

What is learning?

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Needing ML?

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ML and other fields

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How does ML work?

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Types of Learning

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Underfitting/Overfitting

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Summary

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Introduction to Machine Learning

Alessandro Leite

February 18th, 2019

Outline

- 1 What is learning?
- 2 When do we need machine learning?
- 3 What is the relationship of machine learning with other fields?
- 4 How does machine learning work?
- 5 Types of Learning
- 6 What Can Go Wrong With ML?
- 7 Summary
- 8 Learning objectives

What is learning?

Why learn is a crucial concept?

- Learning **goes beyond remembering** individual **experiences**, i.e., memorization.
 - Children, for instance, can **generalize** from previous experiences very quickly.
 - Children generalizing from their specific experiences manifest a **predictable phenomenon**.
 - It is also referred as **inductive reasoning** or **inductive inference**.

Why learn is an important concept?

The probably approximately correct (PAC) learning model

- Learning process is carried out by concrete computation that takes a limited number of steps.
- The computation also requires only a similarly limited number of interactions with the word during learning^a.
- Learning should enable organism to categorize new information with a small error rate.
- The induction process is not logically **fail-safe**. In other words, if the world suddenly changes, but not the knowledge, then, no one should expect or require good generalization in the future.

^aL. G. Valiant. "A Theory of the Learnable". In: *Communication of the ACM* 27.11 (1984), pp. 1134–1142.

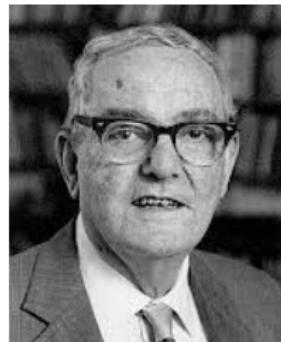
Why learn is an important concept?

- **Learning**: using past experience to guide future actions or to modify a behavior.
 - **Machine learning**: programming computers to:
 - 1 model phenomena
 - 2 by means of optimizing an **objective function**
 - 3 use **data** and **examples**, instead of expert knowledge, to perform complex tasks automatically

What is machine learning?

“Learning is any process by which a system improves performance from experience”.

“Machine learning is concerned with computer programs that automatically improve their performance through experience”.



Herbert Simon
Turing Award (1975)
Nobel Prize in Economics (1978)

What is Machine learning?

Definition

Machine learning can be defined as the process of an **algorithm extracts patterns from data** and to **make predictions without** being **explicitly programmed** to do so^a.

^aA. L. Samuel. "Some Studies in Machine Learning Using the Game of Checkers". In: *IBM J. Res. Dev.* 3.3 (1959), pp. 210–229.

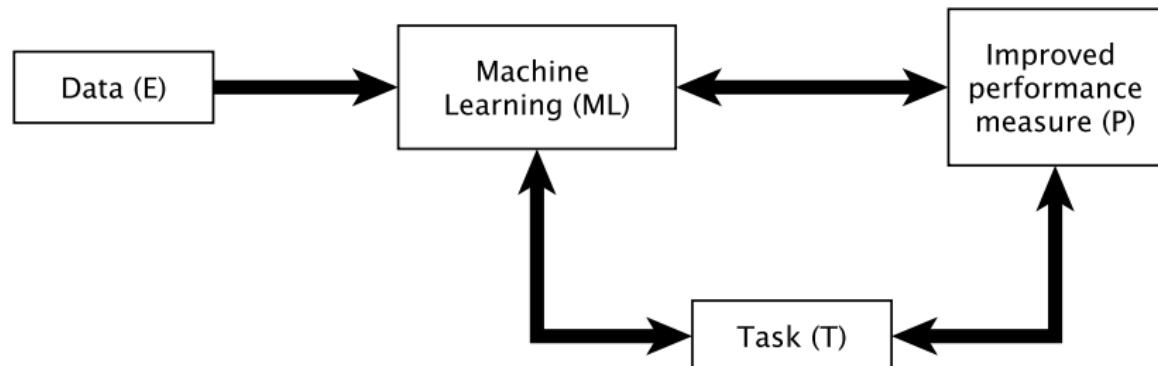


A more formal definition of machine learning

Definition

A computer program is considered to learn from **experience E** with respect to some **class of tasks T** and **performance measure P** if its performance tasks in **T**, as measured by **P**, improves with experience **E^a**.

^aTom M. Michell. *Machine Learning*. McGraw-Hill Education, 1997.



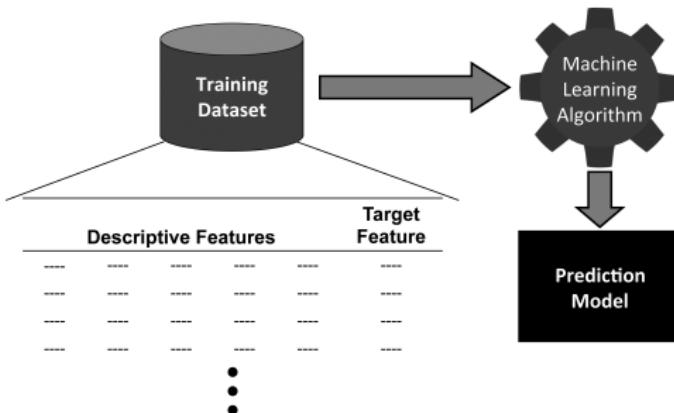


Figure 1: Using machine learning to induce a prediction model from a training dataset



Figure 2: Using the model to make predictions for new query instances

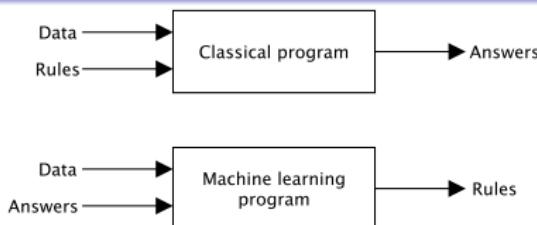
Example

ID	OCCUPATION	AGE	LOAN-SALARY	OUTCOME
			RATIO	
1	industrial	34	2.96	repaid
2	professional	41	4.64	default
3	professional	36	3.22	default
4	professional	41	3.11	default
5	industrial	48	3.80	default
6	industrial	61	2.52	repaid
7	professional	37	1.50	repaid
8	professional	40	1.93	repaid
9	industrial	33	5.25	default
10	industrial	32	4.15	default

- What is the relationship between the **descriptive features** (OCCUPATION, AGE, LOAN-SALARY RATIO) and the **target feature** (OUTCOME)?

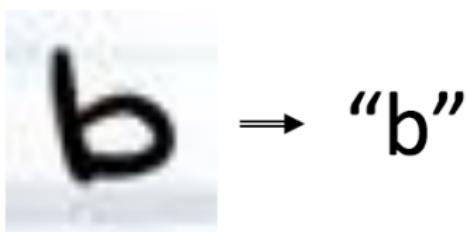
When do we need machine learning?

What are the reasons to rely on Machine Learning?



- There is not a requirement to learn to calculate a payroll, for instance.
- **Automatic learning** is used when:
 - **Text or document classification**: spam detection, automatically determines if the content of a web page is inappropriate or too explicit
 - **Humans are unable to explain their expertise** (e.g., speech recognition, computer vision)
 - **Lack of human expertise** (e.g., bioinformatics) 
 - **Tasks that are beyond human capabilities** (e.g., analysis of complex data sets: astronomical data, weather prediction, analysis of genomic data).

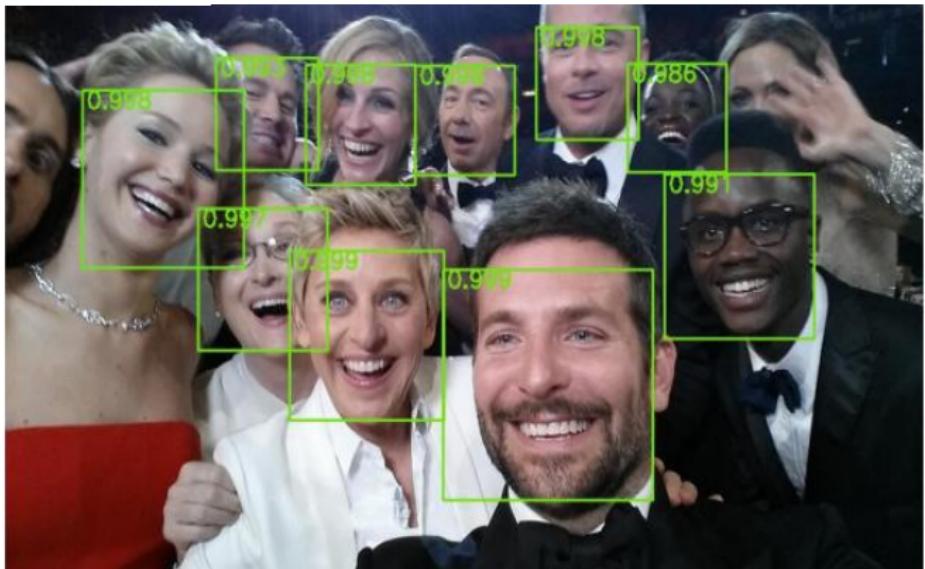
Optical Character Recognition (OCR)



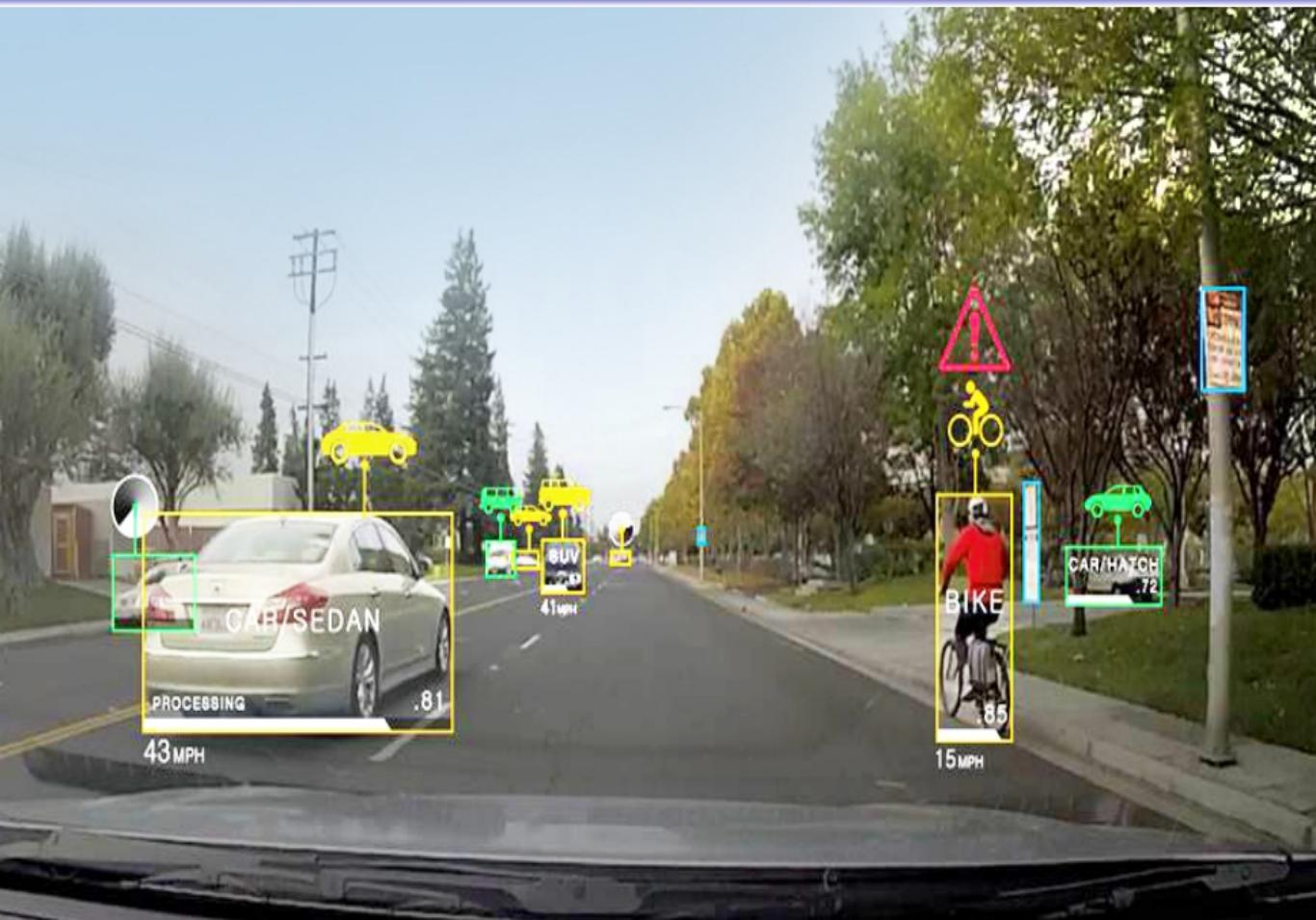
- Less programming code
- Robust and easily adaptive
- Less dependent on expert knowledge
- Used in many applications due to its good performance



Face detection



Object recognition



Autonomous Helicopter Control

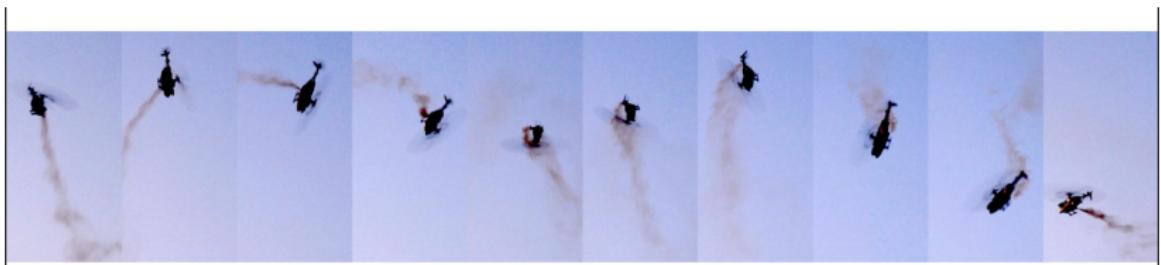
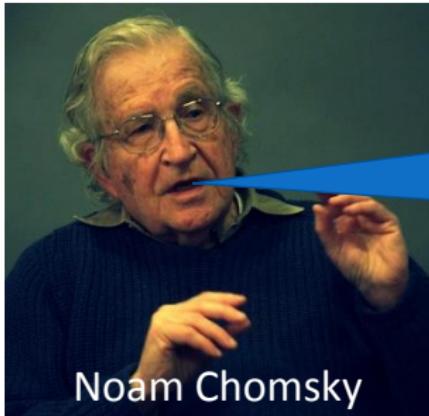


Figure 3: Autonomous helicopter control



Noam Chomsky

The ability to learn grammars is **hard-wired** into the brain. It is not possible to “learn” linguistic ability—rather, we are born with a brain apparatus specific to language representation.



Geoff Hinton

There exists some “universal” learning algorithm that can learn **anything**: language, vision, speech, etc. The brain is based on it, and we’re working on uncovering it. (Hint: the brain uses neural networks)



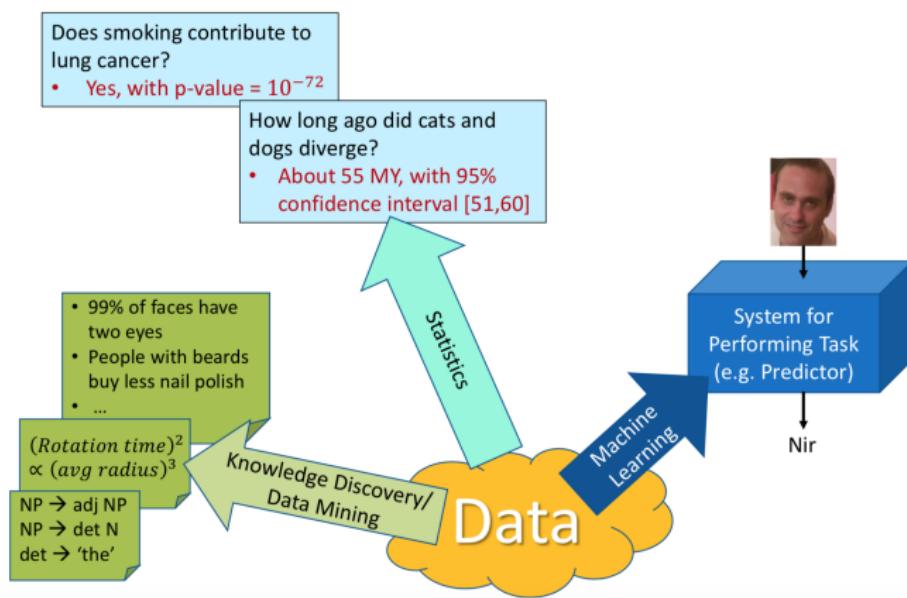
David
Wolpert

There is no “free lunch”: no learning is possible without *some* prior assumption about the structure of the problem (prior knowledge)

Data is the combustible of machine learning

Machine learning

Use data and examples, instead of expert knowledge, to automatically create systems that perform complex tasks



What is learning?

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How does ML work?

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Types of Learning

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Underfitting/Overfitting

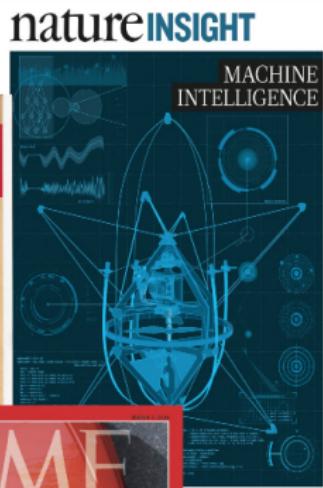
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Summary

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What is the relationship of machine learning with other fields?

Artificial Intelligence (AI)



Artificial Intelligence (AI)

- Machine learning is a subfield of artificial intelligence (AI):
 - Systems living in an **evolving environment** must have the ability to **learn** in order to **adapt** themselves
 - Machine learning algorithms are building blocks that make computers behave intelligently by **generalizing** rather than merely storing and retrieving data, as database systems usually do

Machine learning and AI

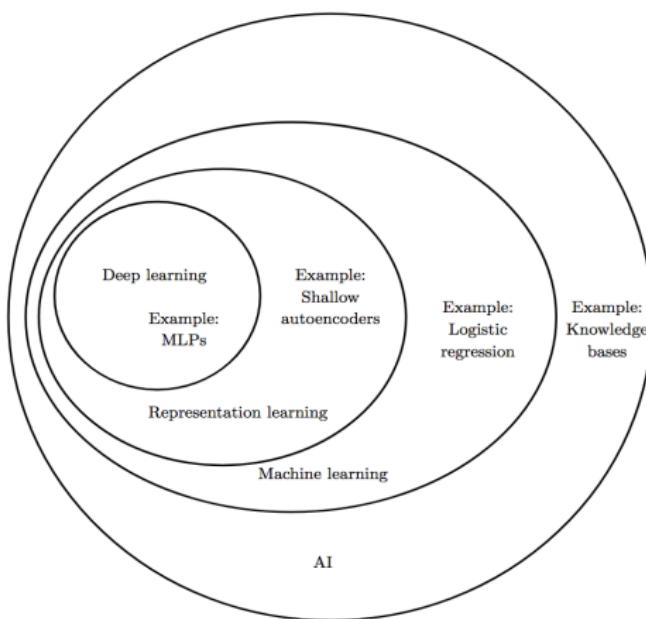
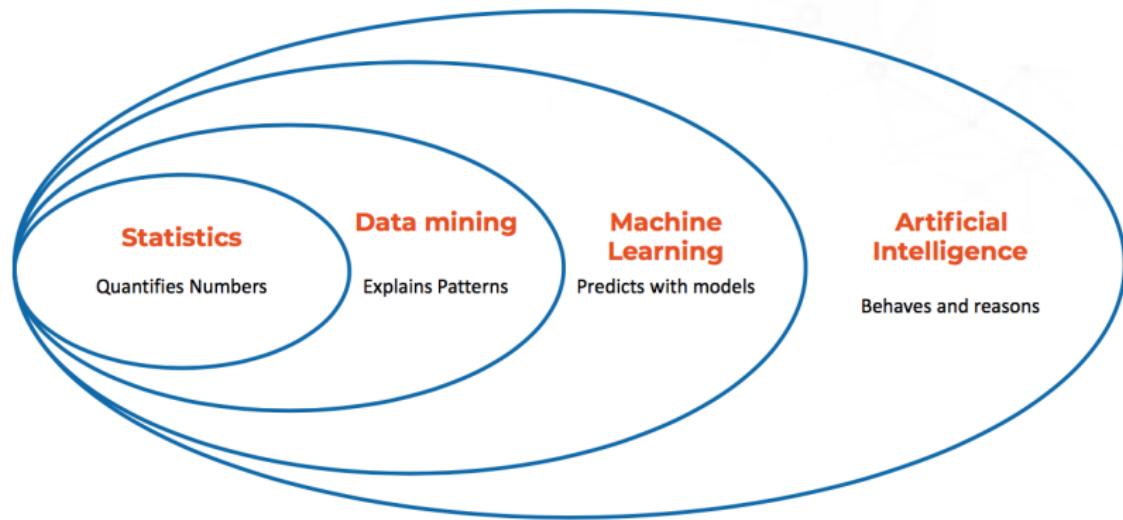


Figure 4: Relationships deep learning, machine learning, and AI

Machine learning and other fields



Role of Statistics, and Computer Science

- **Statistics:**

- build mathematical models to make inference from a sample

- **Computer Science:** develop efficient algorithms to:

- solve the optimization problem
- represent and evaluate the model for inference

How does machine learning work?

Machine learning's goal

- Learning general models from particular examples
 - **data** are mostly cheap and abundant
 - **knowledge** is expensive and scarce
- However, because a training dataset is only a sample ML is an **ill-posed** problem.
- Example in retail:
 - From customers' transactions to consumers behaviors
 - People who watched *Lords of the Rings* also watched Games of Thrones
- **Goal:** build a model that is a **good** and a **useful approximation** of the data
 - An obvious criterion to drive this process is to look for models that are **consistent** with the data
 - Therefore, this may be an **ill-posed** problem

Machine learning's goal

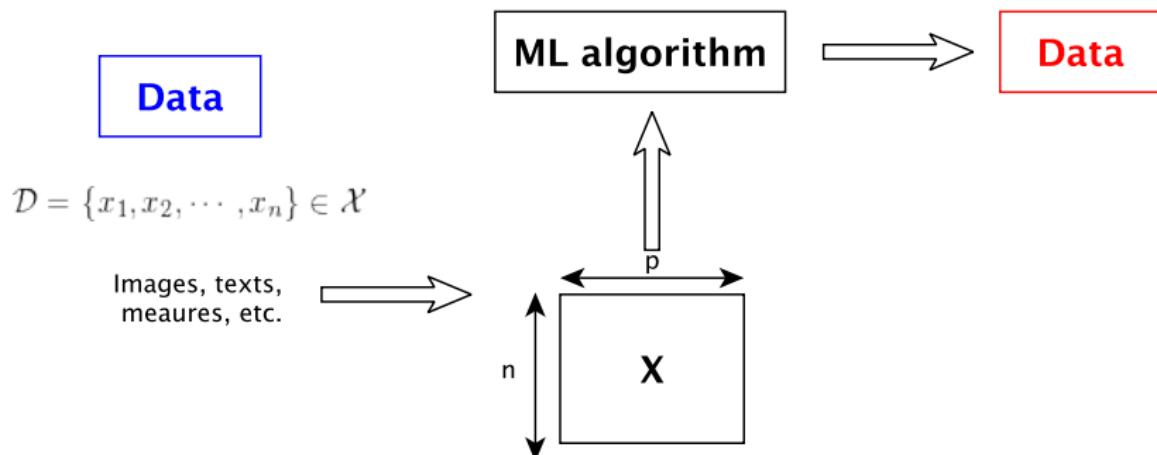
- Optimizing a performance criteria using example past experiences (i.e., data)
- What criteria should we use for choosing a model?
 - **Inductive bias**
set of assumptions that define the model selection criteria of a machine learning algorithm.
 - There are two types of bias that we can use:
 - 1 restriction bias
 - 2 preference bias
 - Inductive bias is necessary for learning beyond previous experiences

Summary of how machine learning algorithms work

- By searching through a set of potential models
- There are two sources of information that guide this search:
 - 1 the training data
 - 2 the inductive bias of the algorithm

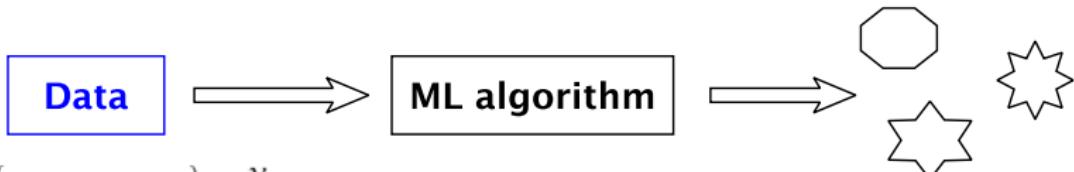
Types of Learning

Unsupervised learning



Goal: learn a new **representation** of the data

Clustering



$$\mathcal{D} = \{x_1, x_2, \dots, x_n\} \in \mathcal{X}$$

Goal: group similar data points together

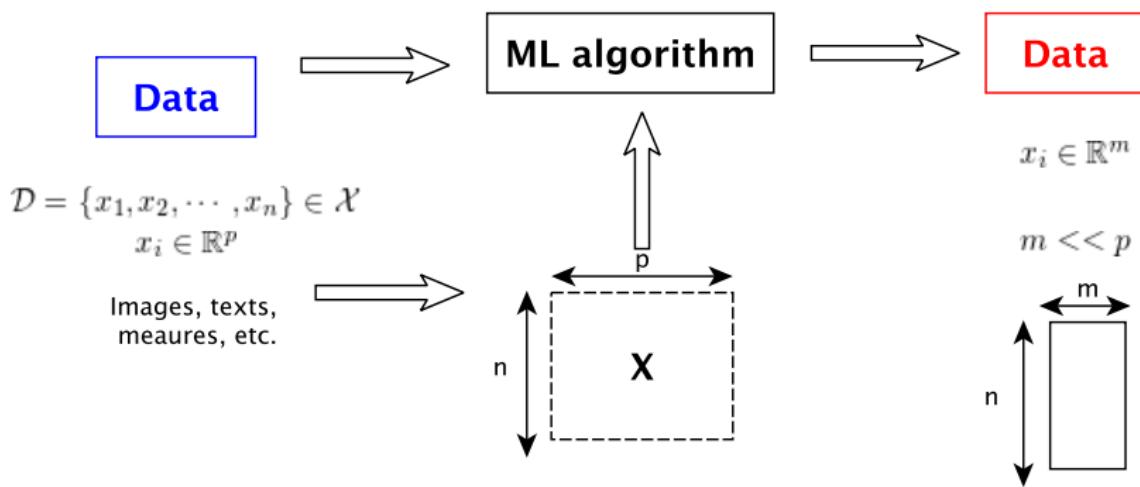
Useful to:

- Understand general characteristics of the data
- Infer some properties of an object based on how it relates to other objects

Clustering applications

- **Customer segmentation**: find groups of customer with similar buying behavior
- **Image compressions**: find groups of similar pixels that can be easily summarized
- **Topic modeling**: group document based on the words they contain to identify shared topics
- **Disease sub-typing**: find groups of similar patients with closed pathologies (e.g., symptoms level)

Dimensionality reduction

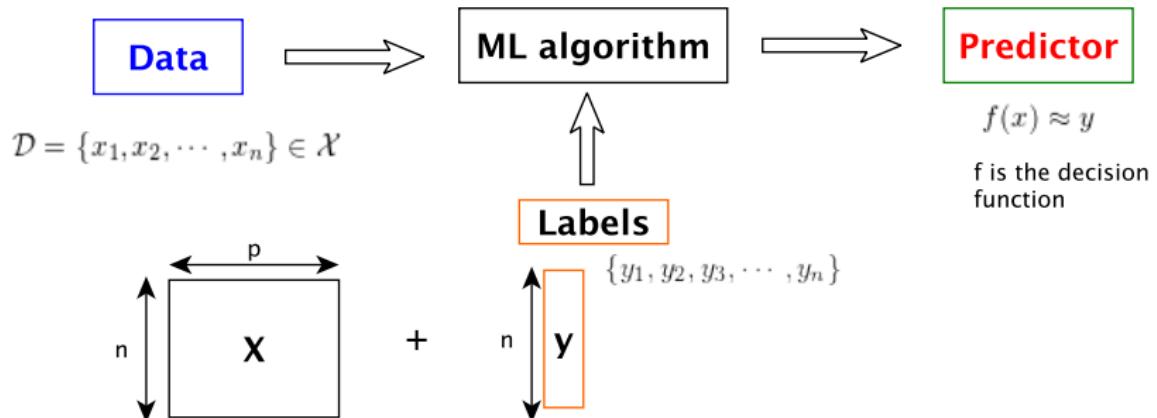


Goal: find a lower-dimensional representation of the data

Useful to:

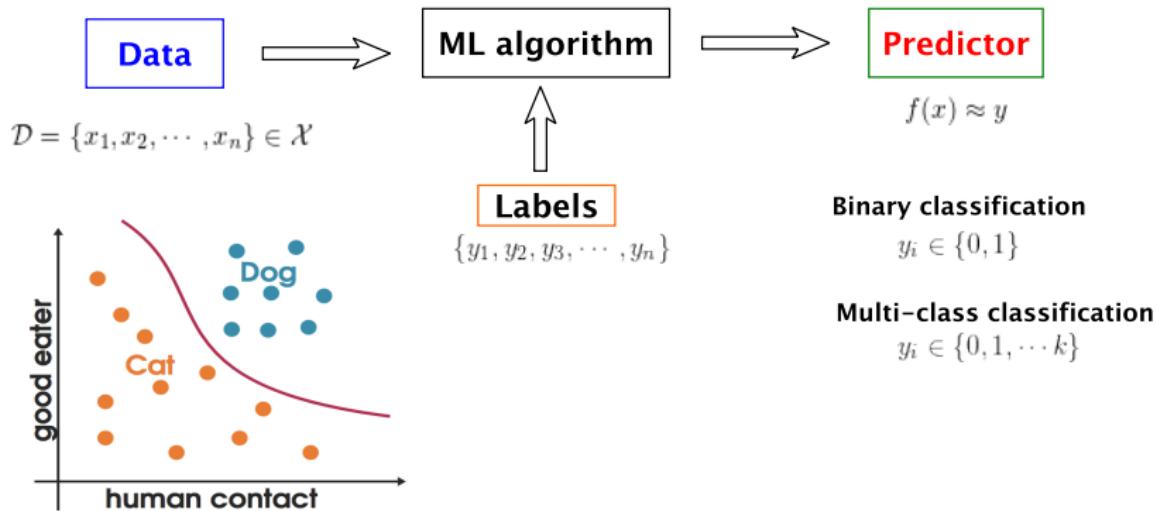
- reduce storage and computing time
 - remove redundancies
 - Visualization of the data (e.g., in 2 or 3 dimensions) and interpretability

Supervised learning



Goal: make predictions

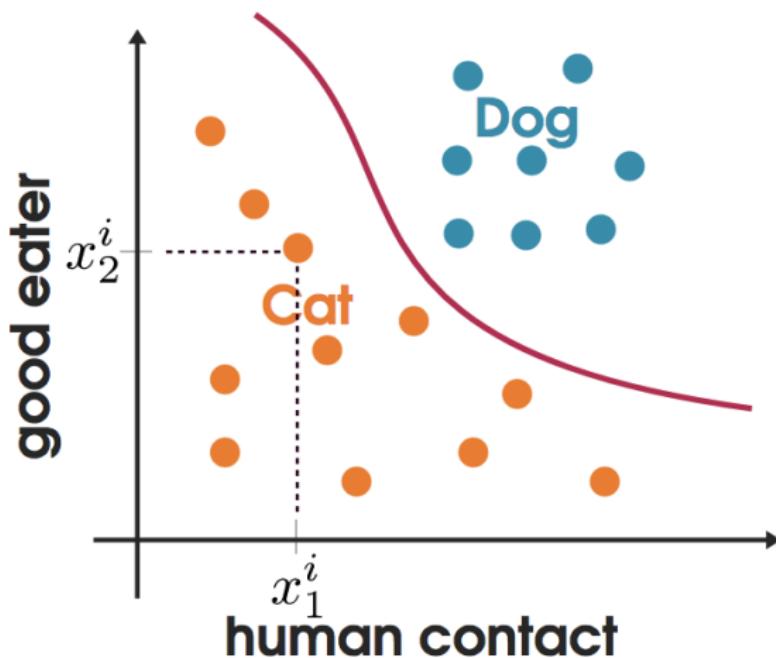
Classification



Goal: make discrete predictions

Classification

Given $\mathcal{D} = \{x_i, y_i\}_{i=1,\dots}$, finds f such that $f(x) \approx y$



$$\mathcal{D} = \{x_i, y_i\}_{i=1,\dots,n}$$

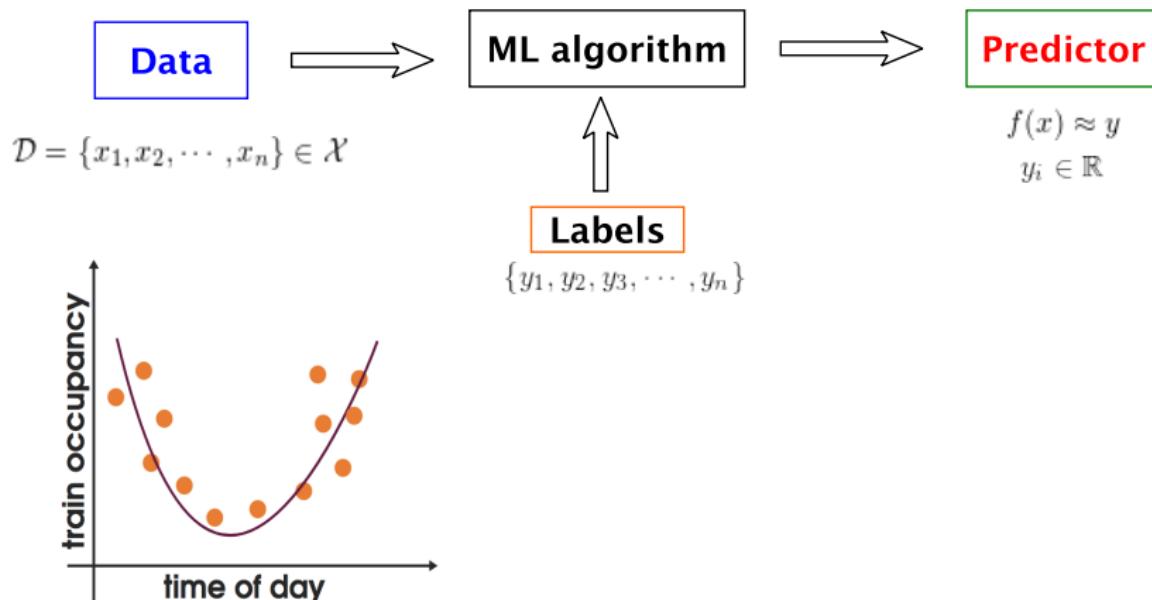
$$y_i = \begin{cases} 1 & \text{if } x_i \in \mathcal{P} \\ 0 & \text{if } x_i \in \mathcal{N} \end{cases}$$

$$x_i = \begin{pmatrix} x_{i,1} \\ x_{i,2} \end{pmatrix}.$$

Classification

- **Face recognition:** identify faces independently of pose, lighting, make-up, and hair style
- **Character recognition:** read letters or digits independently of handwriting styles
- **Spam detection**
- **Sound recognition:** which music is playing on? Who composed this music? Who is the singer?
- **Precision medicine:** does this sample come from a sick or from a healthy person?

Regression



Goal: make continuous predictions

Regression's applications

- **Algorithmic trade**: what will be the price of this share?
- **Click prediction**: how many clicks will this ad receive?
How many people will share this article on social media?
- **Electricity consumption**: Do I need to turn on this power plant?

Generalization

- Separate your data set into training and validation set
- It is usually easy to build a model that performs well on the training data
- But how well it performs on **new data?**
- Use **cross-validation** to assess that your model can generalize to independent data set
- The fundamental goal of machine learning is to generalize beyond the examples in the training set.

What Can Go Wrong With ML?

- No free lunch!
- What happens if we choose the wrong inductive bias:
 - 1 underfitting
 - 2 overfitting

Data alone is not enough

No Free Lunch theorem¹



David
Wolpert

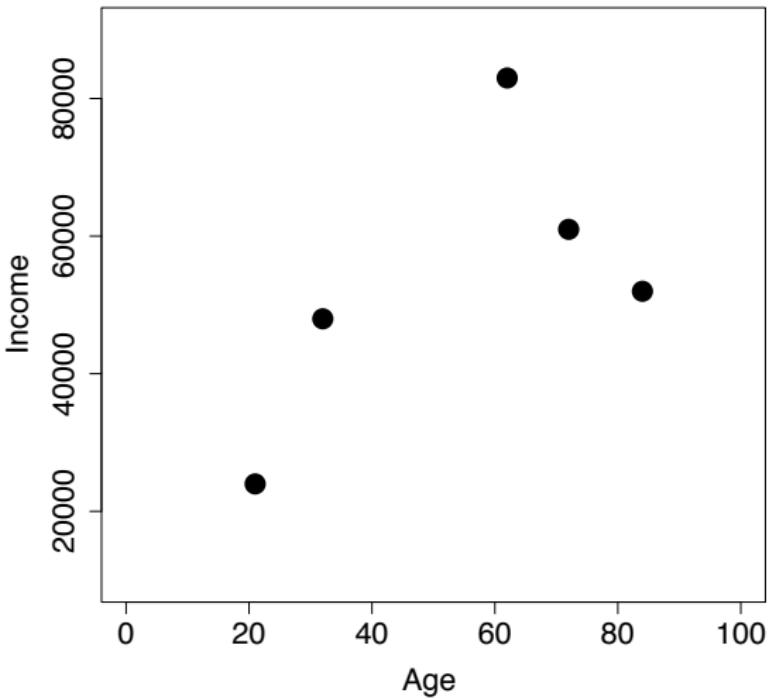
“For any two learning algorithms, there are just as many situations (appropriately weighted) in which algorithm one is superior to algorithm two as vice versa, accordingly to any of the measures of superiority”

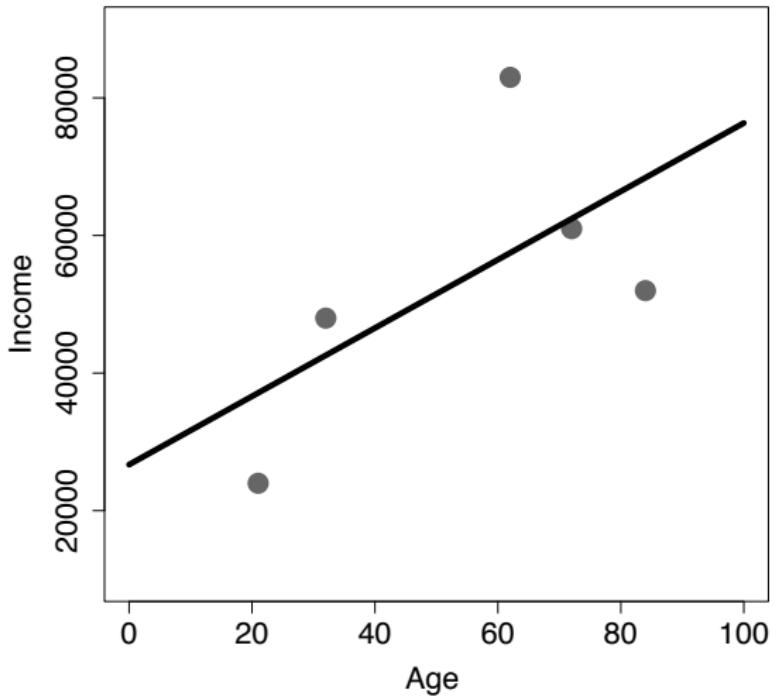
¹ David H. Wolpert. “The Lack of a Priori Distinctions Between Learning Algorithms”. In: *Neural Computation* 8.7 (1996), pp. 1341–1390.

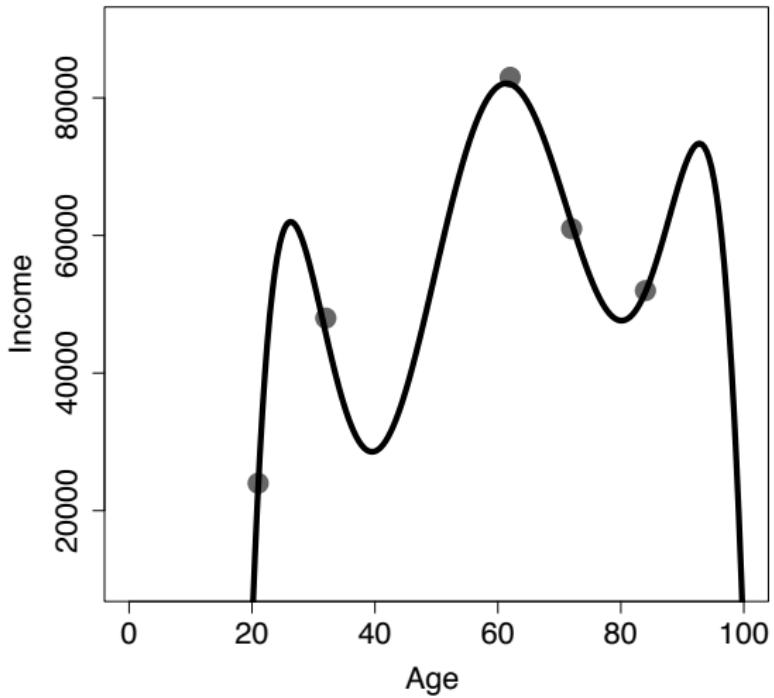
Table 1: An age-income dataset

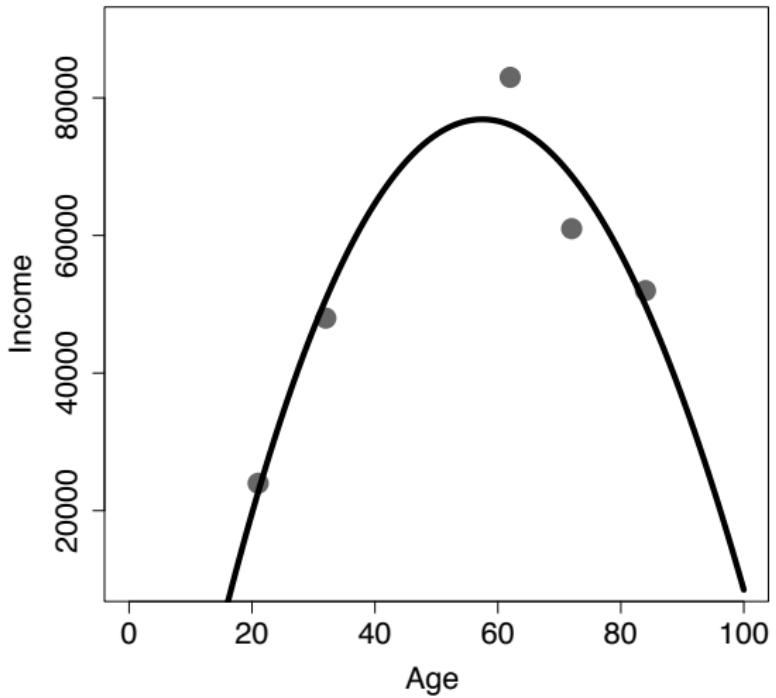
ID	AGE	INCOME
1	21	24,000
2	32	48,000
3	62	83,000
4	72	61,000
5	84	52,000

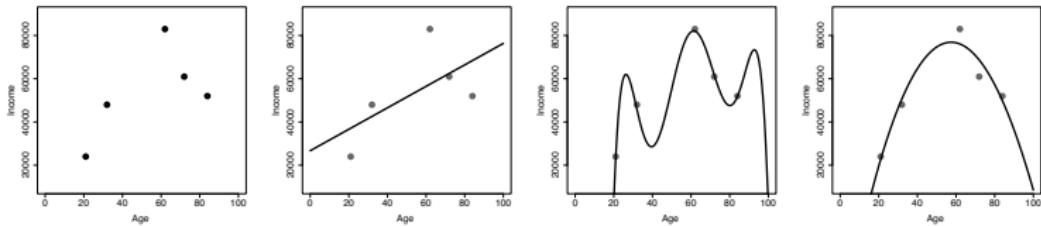
Plotting the age-income data set











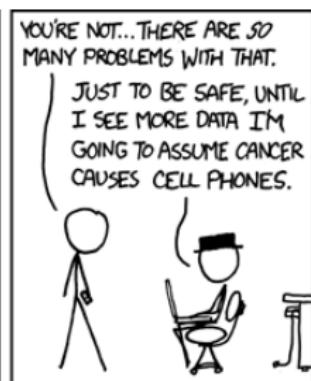
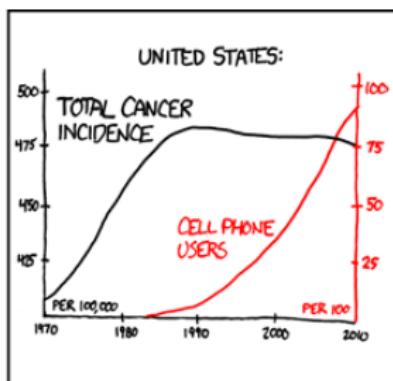
(a) Dataset (b) Underfitting (c) Overfitting (d) Just right

Figure 5: Striking a balance between overfitting and underfitting when trying to predict age from income

Correlation does not imply causation

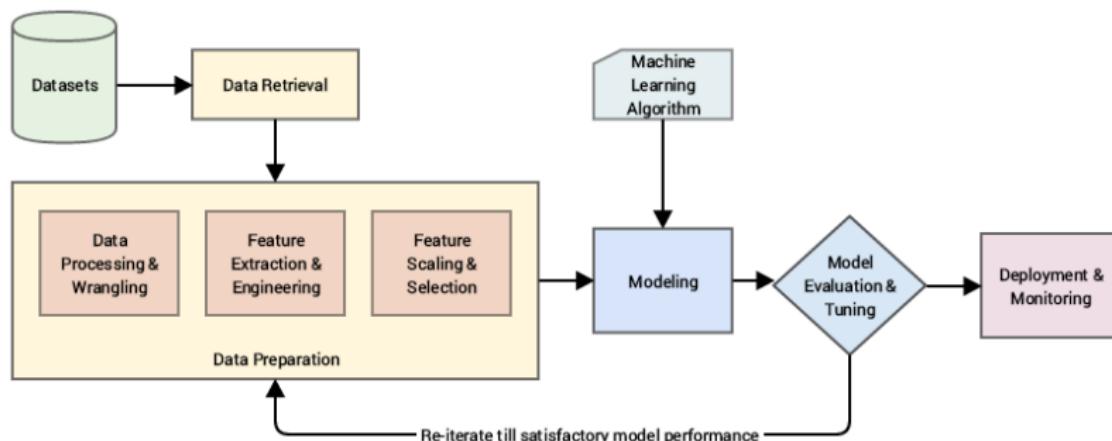


Correlation does not imply causation



Feature engineering is the key

- Raw data is rarely in a form that is amenable to learning
- Therefore, we can build features from it that are.



- Knowledge representation is a key concept in machine learning
- Programming, like all engineering, is a lot of work: everything need to be built from scratch
- Learning is more like farming
- Farmers combine seeds with nutrients to grow crops
- Learners combine knowledge with data to grow program

Summary

In summary

- Machine learning techniques automatically learn the relationship between a set of **descriptive features** and a **target feature** from a set of historical examples.
- Machine learning is an **ill-posed** problem:
 - 1 **generalize**
 - 2 **inductive bias**
 - 3 **underfitting**
 - 4 **overfitting**
- Striking the right balance between model complexity and simplicity (between underfitting and overfitting) is the hardest part of machine learning.

Learning objectives

Learning objectives

- Understanding what machine learning is; i.e., define machine learning
- Know the prominent methods used in contemporary machine learning
- Learn how to use machine learning correctly
- Given a problem:
 - **decide** whether it can be solved with machine learning
 - decide what type of machine learning technique you can use to formalize it (e.g., supervised — regression, classification, unsupervised — clustering, dimension reduction)
 - describe it formally in function of design matrix, features, samples, and target
- Define a loss function
- Define generalization

Requirements and grades

- **Homeworks:**

- They are mandatory
- Most of them they require coding in Python, R or Scilab.
- One point per assignment will be given based on a reasonable solution to the proposed problem.

- **Grade** will be based on:

- Homework assignments: 10 pts
- Final project report: 40 pts
- Written exam: 50 pts

Final project report

- Students must organize into groups (at most 4 members) and they must implement a machine learning project that is:
 - 1 relevant to the topics discussed in class
 - 2 requires a significant effort from all team members
 - 3 be unique (i.e., two groups may not choose the same topic)
- Projects will vary in both scope and topic, but they must satisfy these criteria.
- Students are encouraged to begin to think about projects that interest them early on.
- If a group is unable to come up with its own project idea, it may ask the instructor to provide suggestions on interesting topics.

All the deadlines are strict and late submissions will not be considered.

Written exam

- It will be a written closed book exam with questions based on the mandatory readings and topics discussed on classes.

Planning

- Introduction to machine learning
- Supervised learning: linear regression, logistic regression, linear discriminant analysis, k-nearest neighbors (kNN), decision trees, support vector machines (SVM), and boosting
- Unsupervised learning: k-means, principal component analysis (PCA)
- Model selection and validation
- Neural networks

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That's all Folks!

