Machine Learning for Beginners



Who are we?

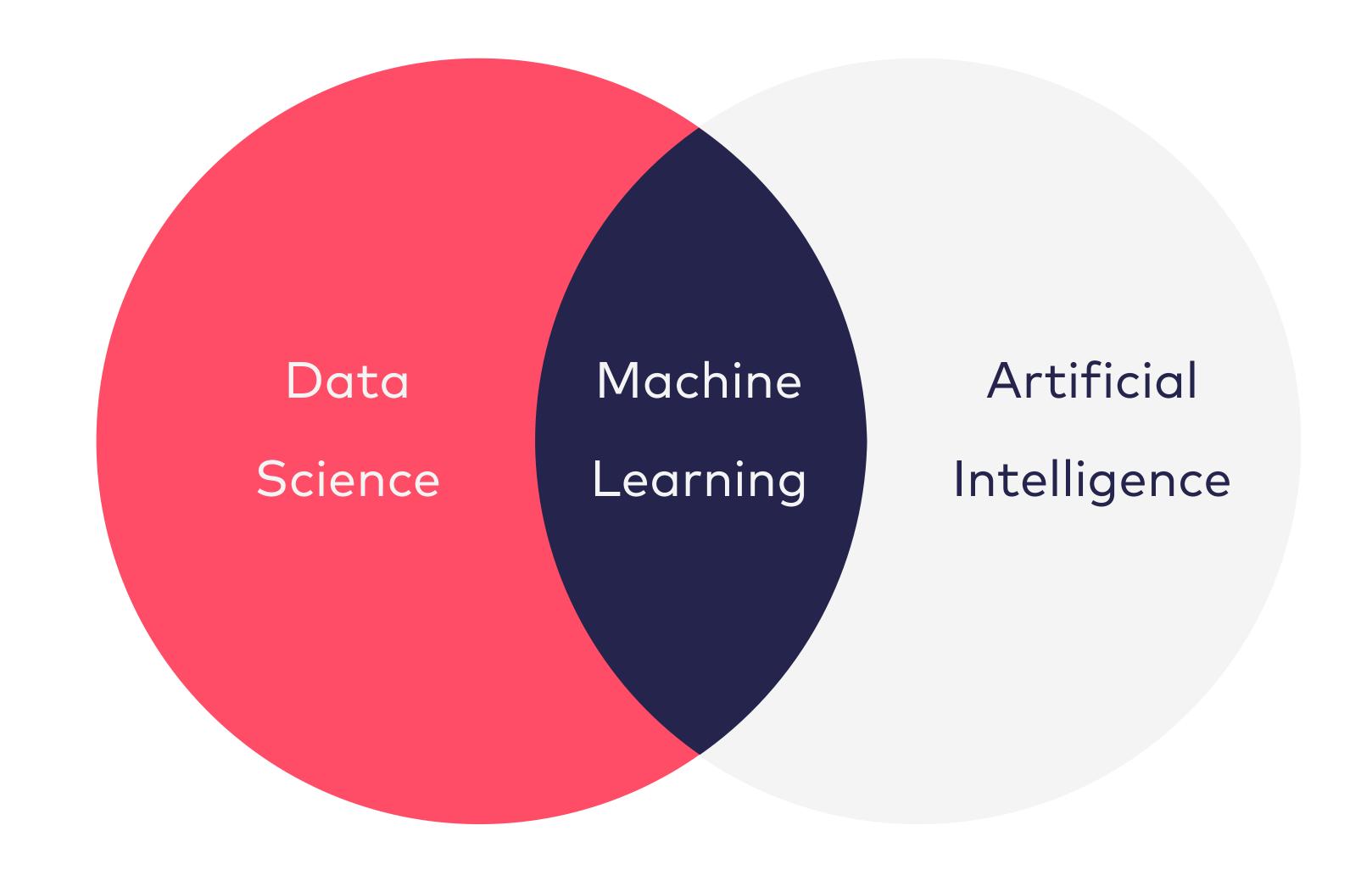


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What is Machine Learning?



Definition 1:

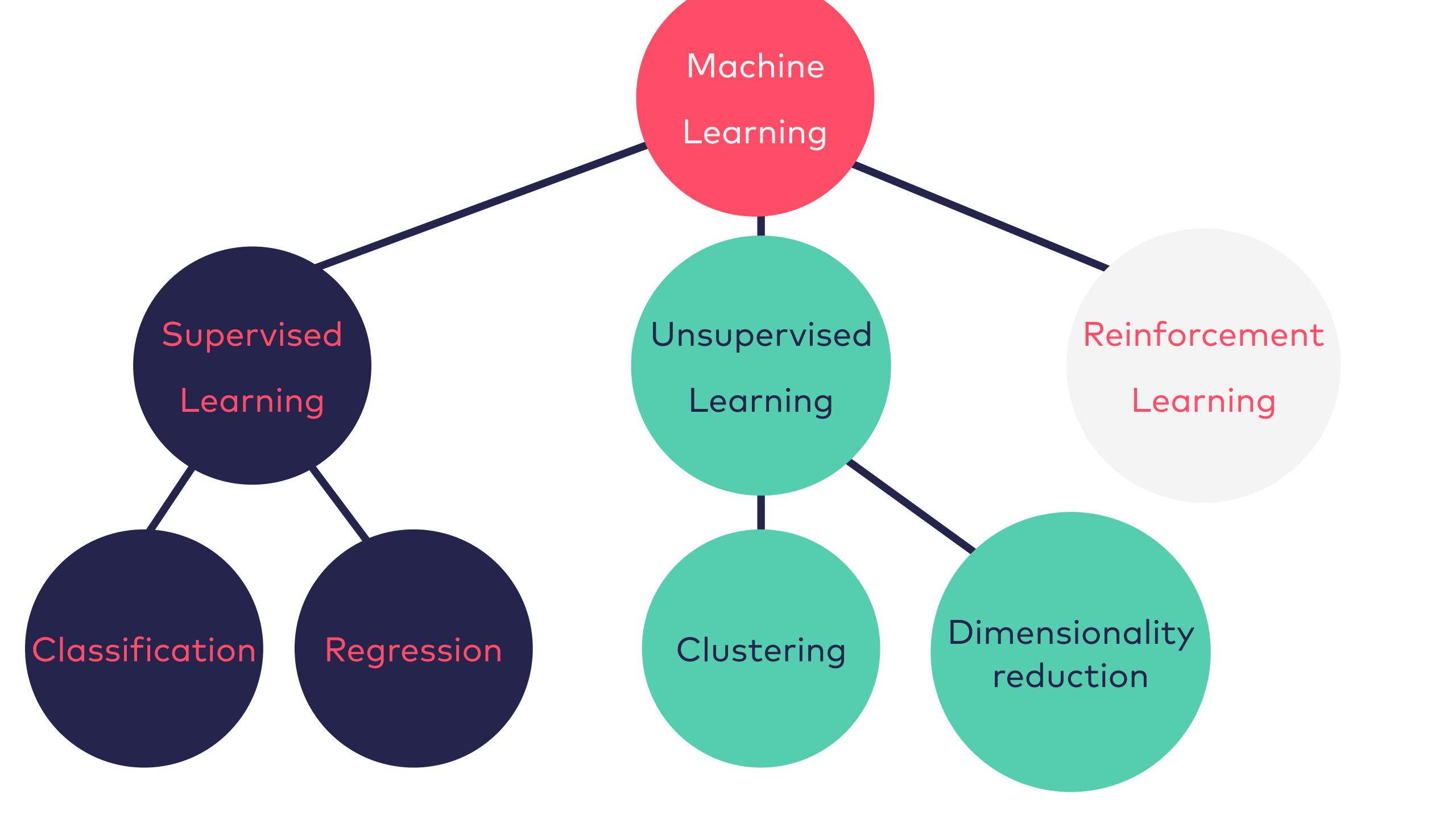
»Field of study that gives computers the ability to learn without being explicitly programmed.« (Arthur Samuel, 1959)

Definition 2:

»Well-posed Learning Problem: 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.« (Tom Mitchell, 1998)

Plan for the Workshop

- Overview about the field of machine learning
- Focus on the practical work with useful frameworks
- Intuition about the background
- Analyze data together
- Experiment with different classification algorithms on that data.



Supervised Learning

Dataset with input and output values:
 "Correct answer" is given

• Input values: Features, output values: target

 We are "teachers" of the model who point out errors Supervised Learning

Classification

Regression

Unsupervised Learning

- No target values
- Find structure in dataset
- e.g clustering the data

Unsupervised

Learning

Clustering

Dimensionality reduction

Reinforcement Learning

- We don't tell our model what it did wrong, only if it did good or bad
- System of reward (punishment = negative reward)
- With that guidance the model learns "by itself" trying to maximize the reward
- Takes up "natural" learning strategies (e.g. learning to walk)

Reinforcement Learning

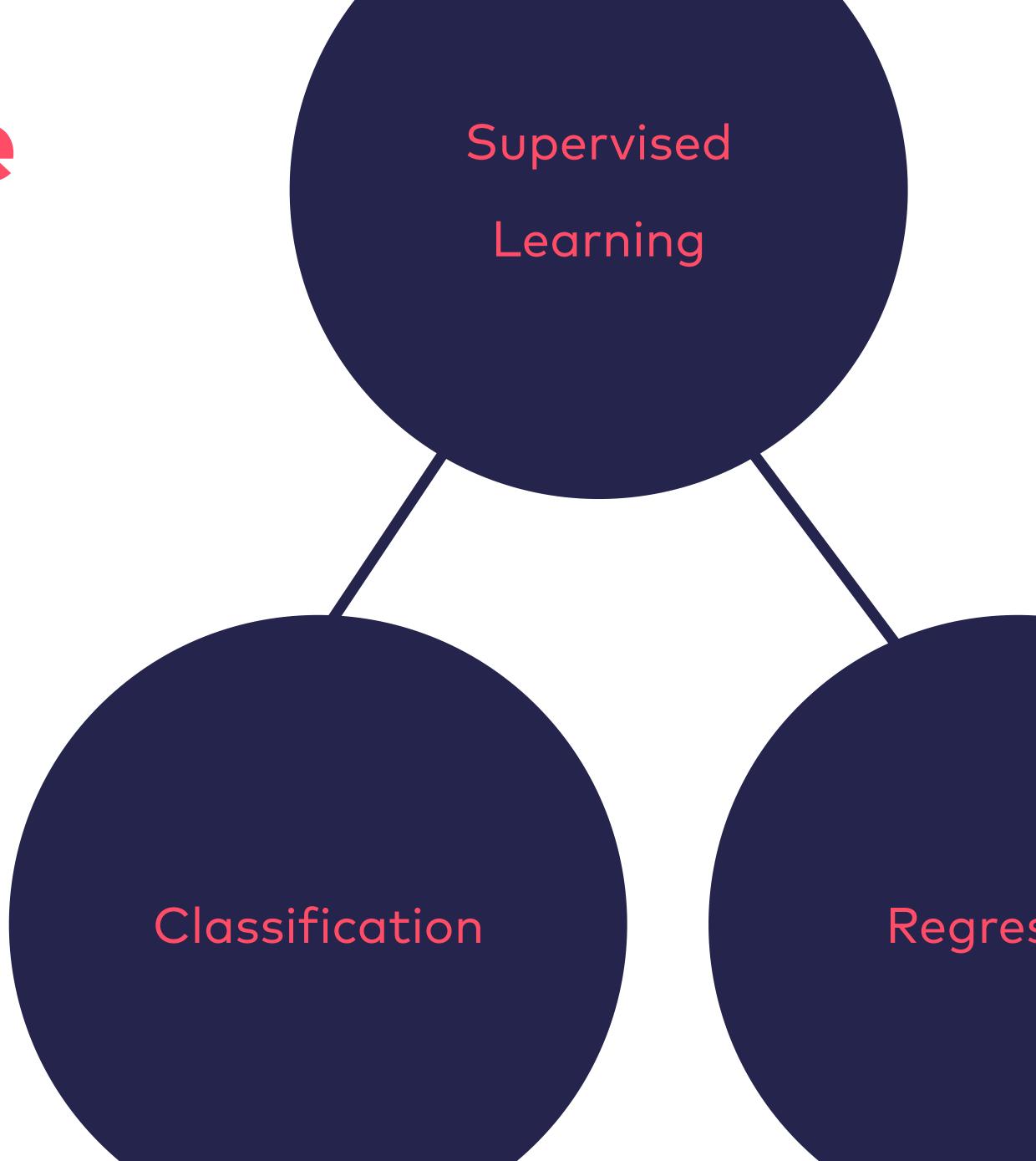


- Predict results in a discrete output
- Map input variables into two or more discrete categories:

- Predict results within a continuous output
- Map input variables to some continuous function
- House prizes, stock market...

The usual procedure

- 1. Choose your model
- 2. Instantiate your model with hyperparameters
- 3. Place your data in pattern matrix and a target vector = shape
- 4. Train the model on the data = fit
- 5. Check the trained model on unknown (=test) data = predict



Learning Process

Examine why errors happened during training





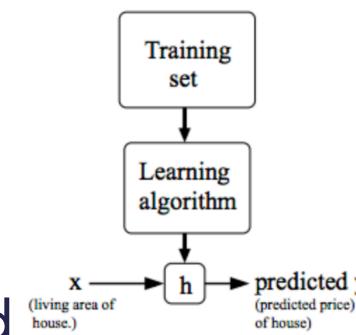
 Adapt the parameters/weights in order to get a better result

 Goal: Find a good general model we can use on unknown data

What happens exactly?

Maths magic 💝

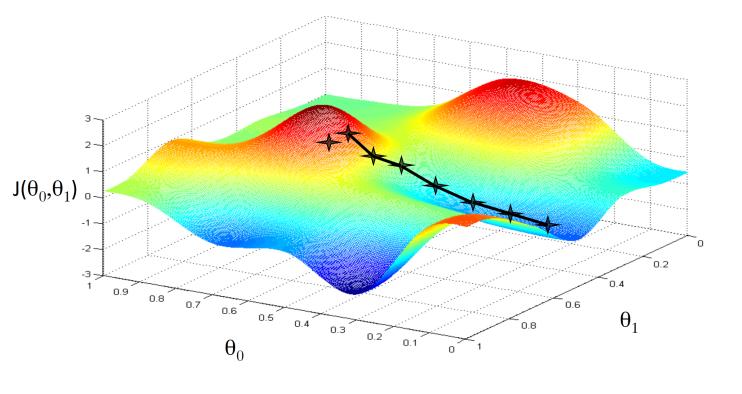
• Goal: find a "good" hypothesis function h



• The accuracy of our hypothesis is measured house for thouse for thouse with a cost function like the squared error function that takes an average difference of all the results of the hypothesis with inputs from x's (= y "hat") and the actual output y's

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} (\hat{y}_i - y_i)^2 = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x_i) - y_i)^2$$

• We minimize the error with **gradient descent**: We tal the derivative of our cost function, which tells us how to update our theta-weights

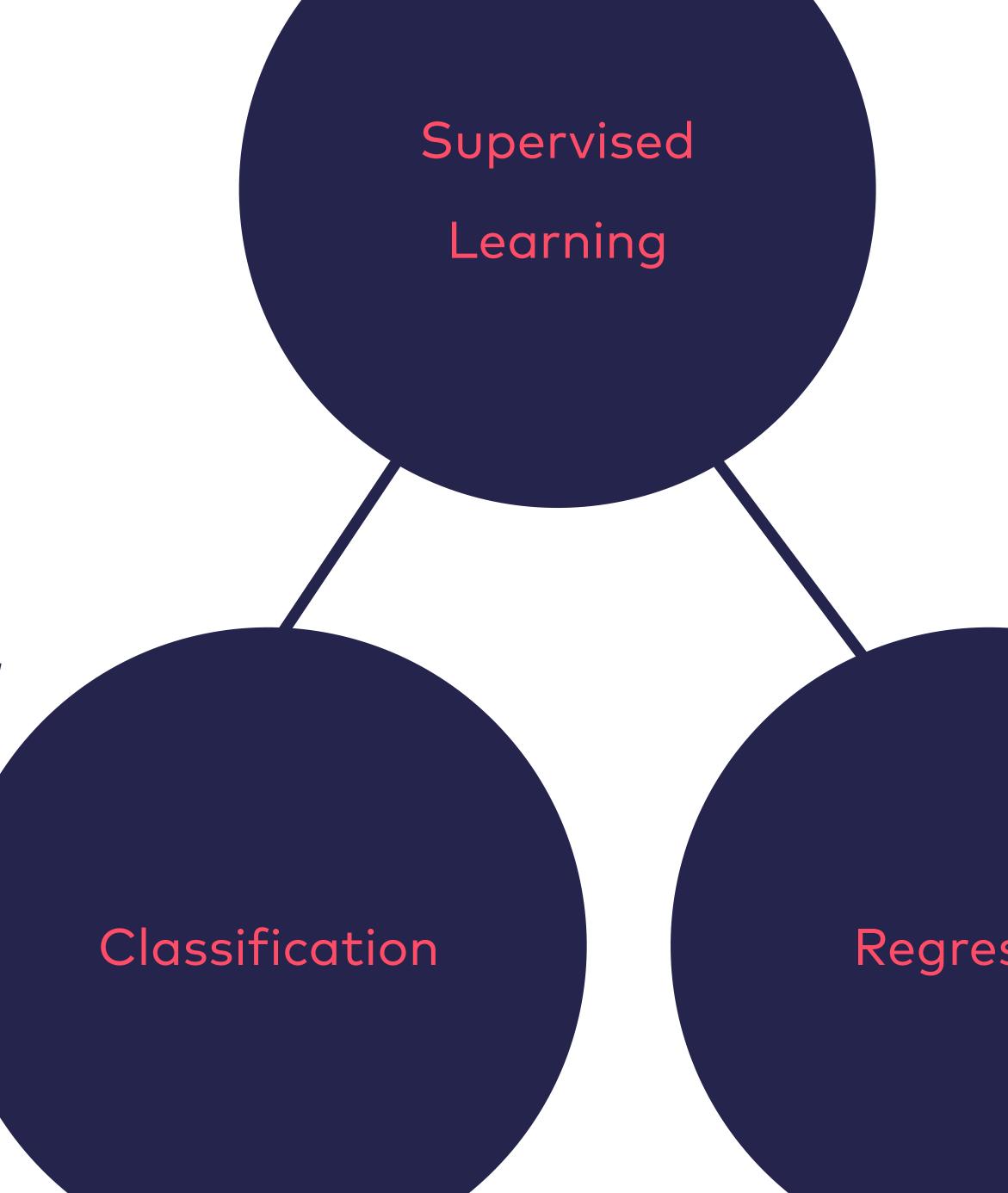


In other words

- Predict ...
- Check, how bad we did ...
- Minimize our error ...
- Repeat.

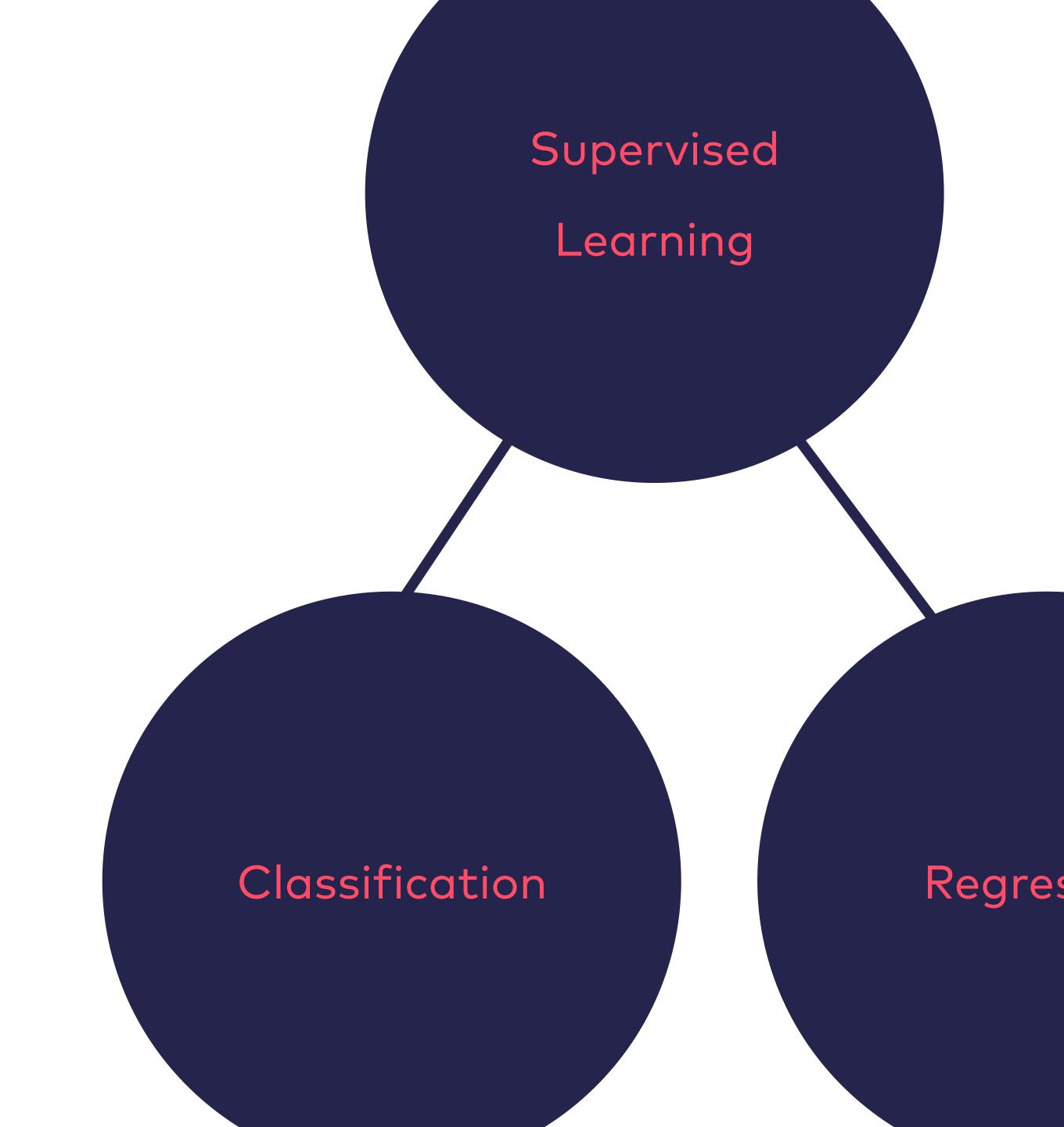
Training and Testing

- Split dataset in training and test sets
- e.g. 80 % training data, 20 % test data
- Remove the output/target values of test data
- "Train" the model with the trainings data, until we have a satisfying algorithm (good match with our data targets)
- Test the trained model on the unknown test data

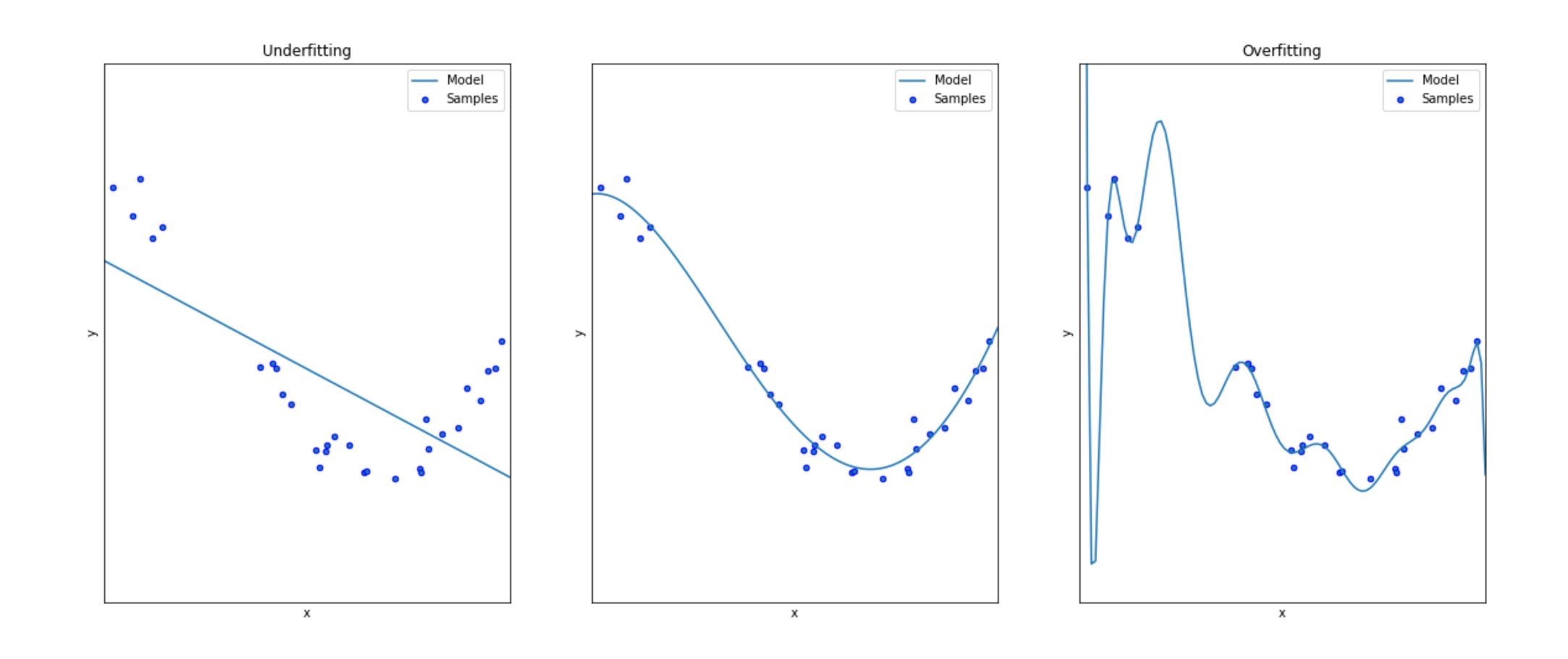


Problems

- Overfitting
- Underfitting
- Bad data quality
- Small data quantity



Underfitting and Overfitting



Classification Algorithms

- Logistic Regression
- K-nearest neighbor
- Support Vector Machine
- Decision Tree / Random Forest

