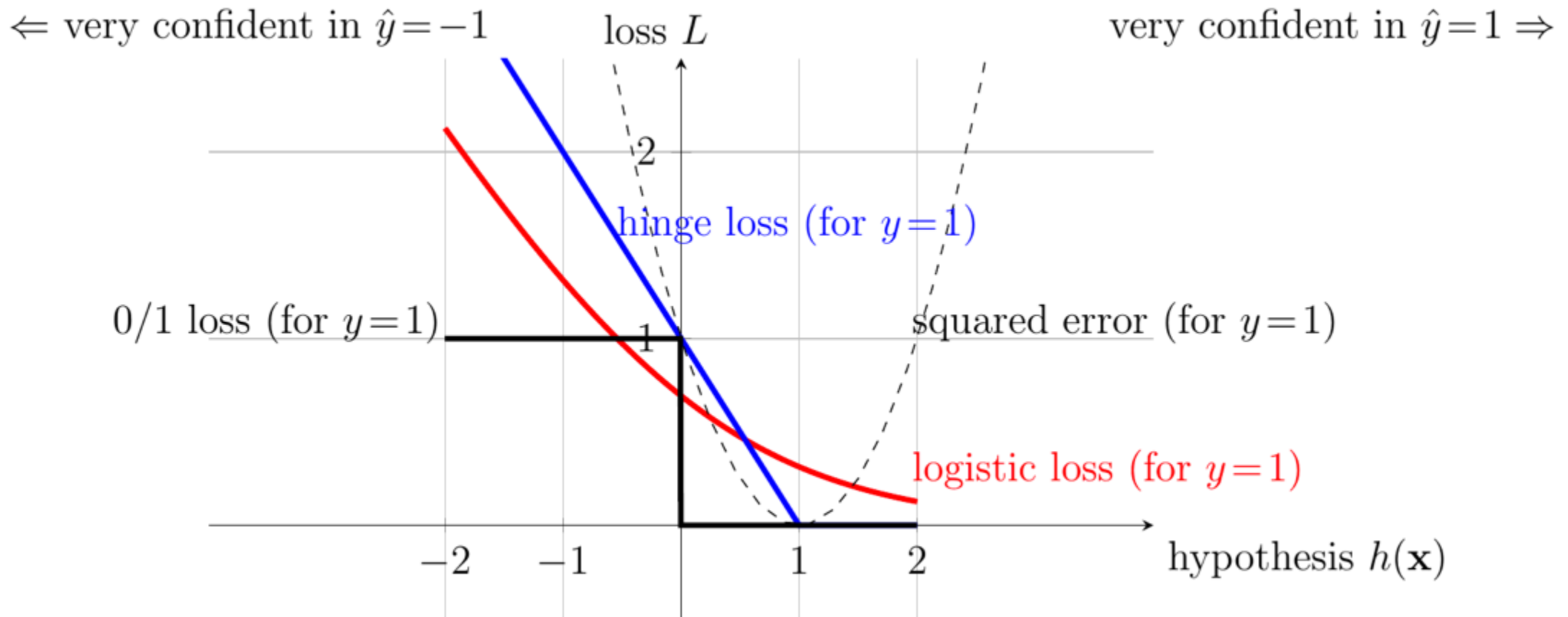
Loss = 0

# Classifiers

- consider label values either “cat” or “dog”
- features vector  $x$  = pixels values
- can we use linear hypothesis maps  $h(x)$ ?
- YES!
- use sign  $h(x)$  to classify:  $h(x) > 0 \rightarrow$  “dog”
- use  $|h(x)|$  as confidence measure



# Loss Functions for Binary Classification



more on this in lecture “Classification”

# Which Loss Function ?

- statistical aspects (should favour “reasonable” hypothesis)
- computational aspects (must be able to minimize them)
- interpretation (what does  $\log\text{-loss} = -3$  mean ?)

.....choosing a suitable loss function is often non-trivial !

# Recent Paper about Constructing Loss Function

---

**Algorithm 1** Generalized ground truth matching method  
for typical object detector performance evaluation.

---

**Input:**  $\mathcal{B}^p = \{(b_i^p, s_i)\}_{i=1}^D$  |  $D$  bounding box predictions sorted  
by decreasing confidence score  $s_i$   
for class  $c$  from input image  $\mathbf{I}$ .  
 $\mathcal{B}^g = \{b_k^g\}_{k=1}^N$  |  $N$  ground truth bounding box labels  
for class  $c$  from input image  $\mathbf{I}$ .  
 $\varepsilon \in [0, 1] \subset \mathbb{R}$  | Box IoU threshold for matching.  
 $g_{\max} \in \mathbb{N}$  | Maximum number of GT boxes  $b_k^g$   
to match with a single prediction  $b_i^p$ .  
 $a_{\min} \in [0, 1] \subset \mathbb{R}$  | Minimum value for  $A(b_k^p)/A(b_k^g)$ ,  
which limits TP prediction box size.  
**Output:**  $\mathcal{Y} \in \{0, 1\}^X$  | A binary sequence of variable length  
 $X \in \mathbb{N}_0$  indicating true and false  
positives, if  $g_{\max} = 1 \Rightarrow X = D$ .

```

1 function MATCHBOXESGENERIC( $\mathcal{B}^p, \mathcal{B}^g, \varepsilon, g_{\max}, a_{\min}$ )
2    $\mathcal{Y} \leftarrow \emptyset$ 
3   ...

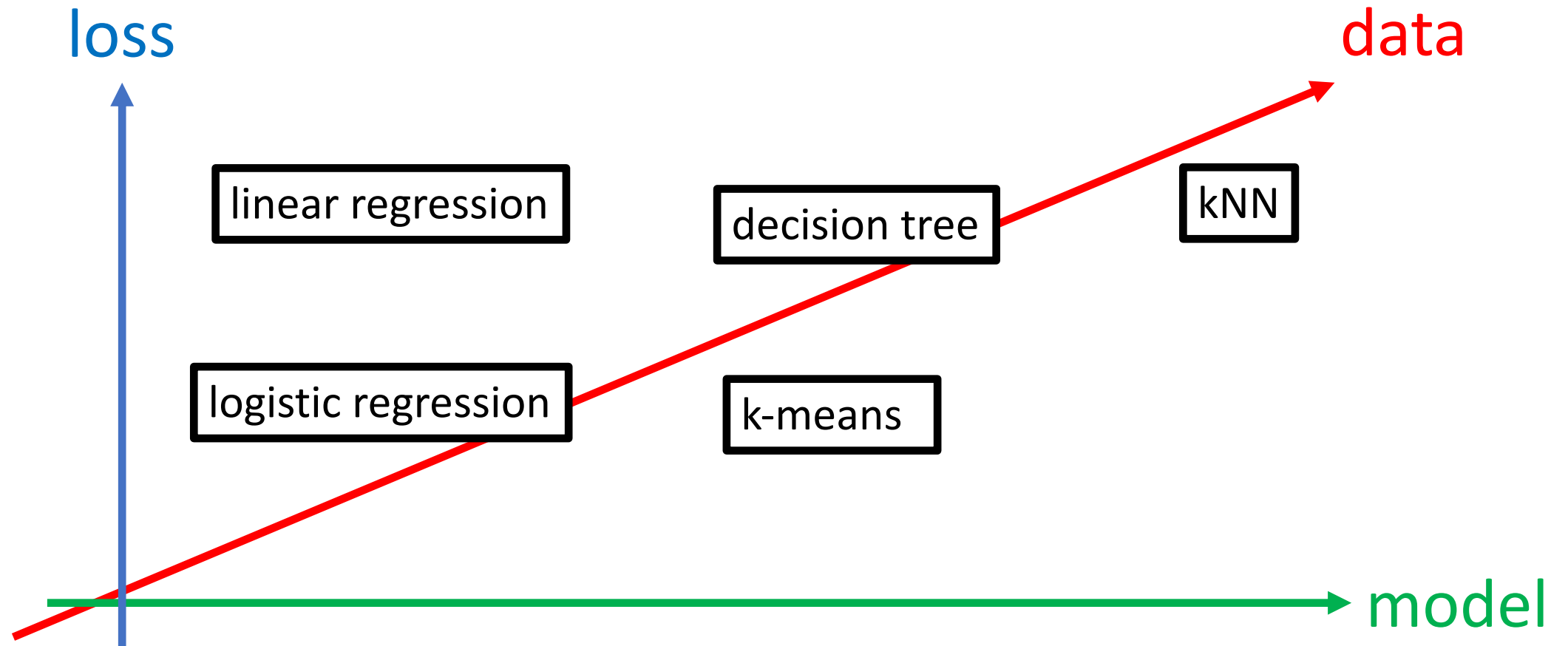
```

<https://arxiv.org/pdf/2111.09406.pdf>

# Main Components of ML

- data
- model
- loss

# Landscape of ML Methods



# ML Method: Linear Regression

```
>>> import numpy as np
>>> from sklearn.linear_model import LinearRegression
>>> X = np.array([[1, 1], [1, 2], [2, 2], [2, 3]])
>>> #  $y = 1 * x_0 + 2 * x_1 + 3$ 
>>> y = np.dot(X, np.array([1, 2])) + 3
>>> reg = LinearRegression().fit(X, y)
>>> reg.score(X, y)
1.0
>>> reg.coef_
array([1., 2.])
>>> reg.intercept_
3.0...
>>> reg.predict(np.array([[3, 5]]))
array([16.])
```

data



model, loss



# ML Method: Decision Tree Classifier

```
[11]: from sklearn.datasets import load_iris
      from sklearn.tree import DecisionTreeClassifier

      iris = load_iris()

      X = iris.data
      y = iris.target

      # Train
      clf = DecisionTreeClassifier(criterion='entropy', max_depth=4).fit(X, y)
```

data

model

loss

The diagram consists of three blue arrows pointing from text labels on the right to specific parts of the code on the left. The label 'data' has an arrow pointing to 'iris.data'. The label 'model' has an arrow pointing to 'DecisionTreeClassifier'. The label 'loss' has an arrow pointing to 'criterion'.

# ML Method: Deep Learning

```
# -*- coding: utf-8 -*-
```

```
import torch
```

```
import math
```

```
# Create Tensors to hold input and outputs.
```

```
x = torch.linspace(-math.pi, math.pi, 2000)
```

```
y = torch.sin(x)
```

```
# Prepare the input tensor (x, x^2, x^3).
```

```
p = torch.tensor([1, 2, 3])
```

```
xx = x.unsqueeze(-1).pow(p)
```

```
# Use the nn package to define our model and loss function.
```

```
model = torch.nn.Sequential(
```

```
    torch.nn.Linear(3, 1),
```

```
    torch.nn.Flatten(0, 1)
```

```
)
```

```
loss_fn = torch.nn.MSELoss(reduction='sum')
```

data

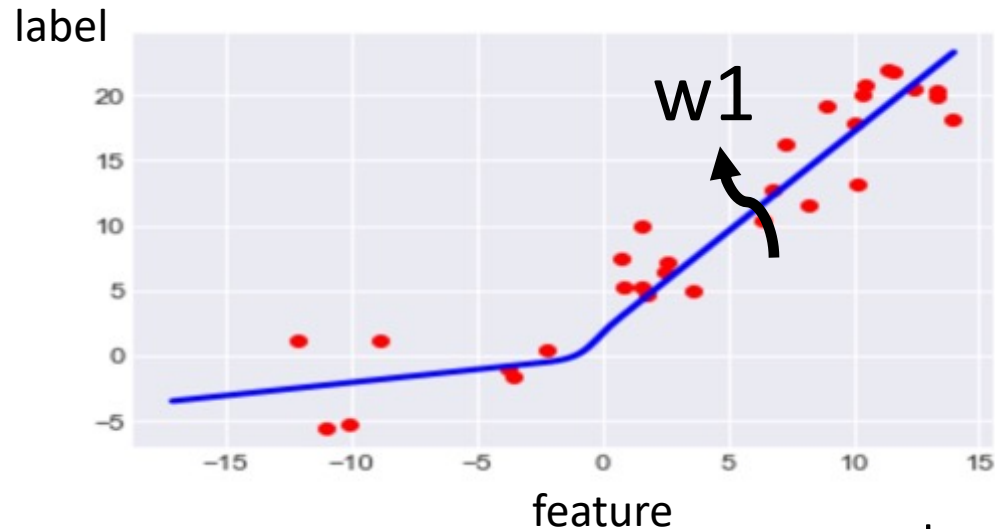
model

loss

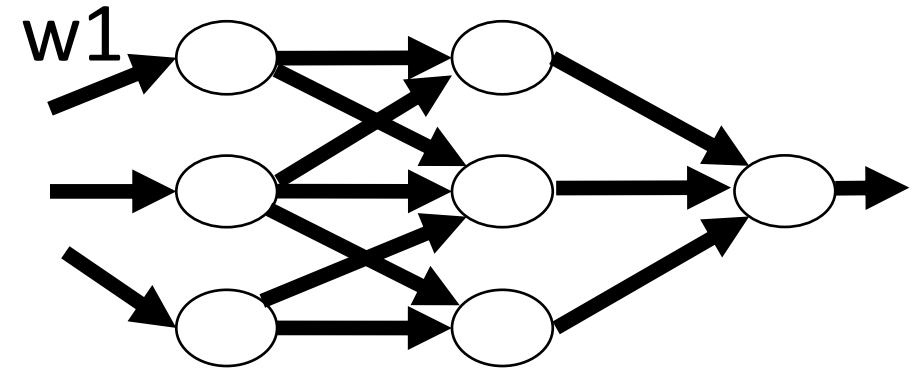


# Three Views on Machine Learning

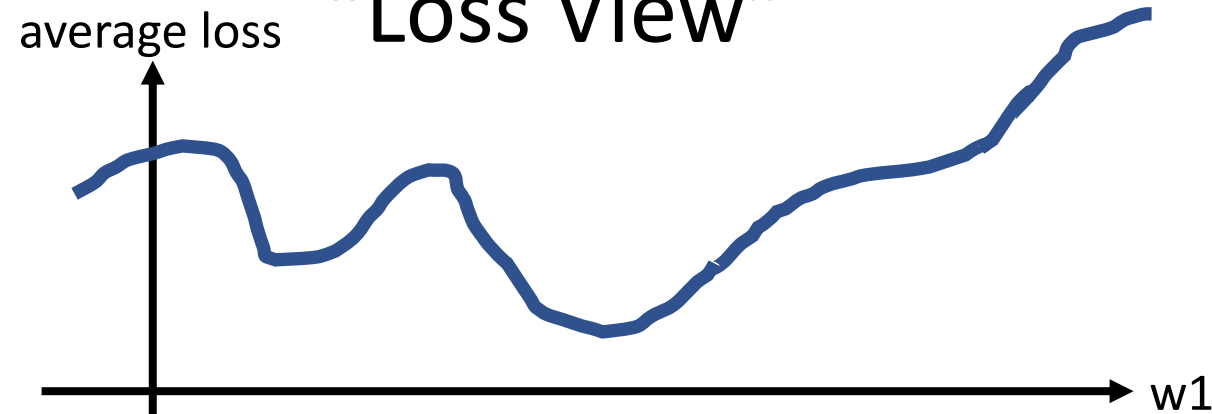
“Data View”



“Model View”



“Loss View”



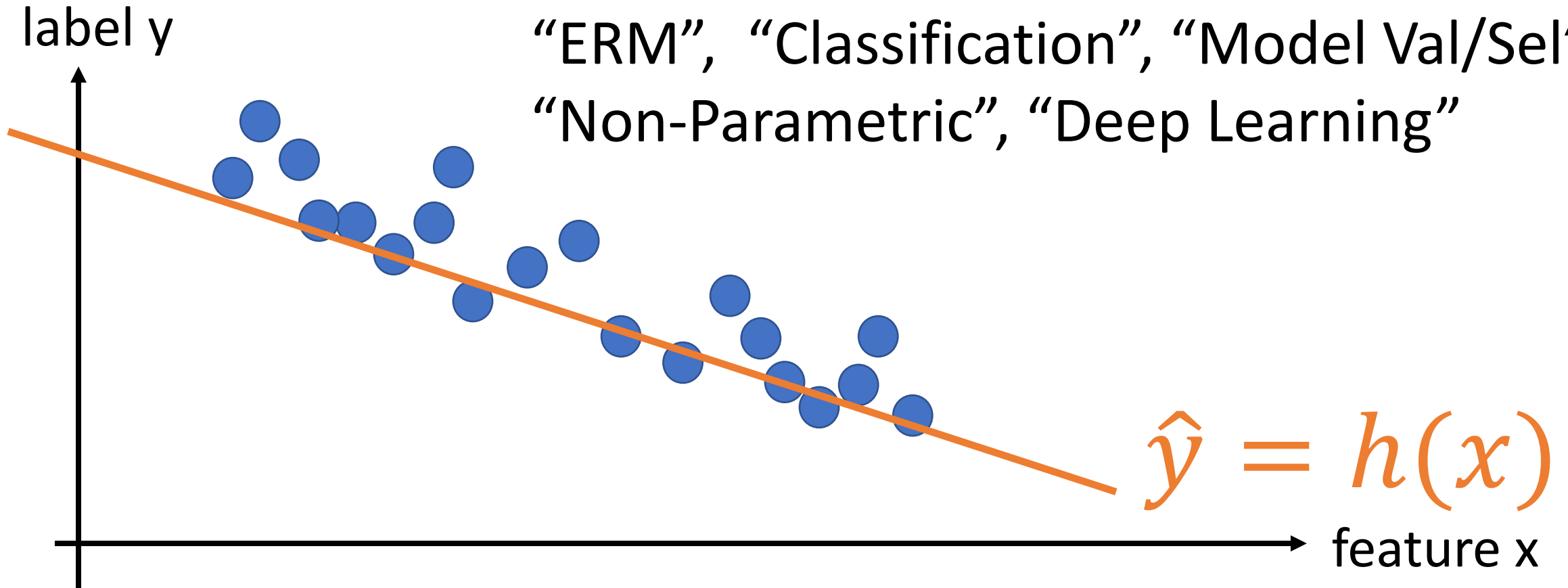
# Three Main Flavours of ML

- supervised ML (use labeled data to imitate teacher)
- unsupervised ML (no labeled data needed)
- reinforcement learning (learn while collecting data)

# Supervised Learning

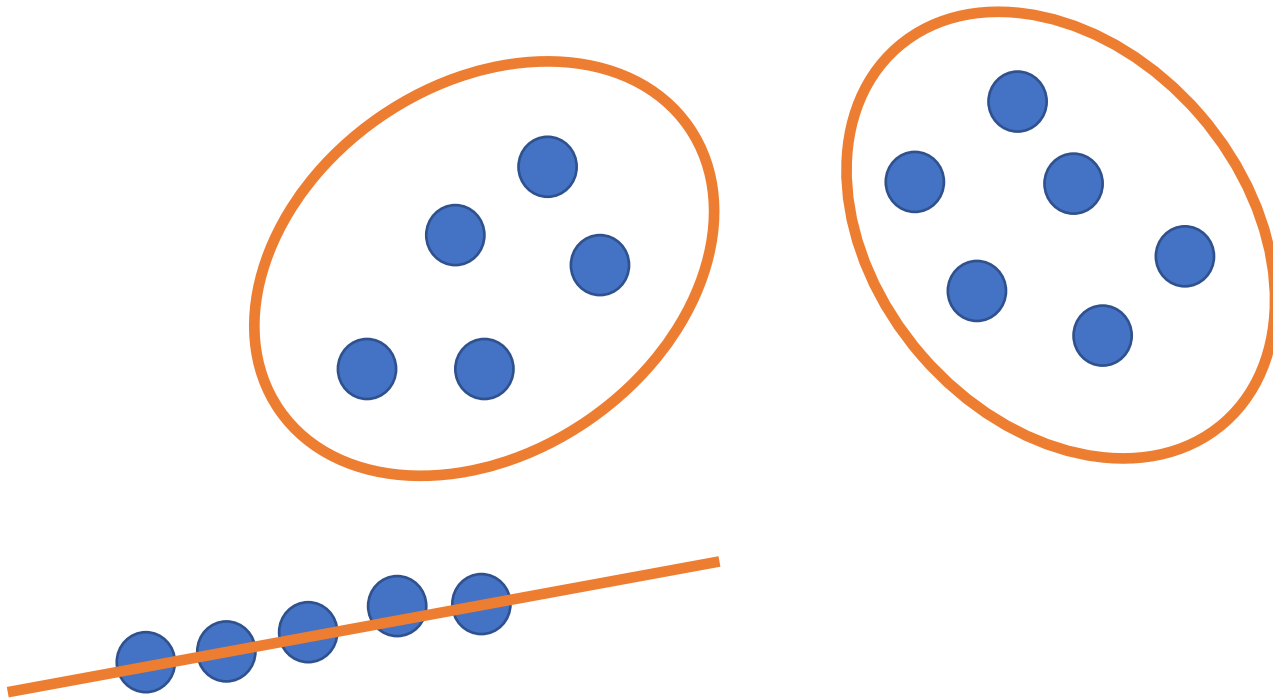
more on this in lecture:

“ERM”, “Classification”, “Model Val/Sel”,  
“Non-Parametric”, “Deep Learning”



# Unsupervised Learning

more on this in Lecture  
“Clustering”,  
“Feature Learning”



label of datapoint = cluster assignment or  
nearby subspace

# Reinforcement Learning

features = on-board  
camera video

label = “optimal steering  
direction”



not covered in this school !

# Wrap Up

- **data points** characterized by features and label
- features  $\approx$  low-level properties
- labels  $\approx$  high-level properties (quantity of interest)
- GOAL of ML: learn a hypothesis map  $h(\cdot)$  such that  $h(x) \approx y$
- ML **model** = comp. tractable subset of possible maps  $h(\cdot)$
- ML quantifies prediction error  $y-h(x)$  with a **loss function**

# Next Lecture: Regression

GOAL of ML: Learn hypothesis  $h(\cdot)$  such that  $y \approx h(x)$  for any data point  $(x,y)$ .

what exactly is “any data point” ?