1 Introduction to Machine Learning

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Definition 1.1 (Machine Learning (Arthur Samuel, 1959)). "Field of study that gives computer the ability to learn without being explicitly programmed."

Remark. Samuel wrote a computer program that played 10,000 games of checkers against itself - one of the world's first self-learning program.

1.1 Machine learning algorithms

1.1.1 Supervised Learning

Definition 1.2. In **supervised learning** we teach the computer how to solve some problem, and then let it use its new found knowledge to solve similar problems.

Example. Regression vs. classification

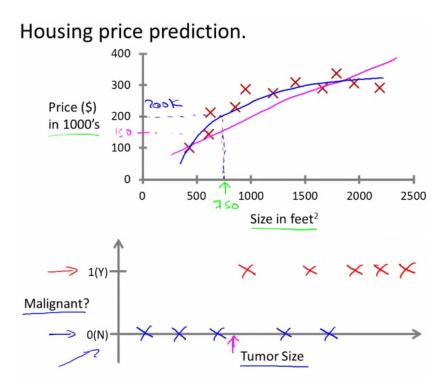


Figure 1: TOP: *regression problem* (*continuous valued output*): What is the best predictor of house price - straight or quadratic?

BOTTOM: classification problem (discrete valued output): What is the likelihood of my friend with a tumour of size x having a malignant or benign cancer?

${\bf Example.}\ \ Classification\ \ under\ \ multiple\ \ attributes$

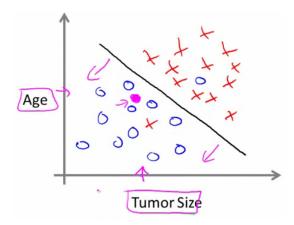


Figure 2: What is the likelihood of my friend with a tumour of size x and of age y having a malignant of benign cancer?

Note. We can deal with problems that have an infinite number of attributes (see support vector machine in chapter).

1.1.2 Unsupervised Learning

Definition 1.3. In **unsupervised** learning, we let the computer determine its own structure and patterns in the data.

Example 1.1. Clustering (relationships among the variables in the data)

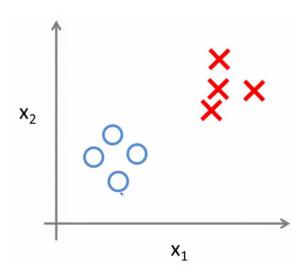


Figure 3: Given an **unknown** data set, can you find some structure to the data? E.g. Google News - given a set of new articles, group them into cohesive groups.