Machine Learning

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Goals

- 1. To provide students with a broad introduction to machine learning, data mining, and statistical pattern recognition.
- To equip students with programming, teamwork, problem solving skills through project work.

References

- Christopher M. bishop, *Pattern Recognition and Machine Learning*, Springer, 2006.
- Machine Learning course, Andrew Ng, Stanford University.

Grading

• Exercise: 20%

Midterm Exam.: 20%

• Final Exam.: 60%

Contents

- Introduction
- Supervised learning
 - Linear regression
 - Classification
 - Neural network
 - Support Vector Machine
- Unsupervised learning
 - Clustering
 - PCA
- Deep learning

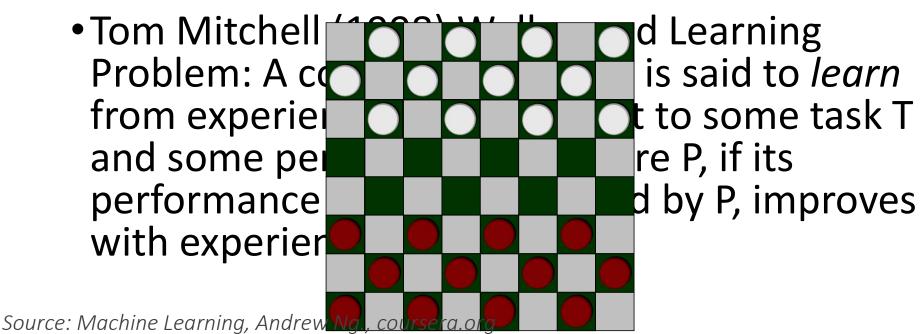
Introduction

- What is machine learning
- Supervised learning
- Unsupervised learning

Source: Machine Learning, Andrew Ng., coursera.org

Machine Learning definition

 Arthur Samuel (1959). Machine Learning: Field of study that gives computers the ability to learn without being explicitly programmed.



"A computer program is said to *learn* from experience E with respect to some task T and some performance measure P, if its performance on T, as measured by P, improves with experience E."

Suppose your email program watches which emails you do or do not mark as spam, and based on that learns how to better filter spam. What is the task T in this setting?

Classifying emails as spam or not spam.

Watching you label emails as spam or not spam.

The number (or fraction) of emails correctly classified as spam/not spam.

None of the above—this is not a machine learning problem.

Machine Learning

- Grew out of work in Al
- New capability for computers

Examples:

- Database mining
 - Large datasets from growth of automation/web.
 - E.g., Web click data, medical records, biology, engineering
- Applications can't program by hand.
 - E.g., handwriting recognition, most of Natural Language Processing (NLP), Computer Vision.
- Self-customizing programs
 - E.g., Amazon, Netflix product recommendations
- Understanding human learning (brain, real AI).

Machine learning algorithms:

- Supervised learning
 - Learn to predict an output when given an input vector.
- Unsupervised learning
 - Discover a good internal representation of the input.

Others: Reinforcement learning, recommender systems.

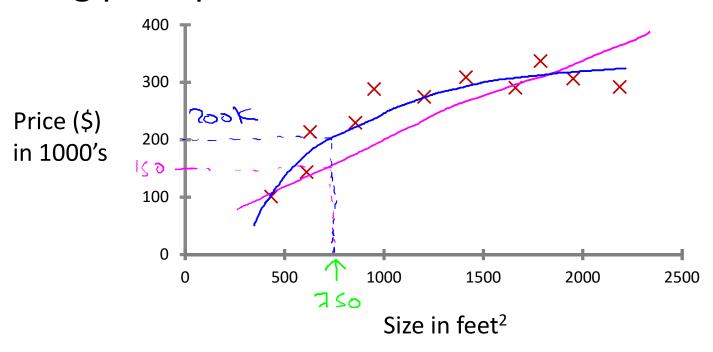
Introduction

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Two types of supervised learning

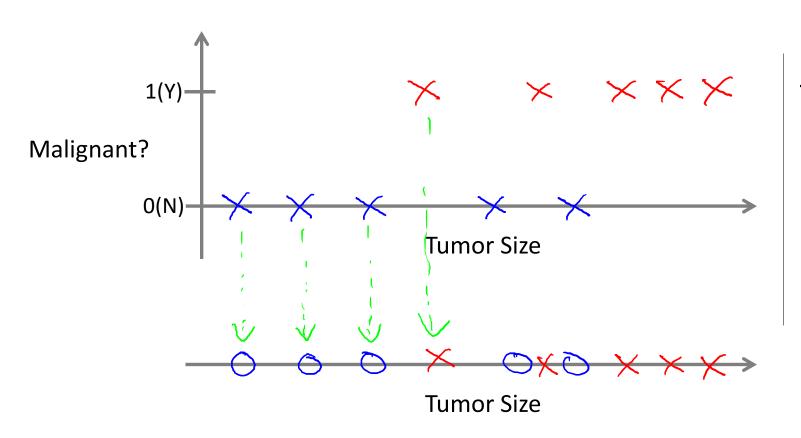
- Each training data consists of an input vector x and a target output y.
- Regression: The target output is a real number or a vector of real numbers.
 - The price of a stock in 6 months time.
 - The temperature at noon tomorrow.
- Classification: The target output is a class label.

Housing price prediction.



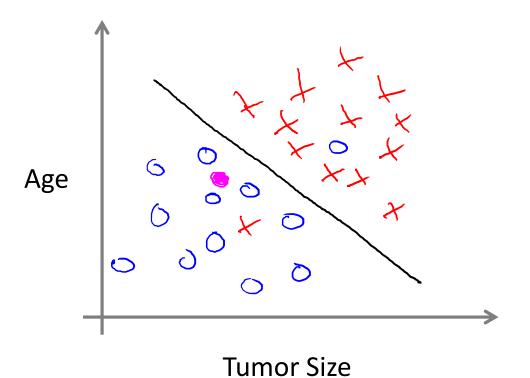
Supervised Learning "right answers" given

Regression: Predict continuous valued output (price)



Classification

Discrete valued output (0 or 1)



- Clump Thickness
- Uniformity of Cell Size
- Uniformity of Cell Shape

. . .

You're running a company, and you want to develop learning algorithms to address each of two problems.

Problem 1: You have a large inventory of identical items. You want to predict how many of these items will sell over the next 3 months.

Problem 2: You'd like software to examine individual customer accounts, and for each account decide if it has been hacked/compromised.

Should you treat these as classification or as regression problems?

Treat both as classification problems.

Treat problem 1 as a classification problem, problem 2 as a regression problem.

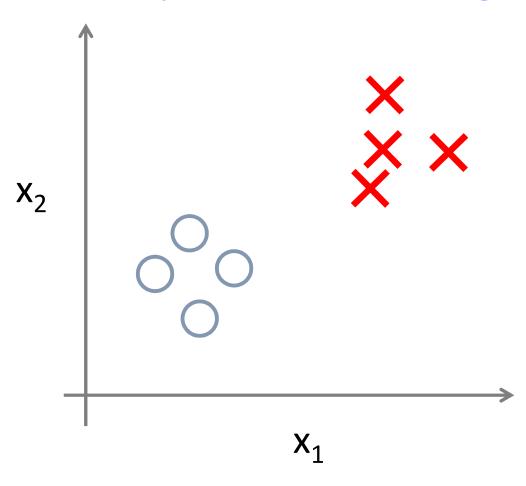
Treat problem 1 as a regression problem, problem 2 as a classification problem.

Treat both as regression problems.

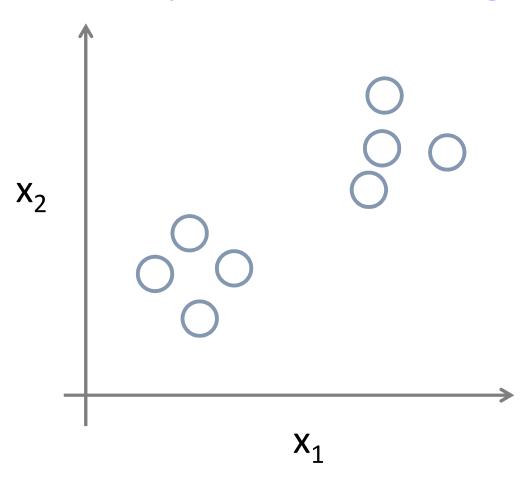
Introduction

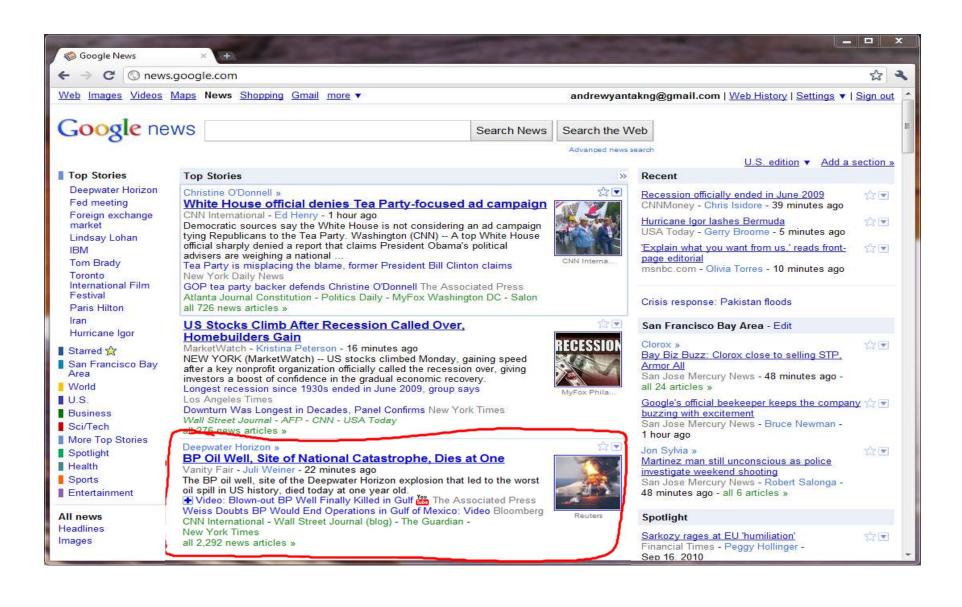
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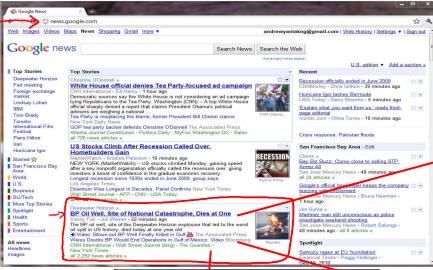
Supervised Learning

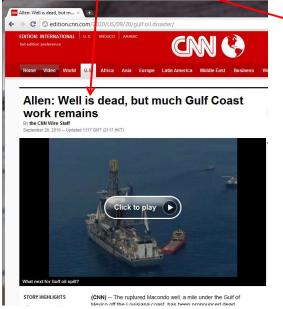


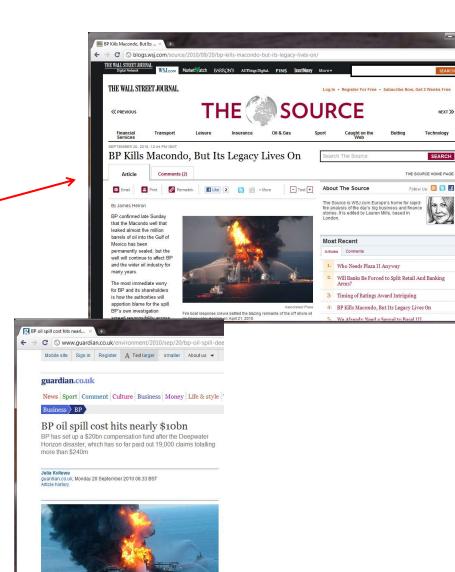
Unsupervised Learning









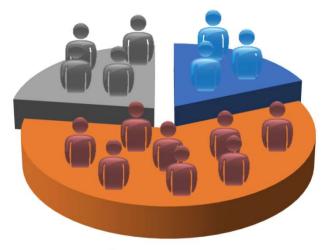


BP's costs for the Deepwater Horizon disaster have hit \$10bn. Photograph

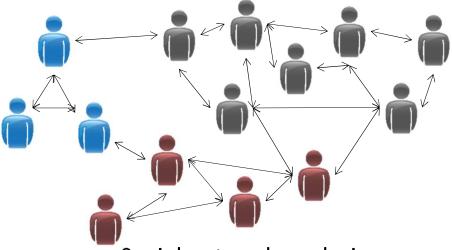
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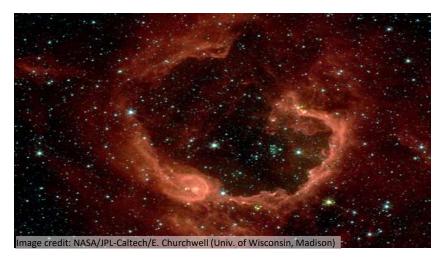
Organize computing clusters



Market segmentation



Social network analysis



Astronomical data analysis

Of the following examples, which would you address using an unsupervised learning algorithm? (Check all that apply.)

Given email labeled as spam/not spam, learn a spam filter.

Given a set of news articles found on the web, group them into set of articles about the same story.

Given a database of customer data, automatically discover market segments and group customers into different market segments.

Given a dataset of patients diagnosed as either having diabetes or not, learn to classify new patients as having diabetes or not.