

A Few Quotes

- "A breakthrough in machine learning would be worth ten Microsofts" (Bill Gates, Chairman, Microsoft)
- "Machine learning is the next Internet" (Tony Tether, Director, DARPA)
- Machine learning is the hot new thing" (John Hennessy, President, Stanford)
- "Web rankings today are mostly a matter of machine learning" (Prabhakar Raghavan, Dir. Research, Yahoo)
- "Machine learning is going to result in a real revolution" (Greg Papadopoulos, CTO, Sun)
- "Machine learning is today's discontinuity" (Jerry Yang, CEO, Yahoo)

Contents:

- 1. Introduction/Definition
- 2. Where and Why ML is used
- 3. Types of Learning

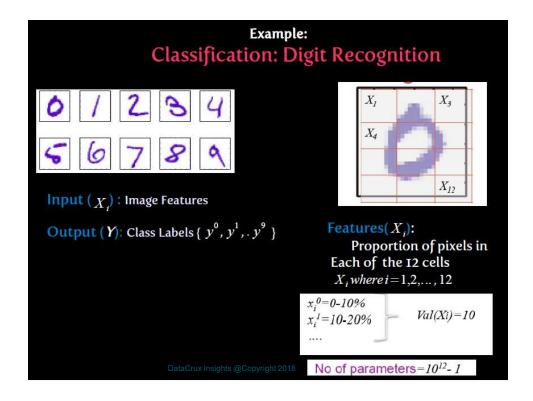
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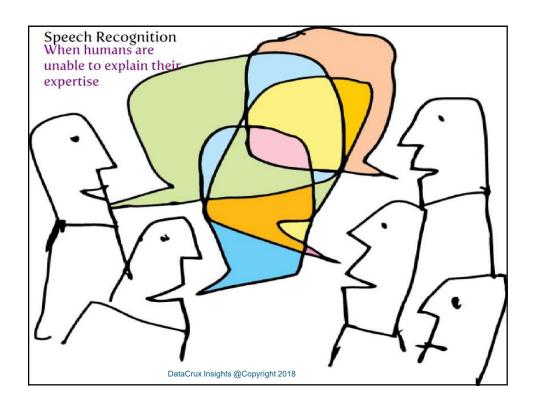
So What Is Machine Learning?

- Automating automation
- Getting computers to program themselves
- Writing software is the bottleneck
- Let the data do the work instead!

SAS definition 'Machine learning is a method of data analysis that automates analytical model building'

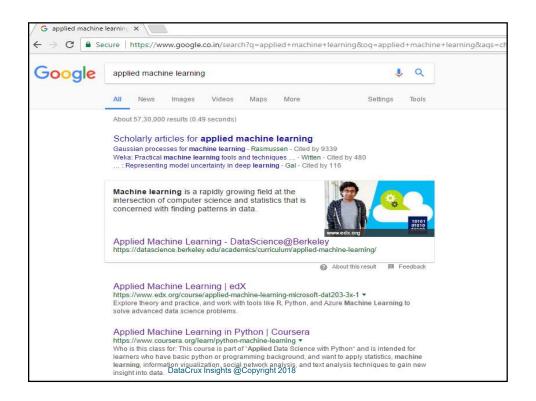
A computer program is said to 'learn' from experience E with respect to some class of tasks *T* and performance measure P, if its performance at tasks in T, as measured by P, improves with experience E

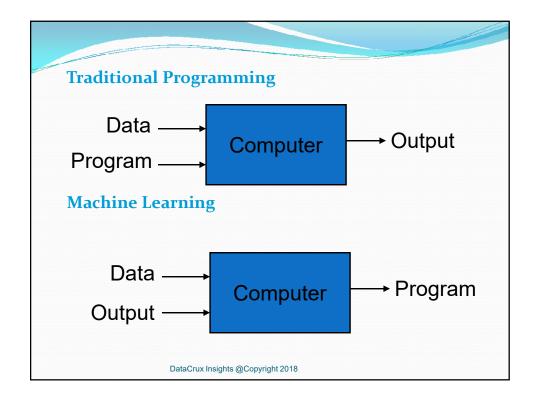


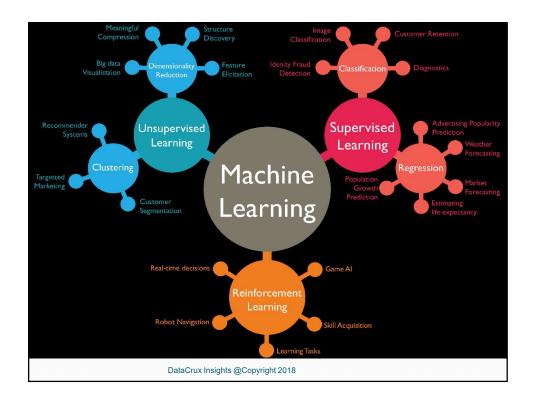


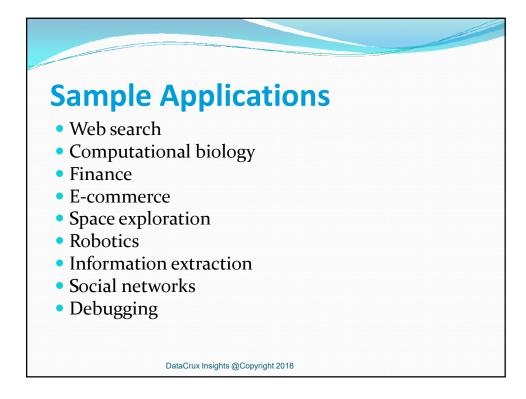


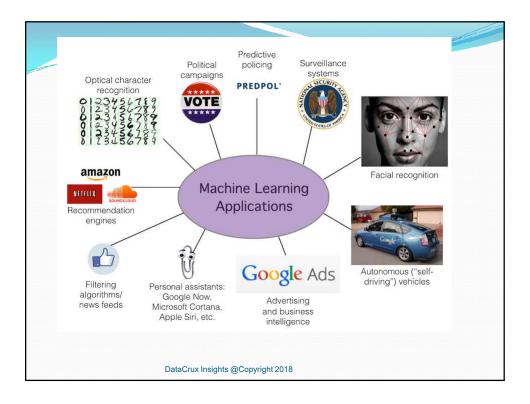












ML in a Nutshell

- Tens of thousands of machine learning algorithms
- Hundreds new every year
- Every machine learning algorithm has three components:
 - Representation
 - Evaluation
 - Optimization

Representation

- Decision trees
- Sets of rules / Logic programs
- Instances
- Graphical models (Bayes/Markov nets)
- Neural networks
- Support vector machines
- Model ensembles
- Etc.

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Evaluation

- Accuracy
- Precision and recall
- Squared error
- Likelihood
- Posterior probability
- Cost / Utility
- Margin
- Entropy
- K-L divergence
- Etc.

