CSE 417T
Introduction to Machine Learning

Lecture 3

Instructor: Chien-Ju (CJ) Ho

Logistics

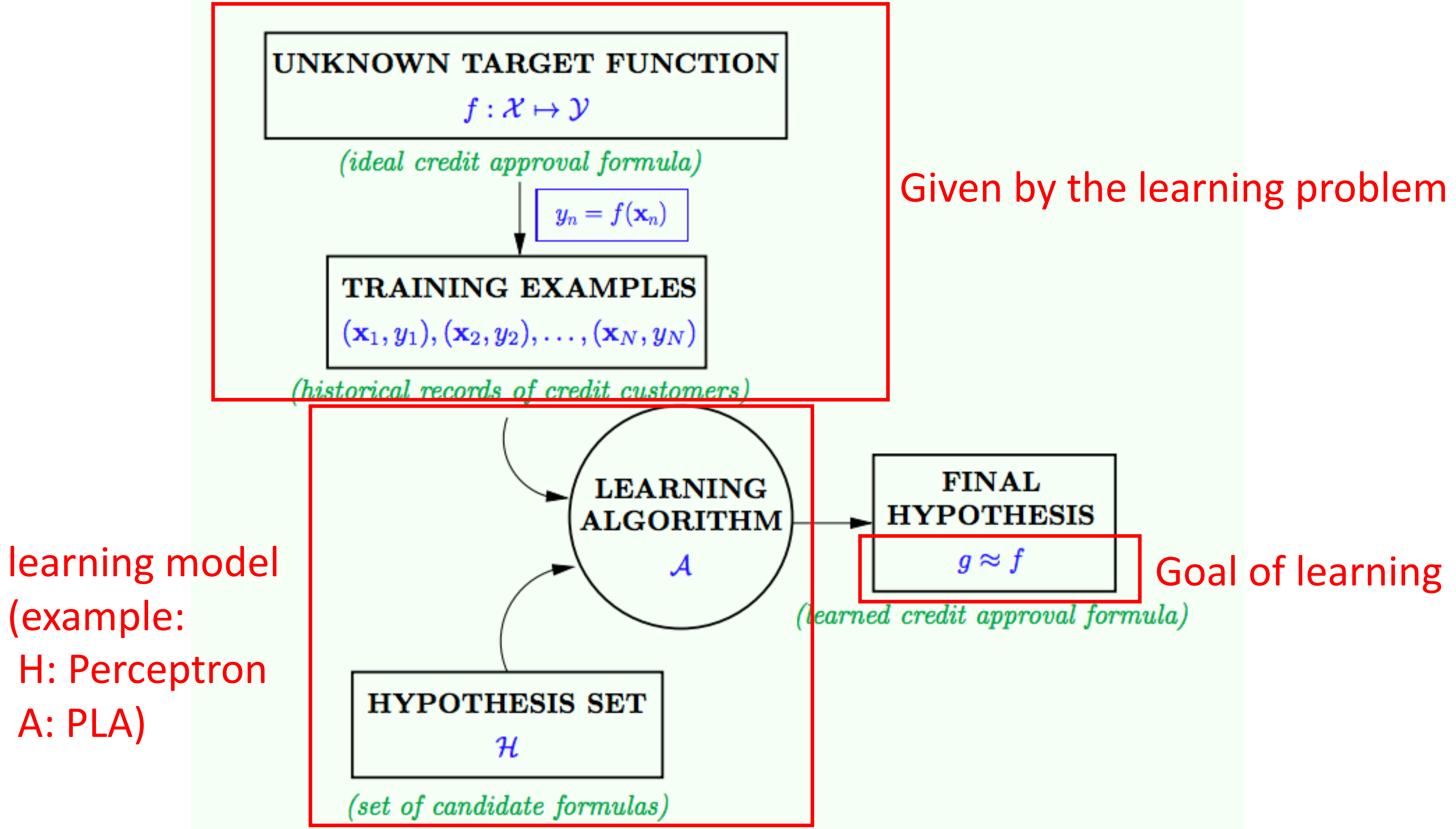
- Course website and Piazza
  - Website: http://chienjuho.com/courses/cse417t/
  - Piazza: http://piazza.com/wustl/spring2020/cse417t
  - Make sure you follow both regularly
- Office hours
  - Will be announced later this week
  - Will start next week

Logistics

- Homework 1
  - Will be announced tomorrow or before lecture on Thursday
  - Expected due: Feb 19 (Friday)
  - Mixture of math questions and programming questions (implement PLA)
    - Programming language: Python
    - We won’t teach you how to program python
    - Basic sessions? (e.g., for environment setup, etc)

- Exam and Grades
  - Two exams (one in the middle of semester, one in the last day)
  - What to expect for the final grades

Recap


UNKNOWN TARGET FUNCTION
$f: \mathcal{X} \mapsto \mathcal{Y}$
(ideal credit approval formula)
$y_n = f(\mathbf{x}_n)$
TRAINING EXAMPLES
$(\mathbf{x}_1, y_1), (\mathbf{x}_2, y_2), \ldots, (\mathbf{x}_N, y_N)$
(historical records of credit customers)
LEARNING ALGORITHM
$\mathcal{A}$
FINAL HYPOTHESIS
$g \approx f$
(learned credit approval formula)
HYPOTHESIS SET
$\mathcal{H}$
(set of candidate formulas)
Given by the learning problem
Goal of learning
learning model
(example:
H: Perceptron
A: PLA)

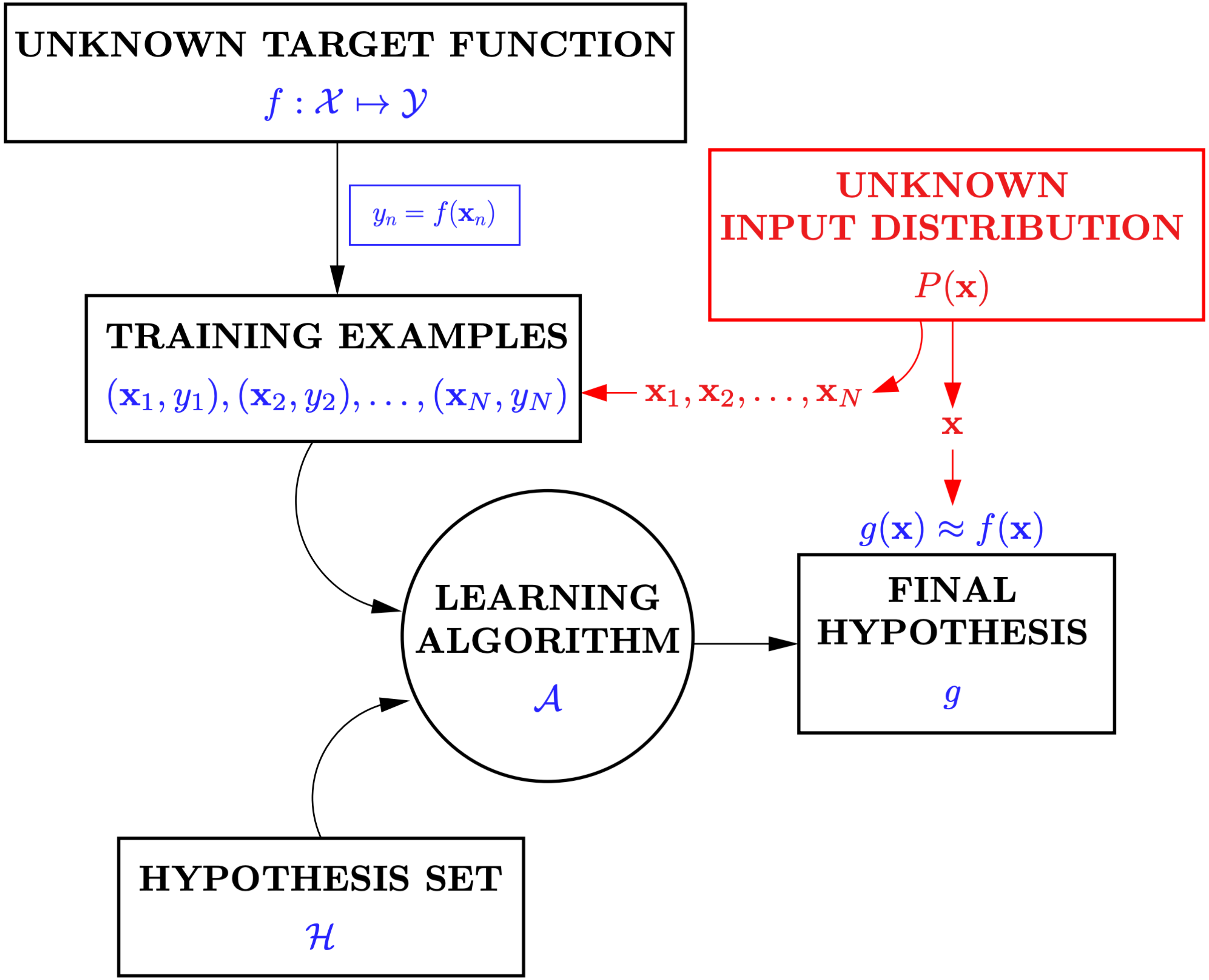
Goal of Learning: Generalization

- Given **training data**, find $g \approx f$ on the **unseen testing data**.

- This goal is generally impossible without assumptions.

Key assumption of ML

Training data points and testing data points are i.i.d. drawn from the same (unknown) distribution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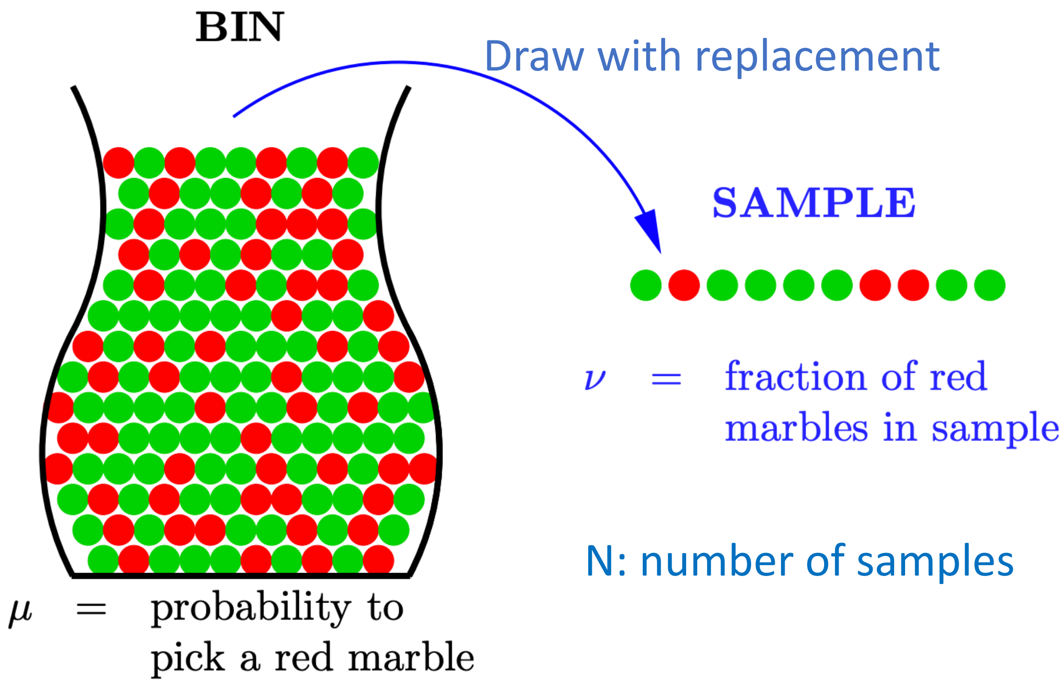
A Thought Experiment about Probability



What can we say about μ from ν?

Law of large numbers

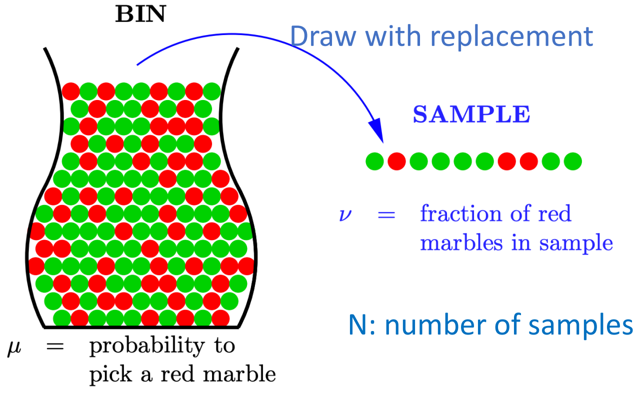
- When $N \to \infty$, $\nu \to \mu$

<u>Hoeffding's Inequality</u>

- $\mathbf{Pr}[|\boldsymbol{\mu} - \boldsymbol{\nu}| > \boldsymbol{\epsilon}] \leq \mathbf{2}\boldsymbol{e}^{-\mathbf{2}\boldsymbol{\epsilon}^{\mathbf{2}}\boldsymbol{N}}$ for any $\boldsymbol{\epsilon} > \mathbf{0}$

Connection to Learning

- Let each marble represent a point $\vec{x}$, drawn from unknown $P(\vec{x})$
  - Dataset $D = \{(\vec{x}_1, y_1), \ldots, (\vec{x}_N, y_N)\}$
  - Recall that $y_n = f(\vec{x}_n)$ (will discuss noisy target function f later in the semester)
- "Fix" a hypothesis h
  - For each marble $\vec{x}$, color it as below
    - If $h(\vec{x}) = f(\vec{x})$, color it as green marble [h is correct on $\vec{x}$]
    - If $h(\vec{x}) \neq f(\vec{x})$, color it as red marble [h is wrong on $\vec{x}$]



- With the above coloring

$$\mu = \Pr_{\vec{x} \sim P(\vec{x})}[h(\vec{x}) \neq f(\vec{x})] \overset{\text{def}}{=} E_{out}(h) \quad \textbf{[Out-of-sample error of } \boldsymbol{h}\textbf{]}$$

$$\nu = \frac{1}{N} \sum_{n=1}^{N} \mathbb{I}[h(\vec{x}_n) \neq f(\vec{x}_n)] \overset{\text{def}}{=} E_{in}(h) \quad \textbf{[in-sample error of } \boldsymbol{h}\textbf{]}$$

Connection to Learning

- $\boldsymbol{E_{out}(h)}$: What we really want to know but unknown to us
- $\boldsymbol{E_{in}(h)}$: What we can calculate from dataset

- Fixed a h, What can we say about $E_{out}(h)$ from $E_{in}(h)$?

Hoeffding's Inequality

$\Pr[|E_{out}(h) - E_{in}(h)| > \epsilon] \leq 2e^{-2\epsilon^2 N}$ for any $\epsilon > 0$

- This is verification, not learning!

Verification vs. Learning

- Verification
  - I have a hypothesis h.
  - I know $E_{in}(h)$, i.e., how well h performs in my dataset.
  - I can infer what $E_{out}(h)$ (how well h will perform for unseen data) might be.

- Learning
  - Given a dataset D and hypothesis set H.
  - Apply some learning algorithm, that outputs a $g \in \mathrm{H}$.
  - Know $E_{in}(g)$.
  - Want to infer $E_{out}(g)$

Connection to "Real" Learning

- Given a finite hypothesis set $H = \{h_1, \ldots, h_M\}$
  - Will discuss the infinite case in the next few lectures.
- Apply some learning algorithm on D, output a $g \in H$
  - For example, choosing the hypothesis that minimizes in-sample error
    - $g = argmin_{h \in H} E_{in}(h)$
- Can we apply Hoeffding's inequality and claim

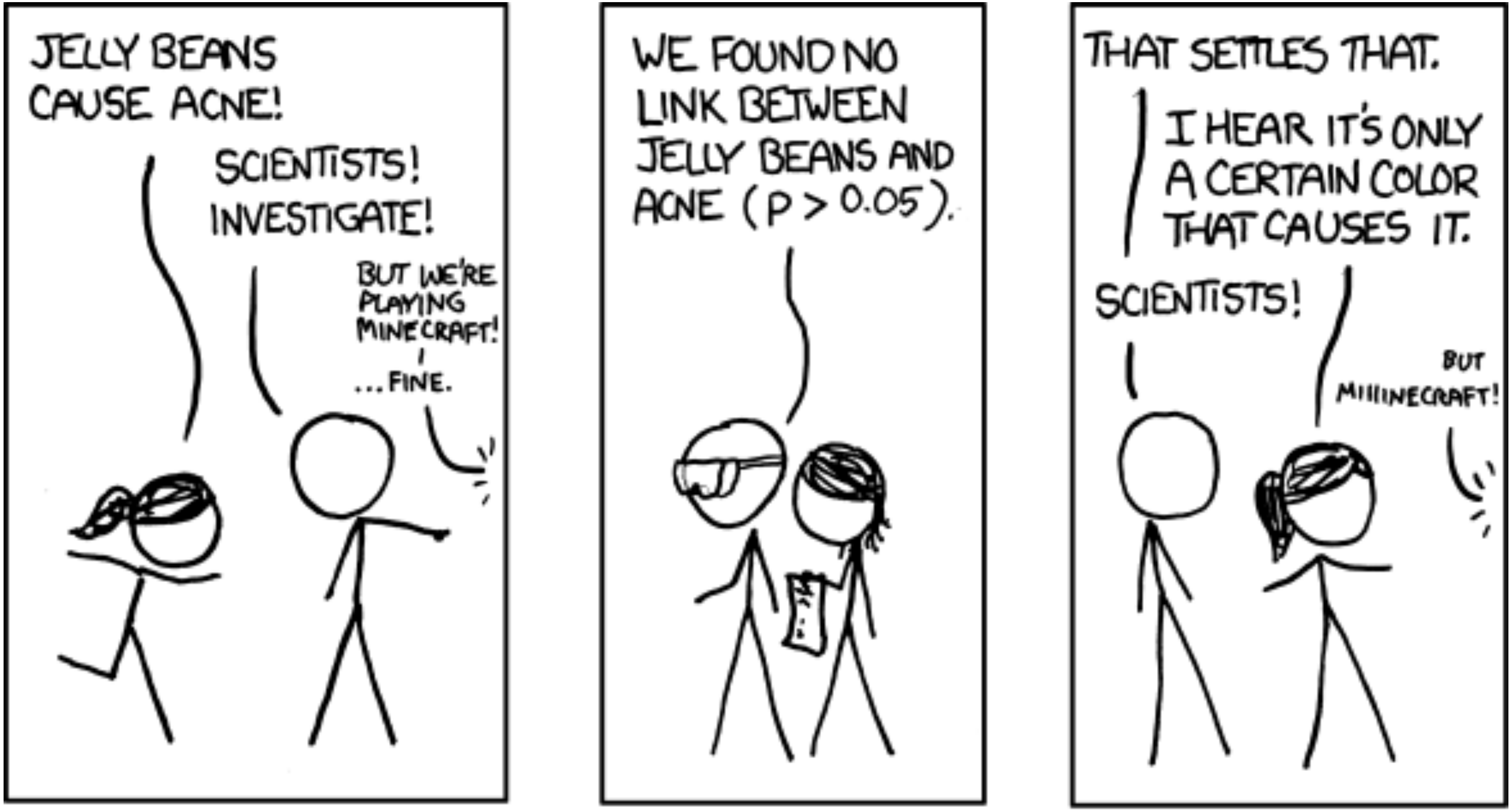
$$\Pr[|E_{out}(g) - E_{in}(g)| > \epsilon] \le 2e^{-2\epsilon^2 N} \quad \text{for any } \epsilon > 0$$

- **No!**

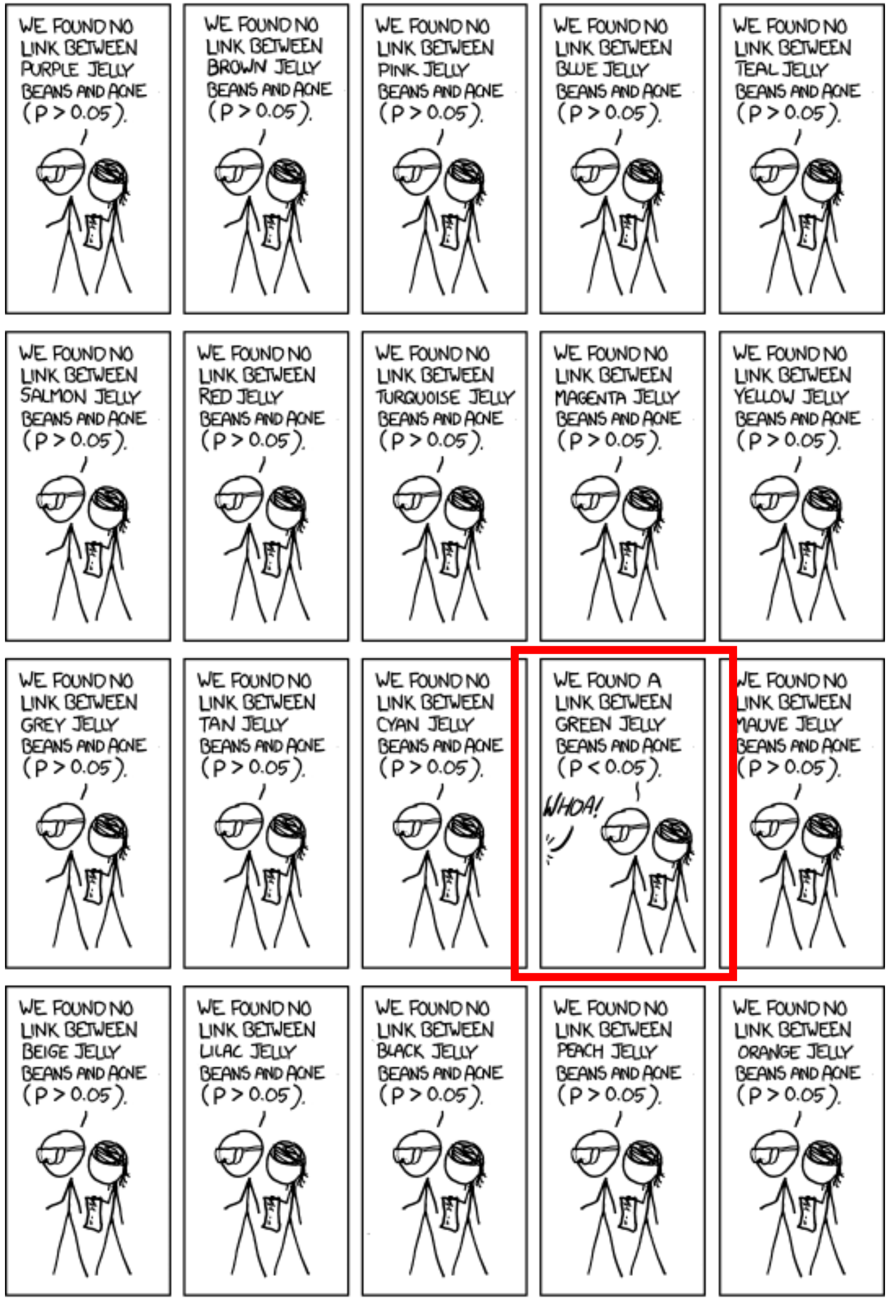
Today’s Lecture

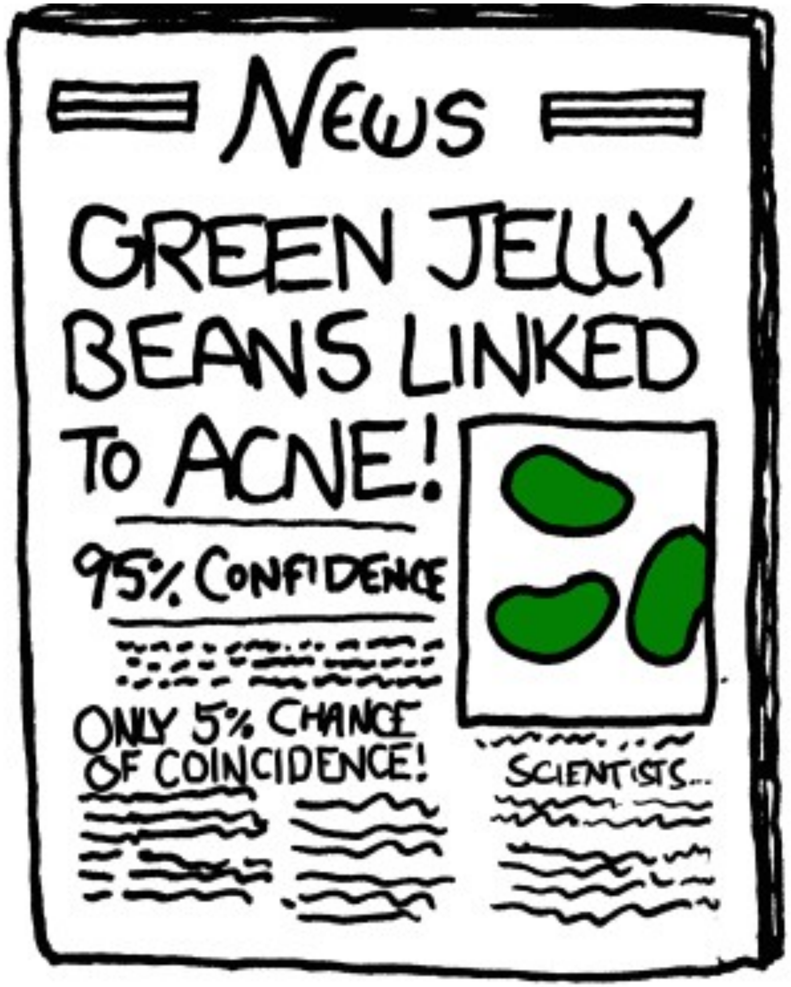
The notes are not intended to be comprehensive.

Let me know if you spot errors.



From xkcd, by Randall Munroe: http://xkcd.com/882





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Another Analogy

- If you toss a fair coin 10 times, the prob that you get heads 10 times is

$$2^{-10} = \frac{1}{1024}$$

- If you toss 1000 fair coins 10 times each, the probability that at least one coin comes up heads 10 times is

$$1 - \left(\frac{1023}{1024}\right)^{1000} \approx 62.36\%$$

- If each hypothesis is doing random guessing (i.e., tossing a fair coin), if we have 1000 hypothesis with 10 data points, more than 60% chance there will be at least one hypothesis with **zero in-sample error**
  - But that hypothesis is still random guessing and has 50% out-of-sample error

One More Analogy

- Three fair coins, numbered by 1, 2, 3. Flip each 10 times
- Question: (choosing from >5, =5, or <5)
  - Ans: = 5 — For coin 1, what's the expected number of heads among 10 flips?
  - Ans: = 5 — Randomly choose a coin, what's the expected number of heads for this coin?
  - Ans: < 5 — After observing the realized flips, choosing the coin with the smallest number of heads, what is the expected number of heads for the coin?
  - Ans: = 5 — Without observing the flips, choose the coin anyway you like, what is the expected number of heads of the 10 flips for this coin?
- You will simulate this process (with 1,000 coins) in HW1.

One More Analogy

- Connects to learning
  - Coin -> Hypothesis
  - Coin flips -> Performance of hypothesis in training data D

- Choosing the hypothesis "before" or "after" looking at the data (knowing the realization of the data drawing) makes a very big difference!

What Can We Do?

Connection to "Real" Learning

- Given a finite hypothesis set $H = \{h_1, \dots, h_M\}$
- Apply some learning algorithm on D, output a $g \in H$

- Question: What can we say about $E_{out}(g)$ from $E_{in}(g)$?

Derivations

- Define ”bad event of h” $B(h)$ as $|E_{out}(h) - E_{in}(h)| > \epsilon$
  - Informally, you can interpret “bad event of h” as the event that we draw a “unrepresentative dataset D” that makes the in-sample errors of h to be far away from out-of-sample error of h

For each fixed $h \in H$, we have $\Pr[B(h)] \leq 2e^{-2\epsilon^2 N}$

- Recall g is selected from H (it could be any $h \in H$)
- What can we say about $\Pr[B(g)]$?

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$$\begin{aligned}\Pr[B(g)] &\leq \Pr[B(h_1)\ or\ B(h_2)\ or\ \ldots or\ B(h_M)] \\ &\leq \Pr[B(h_1)] + \Pr[B(h_2)] + \cdots + \Pr[B(h_M)] \\ &\leq M\ 2e^{-2\epsilon^2 N}\end{aligned}$$

Connection to “Real” Learning

- Given a finite hypothesis set $H = \{h_1, \dots, h_M\}$
- Apply some learning algorithm on D, output a $g \in H$

- Question: What can we say about $E_{out}(g)$ from $E_{in}(g)$?

$$\Pr[|E_{out}(g) - E_{in}(g)| > \epsilon] \leq 2\boldsymbol{M}e^{-2\epsilon^2 N} \quad \text{for any } \epsilon > 0$$

- M can be considered as a proxy of the “complexity” of the hypothesis set
  - Will talk about what happens when $M \to \infty$ in the next few lectures

Interpreting $\Pr[|E_{out}(g) - E_{in}(g)| > \epsilon] \leq 2Me^{-2\epsilon^2 N}$

- Playing around with the math
  - Define $\delta = \Pr[|E_{out}(g) - E_{in}(g)| > \epsilon]$
  - We have $\delta \leq 2Me^{-2\epsilon^2 N}$ => $\epsilon \leq \sqrt{\frac{1}{2N}\ln\frac{2M}{\delta}}$

- This means, with probability at least $1 - \delta$
  - $E_{out}(g) \leq E_{in}(g) + \epsilon \leq E_{in}(g) + \sqrt{\frac{1}{2N}\ln\frac{2M}{\delta}}$

More Discussion

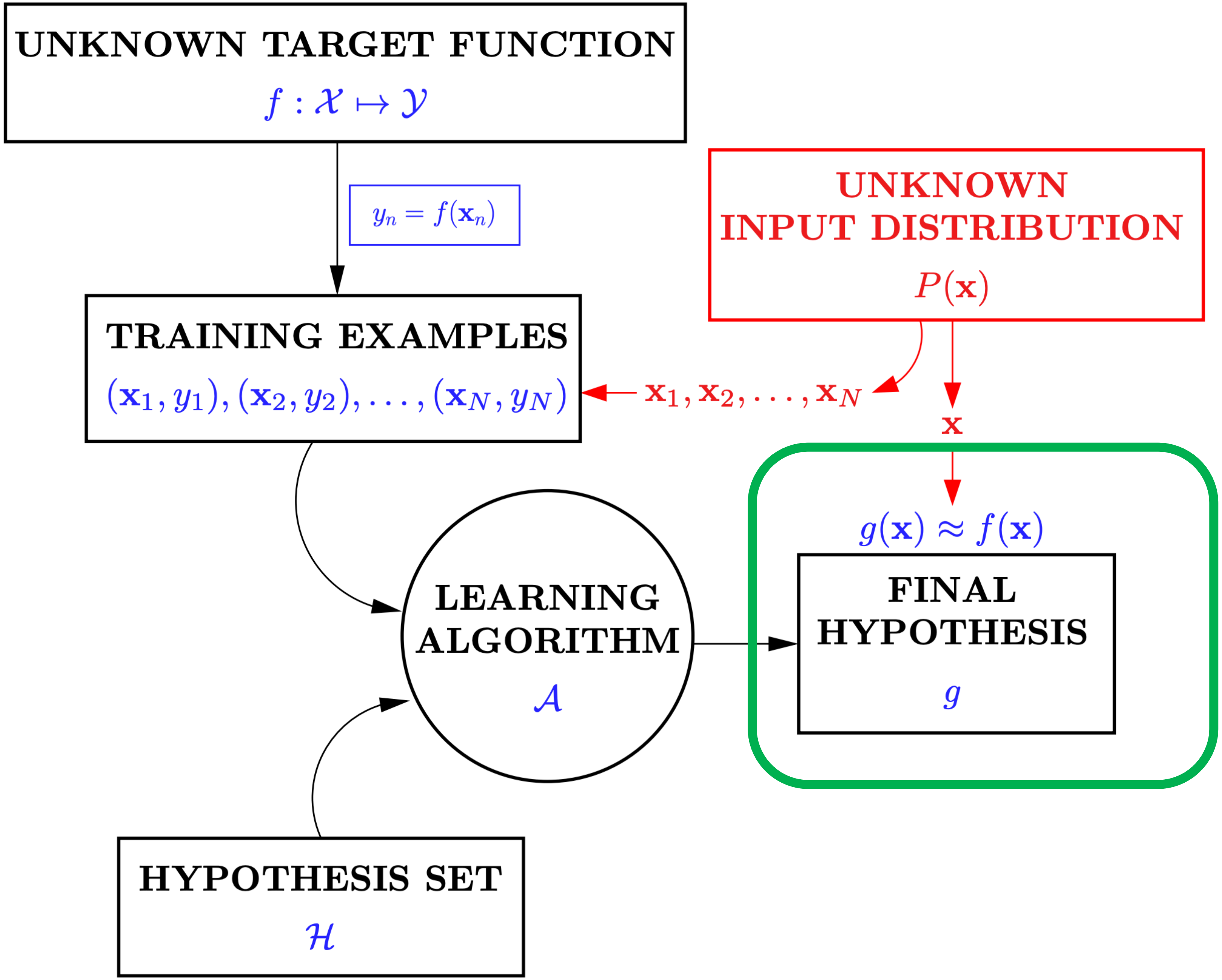
- With probability at least $1 - \delta$

$$E_{out}(g) \leq E_{in}(g) + \sqrt{\frac{1}{2N} \ln \frac{2M}{\delta}}$$

  Consider M as a proxy measure on the "complexity" of H

- Our ultimate goal is to have a small $E_{out}(g)$
  - There is a tradeoff of choosing M (what "learning model" to use)
    - Increase M -> Smaller $E_{in}(g)$ (more hypothesis to "fit" the training data)
    - Increase M -> Larger ϵ
  - It also depends on N, the number of data points you have
    - A small number of data points => use simple models (e.g., linear models)
    - Complex models (e.g., deep learning) work when you have a lot of data

Revisit the Learning Problem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Goal: $g \approx f$

- A general approach:
  - Define an error function $E(h, f)$ that quantify how far away g is to f
  - Choose the one with the smallest error (empirical risk minimization)
  - For example: $g = \operatorname*{argmin}_{h \in \mathcal{H}} E(h, f)$
- E is usually defined in terms of a pointwise error function $e(h(\vec{x}), f(\vec{x}))$
  - Binary error (classification): $e(h(\vec{x}), f(\vec{x})) = \mathbb{I}[h(\vec{x}_n) \neq f(\vec{x}_n)]$ (What we have discussed so far)
  - Squared error (regression): $e(h(\vec{x}), f(\vec{x})) = \left(f(\vec{x}) - h(\vec{x})\right)^2$
- In-sample and out-of-sample errors
  - $E_{in}(h) = \frac{1}{N} \sum_{n=1}^{N} e(h(\vec{x}_n), f(\vec{x}_n))$
  - $E_{out}(h) = \mathbb{E}_{\vec{x}}[e(h(\vec{x}), f(\vec{x}))]$

The discussion on the Hoeffding's inequality applies for general (bounded) error functions.

How to choose the error function?

- Consideration 1: Properties of application problems
- Example: Fingerprint recognition
  - Input: fingerprints
  - Outputs: whether the person is authorized

		$\boldsymbol{f(\vec{x})}$	
		+1	-1
$\boldsymbol{h(\vec{x})}$	+1	No error	False positive
	-1	False negative	No error

- Errors assigned to false negative/positive differ depending on applications
  - Supermarket coupons vs FBI
  - False positive is a big issue for FBI but probably fine for supermarket coupons

How to choose the error function?

- Consideration 1: Properties of application problems

- Consideration 2: Computation
  - ML Algorithm is essentially doing optimization (finding g with smallest error)

$$g = \underset{h \in \mathcal{H}}{\operatorname{argmin}} \, E(h, f)$$

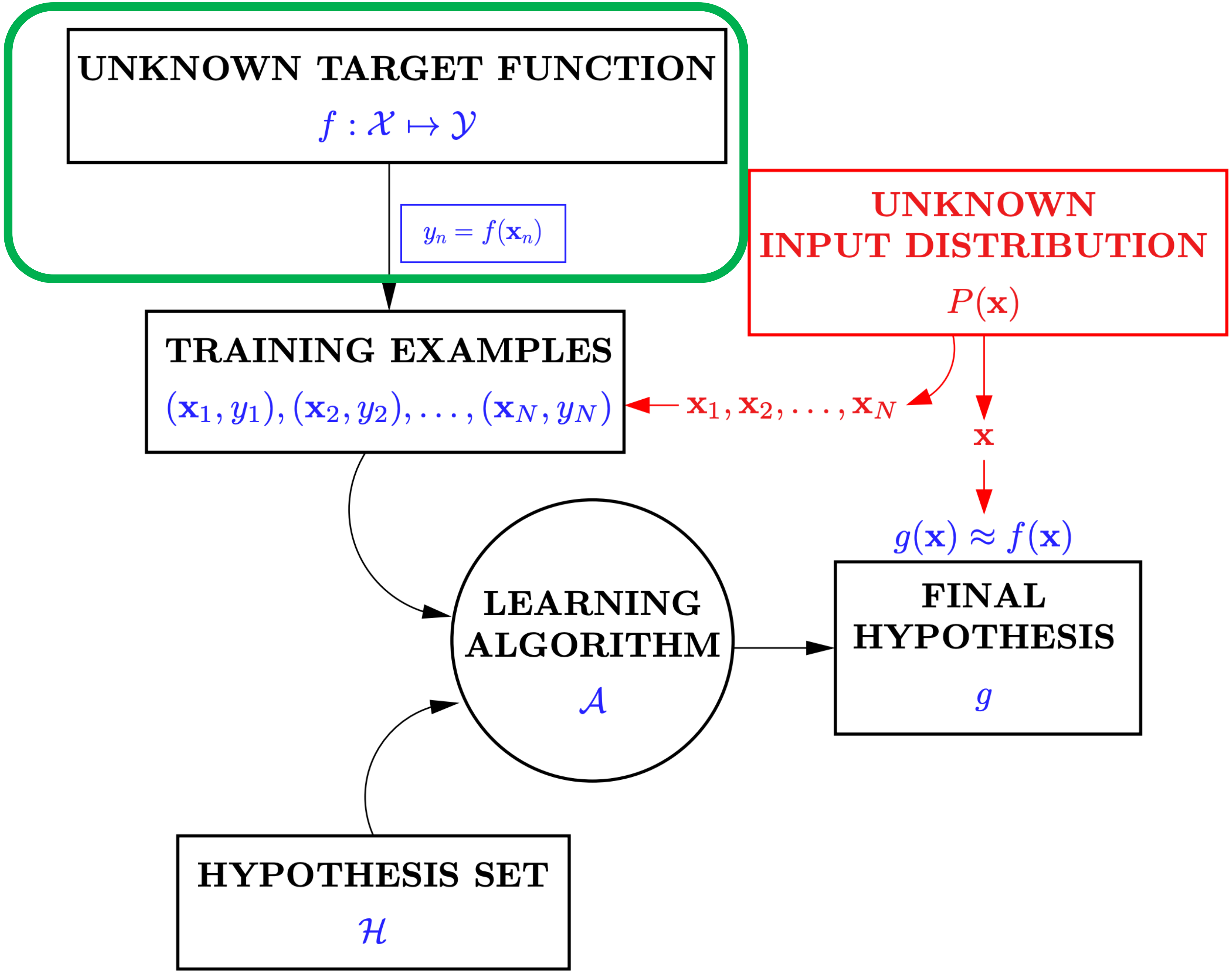
  - Choosing the error that is “easier” to optimize

How to choose the error function?

- Consideration 1: Properties of application problems

- Consideration 2: Computation

- Specifying the error function is part of setting up the learning problem
  - It impacts what you eventually learn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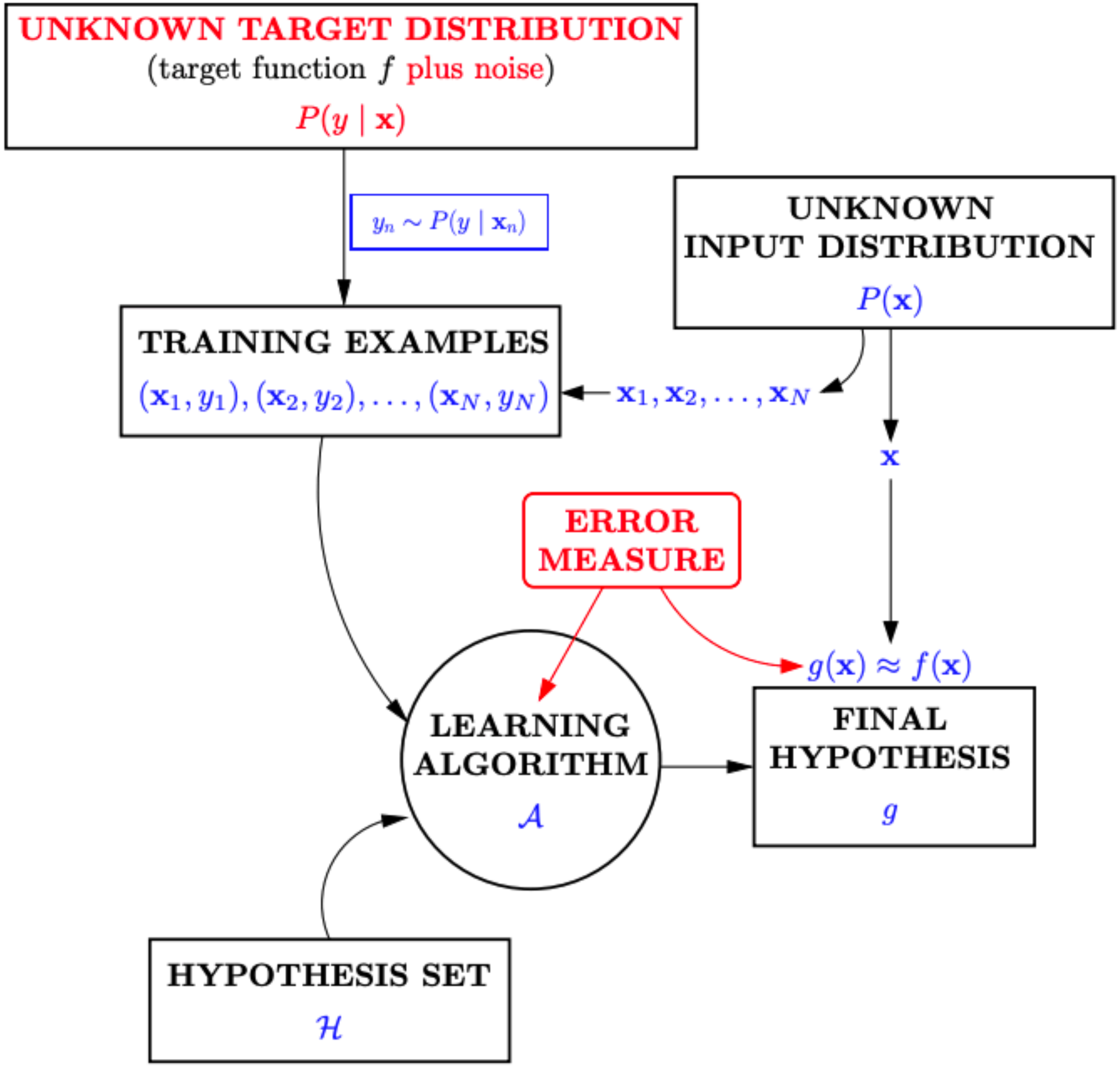
Noisy Target

- What if there doesn't exist f such that $y = f(\vec{x})$?
  - f is stochastic instead of deterministic

- Common approach
  - Instead of a target function, define a target **<u>distribution</u>**
  - Instead of $y = f(\vec{x})$, y is drawn from a conditional distribution $P(y|\vec{x})$
  - $y = f(\vec{x}) + \epsilon$ where ϵ is zero-mean noise

The discussion on the Hoeffding's inequality applies for noisy targets.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(target function f plus noise)
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$y_n \sim P(y \mid \mathbf{x}_n)$
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