

# Lecture 1: Introduction

A few useful things to know about machine learning

Joaquin Vanschoren

# Why Machine Learning?

- Search engines (e.g. Google)
- Recommender systems (e.g. Netflix)
- Automatic translation (e.g. Google Translate)
- Speech understanding (e.g. Siri, Alexa)
- Game playing (e.g. AlphaGo)
- Self-driving cars
- Personalized medicine
- Progress in all sciences: Genetics, astronomy, chemistry, neurology, physics,...

# What is Machine Learning?

we want the machine to become better

- Learn to perform a task, based on experience (examples)  $X$ , minimizing error  $\mathcal{E}$ 
  - E.g. recognizing a person in an image as accurately as possible
- Often, we want to learn a function (model)  $f$  with some model parameters  $\theta$  that produces the right output  $y$ 
  - we cannot know  $f$  therefore we generalise  $f$
  - we want to learn optimal values theta
  - $$\operatorname{argmin}_{\theta} \mathcal{E}(f_{\theta}(X))$$
  - finding values of theta that minimise error epsilon
- Usually part of a *much* larger system that provides the data  $X$  in the right form
  - Data needs to be collected, cleaned, normalized, checked for data biases,...

COMPAS, as data included class imbalance and majorly white people

We do not know the shape of  $f$ , it always depends on task

Inductive bias = what the model assumes

Hyperparameters = how much / how exactly those assumptions are enforced

## Inductive bias

are called

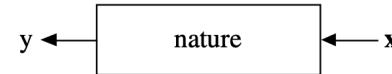
- In practice, we have to put assumptions into the model: **inductive bias  $b$** 
  - What should the model look like?
    - Mimick human brain: **Neural Networks**
    - Logical combination of inputs: **Decision trees, Linear models**
    - Remember similar examples: **Nearest Neighbors, SVMs**
    - Probability distribution: **Bayesian models**
  - **User-defined settings (hyperparameters)**
    - E.g. depth of tree, network architecture
  - Assumptions about the data distribution, e.g.  $X \sim N(\mu, \sigma)$
- We can *transfer* knowledge from previous tasks:  $f_1, f_2, f_3, \dots \Rightarrow f_{new}$ 
  - Choose the right model, hyperparameters
  - Reuse previously learned values for model parameters  $\theta$
- In short:

$$\operatorname{argmin}_{\theta,b} \mathcal{E}(f_{\theta,b}(X))$$

for the input  $X$  we have a function  $f$  with parameters theta and inductive bias  $b$  such that error is minimised

# Machine learning vs Statistics

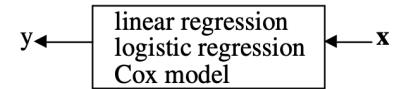
- See Breiman (2001): Statistical modelling: The two cultures



- Both aim to make predictions of natural phenomena:

- Statistics:

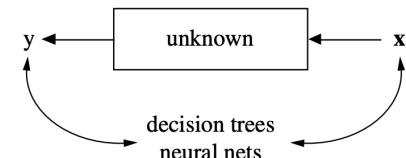
- Help humans understand the world
- Assume data is generated according to an understandable model



- Machine learning:

- Automate a task entirely (partially *replace* the human)
- Assume that the data generation process is unknown

- Engineering-oriented, less (too little?) mathematical theory



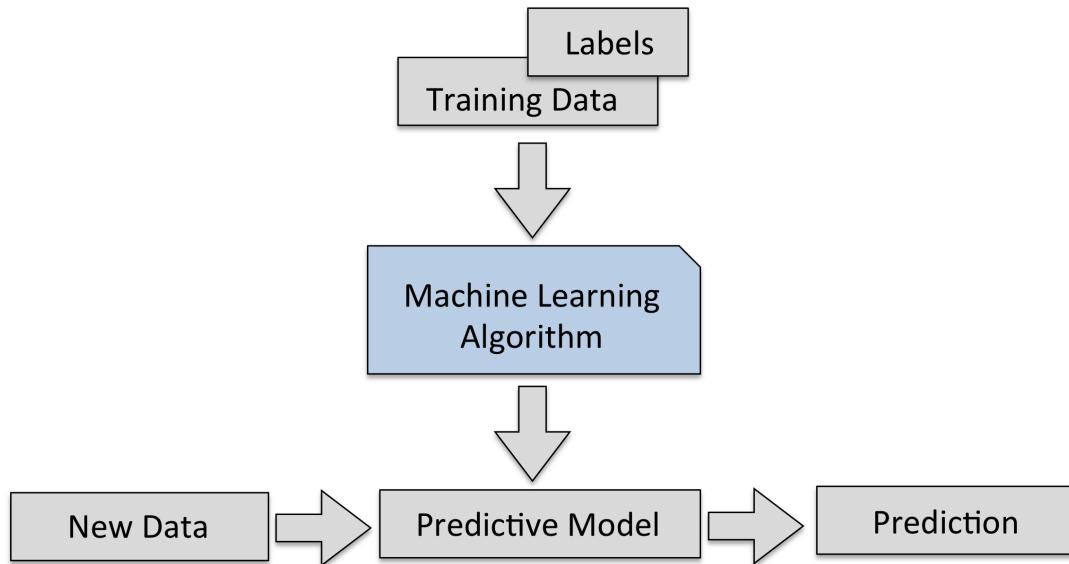
# Types of machine learning

- **Supervised Learning:** learn a *model*  $f$  from *labeled data*  $(X, y)$  (ground truth)
  - Given a new input  $X$ , predict the right output  $y$
  - Given examples of stars and galaxies, identify new objects in the sky
- **Unsupervised Learning:** explore the structure of the data ( $X$ ) to extract meaningful information
  - Given inputs  $X$ , find which ones are special, similar, anomalous, ...
- **Semi-Supervised Learning:** learn a model from (few) labeled and (many) unlabeled examples
  - Unlabeled examples add information about which new examples are likely to occur
- **Reinforcement Learning:** develop an agent that improves its performance based on interactions with the environment

Note: Practical ML systems can combine many types in one system.

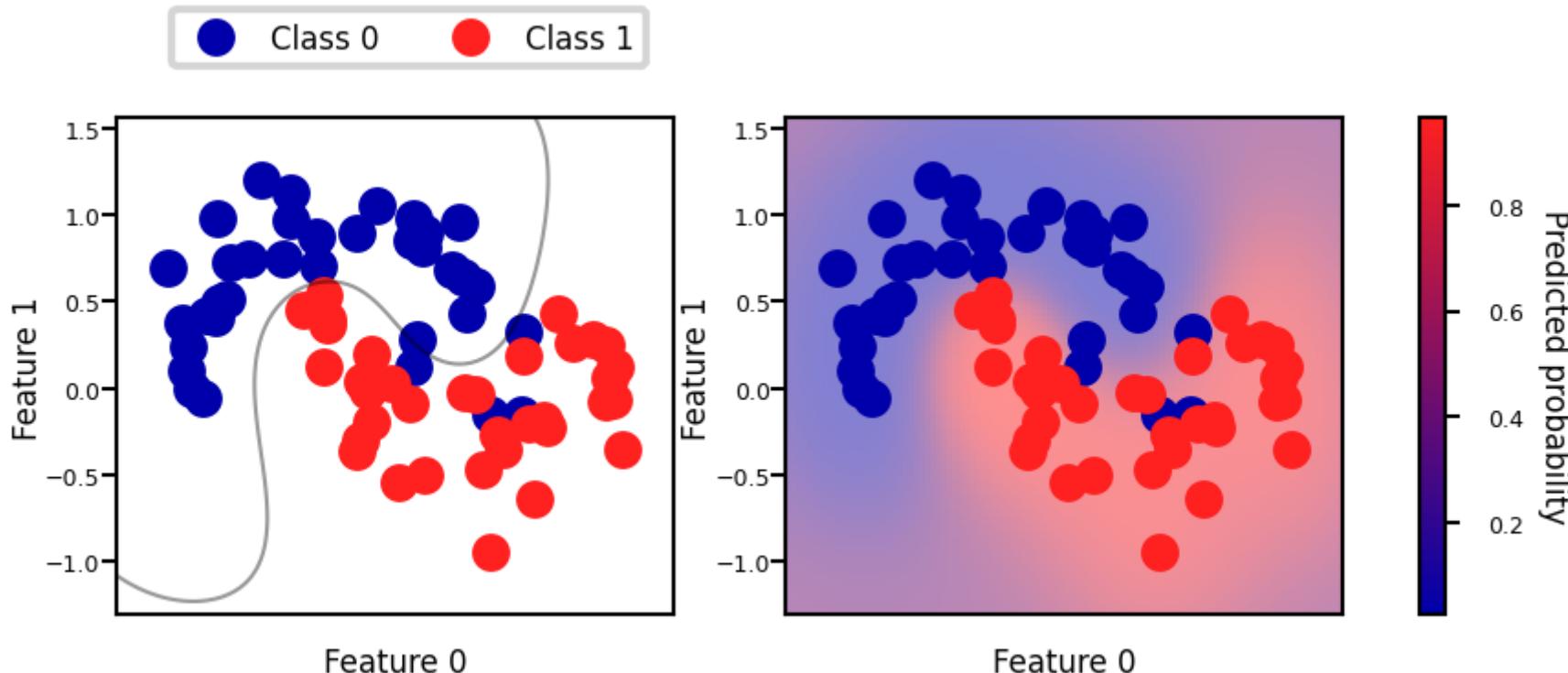
# Supervised Machine Learning

- Learn a model from labeled training data, then make predictions
- Supervised: we know the correct/desired outcome (label)
- Subtypes: *classification* (predict a class) and *regression* (predict a numeric value)
- Most supervised algorithms that we will see can do both



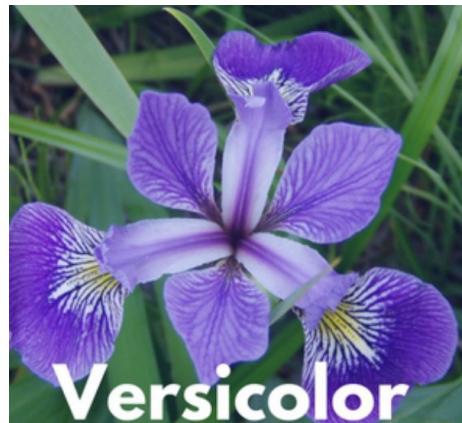
## Classification

- Predict a *class label* (category), discrete and unordered
  - Can be *binary* (e.g. spam/not spam) or *multi-class* (e.g. letter recognition)
  - Many classifiers can return a *confidence* per class
- The predictions of the model yield a *decision boundary* separating the classes



Example: Flower classification

Classify types of Iris flowers (setosa, versicolor, or virginica). How would you do it?



**Versicolor**



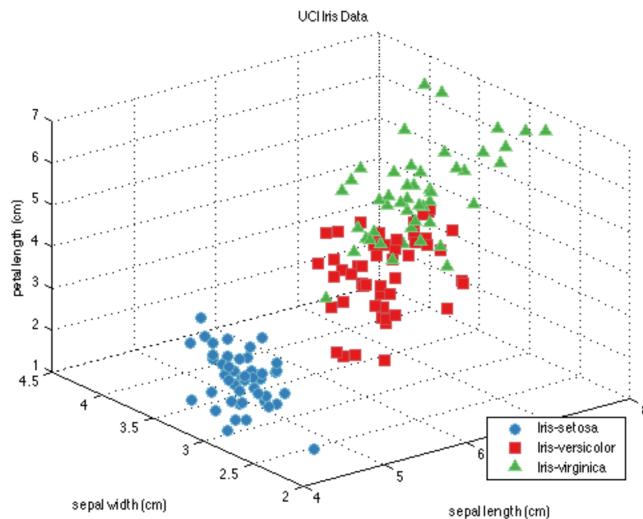
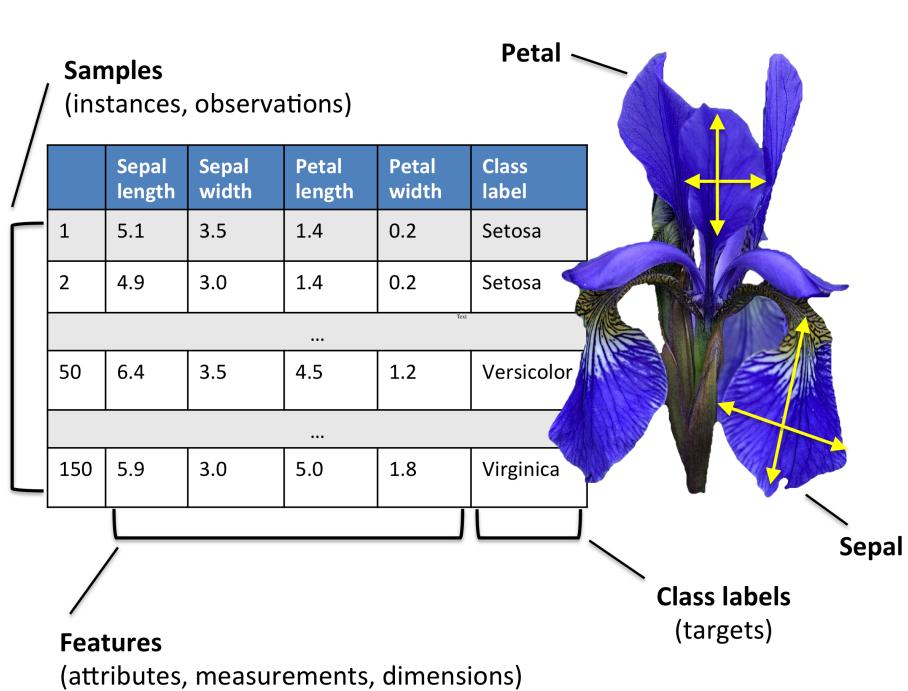
**Setosa**



**Virginica**

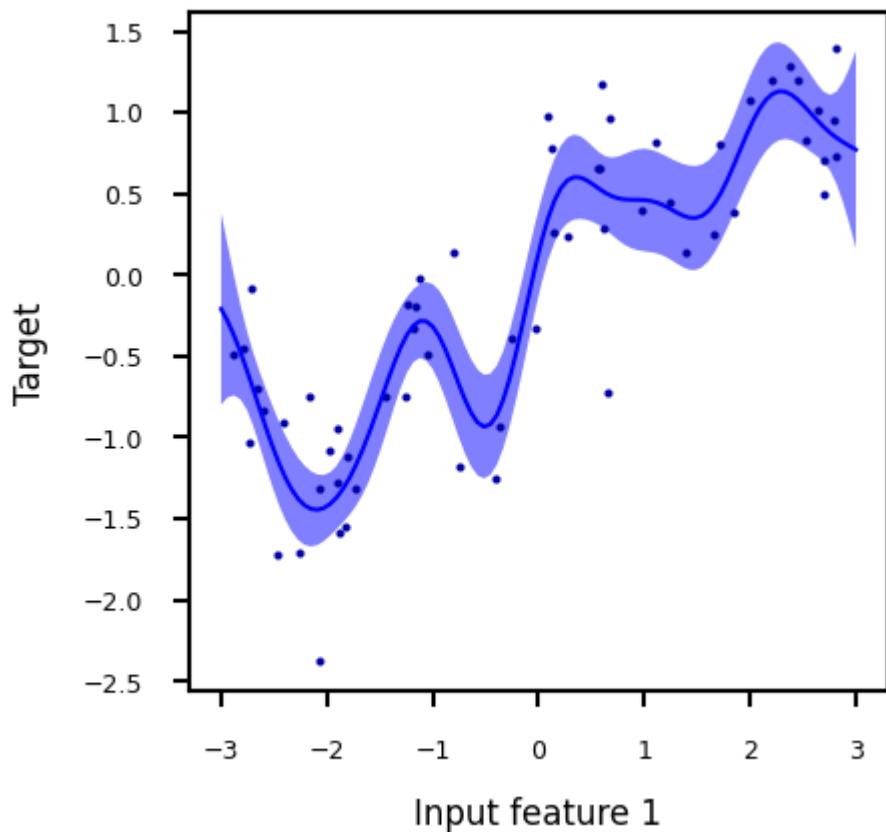
## Representation: input features and labels

- We could take pictures and use them (pixel values) as inputs (-> Deep Learning)
- We can manually define a number of input features (variables), e.g. length and width of leaves
- Every 'example' is a point in a (possibly high-dimensional) space



## Regression

- Predict a continuous value, e.g. temperature
  - Target variable is numeric
  - Some algorithms can return a *confidence interval*
- Find the relationship between predictors and the target.



# Unsupervised Machine Learning

- Unlabeled data, or data with unknown structure
- Explore the structure of the data to extract information
- Many types, we'll just discuss two.

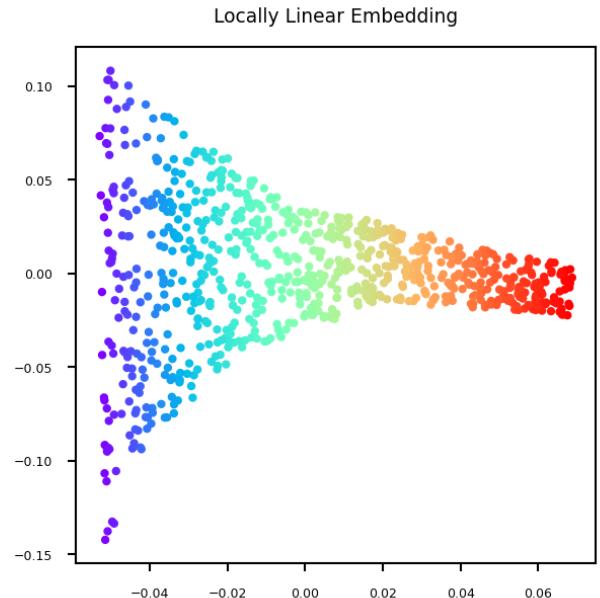
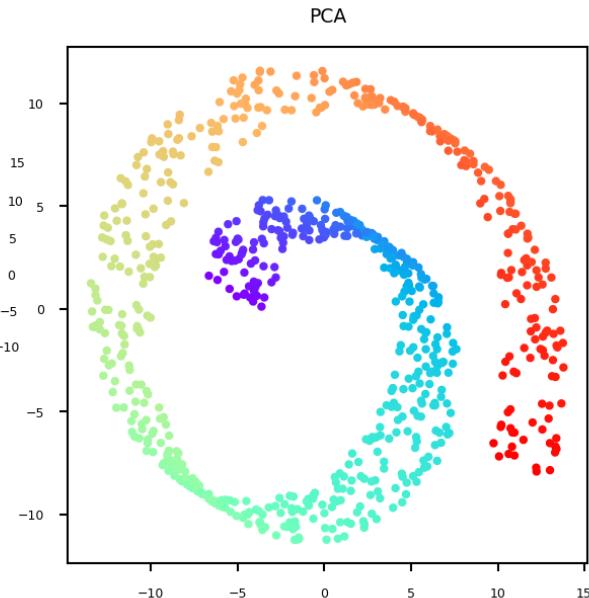
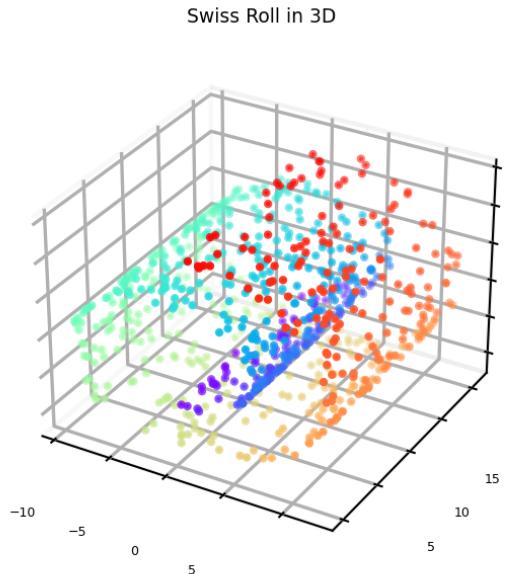
## Clustering

- Organize information into meaningful subgroups (clusters)
- Objects in cluster share certain degree of similarity (and dissimilarity to other clusters)
- Example: distinguish different types of customers



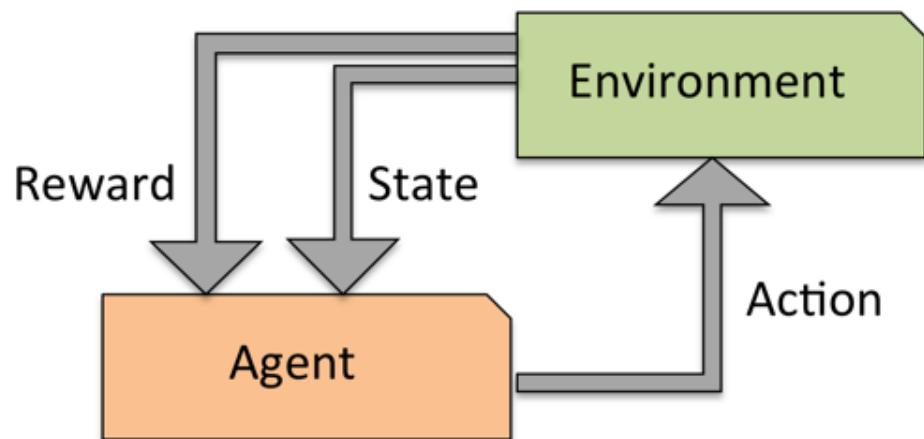
## Dimensionality reduction

- Data can be very high-dimensional and difficult to understand, learn from, store,...
- Dimensionality reduction can compress the data into fewer dimensions, while retaining most of the information
- Contrary to feature selection, the new features lose their (original) meaning
- The new representation can be a lot easier to model (and visualize)



# Reinforcement learning

- Develop an agent that improves its performance based on interactions with the environment
  - Example: games like Chess, Go,...
- Search a (large) space of actions and states
- *Reward function* defines how well a (series of) actions works
- Learn a series of actions (policy) that maximizes reward through exploration



# Learning = Representation + evaluation + optimization

All machine learning algorithms consist of 3 components:

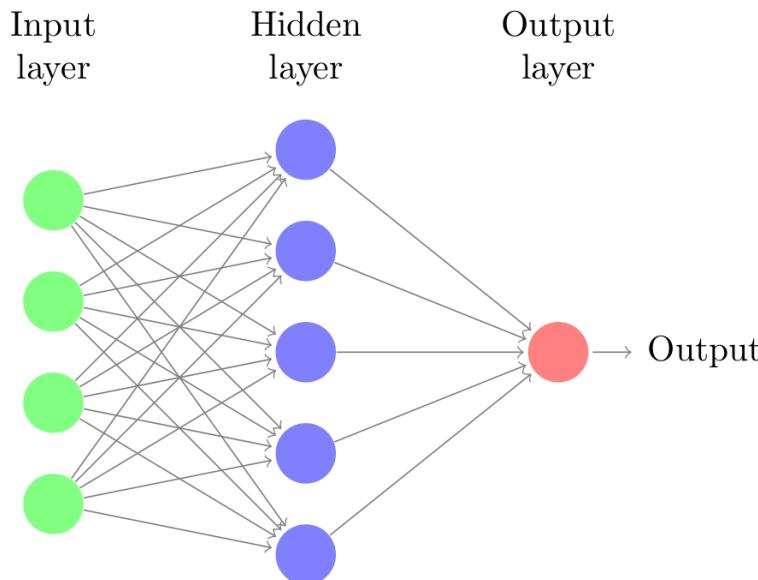
- **Representation:** A model  $f_\theta$  must be represented in a formal language that the computer can handle
  - Defines the 'concepts' it can learn, the *hypothesis space*
  - E.g. a decision tree, neural network, set of annotated data points
- **Evaluation:** An *internal* way to choose one hypothesis over the other
  - Objective function, scoring function, loss function  $\mathcal{L}(f_\theta)$
  - E.g. Difference between correct output and predictions
- **Optimization:** An *efficient* way to search the hypothesis space
  - Start from simple hypothesis, extend (relax) if it doesn't fit the data
  - Start with initial set of model parameters, gradually refine them
  - Many methods, differing in speed of learning, number of optima,...

A powerful/flexible model is only useful if it can also be optimized efficiently

# Neural networks: representation

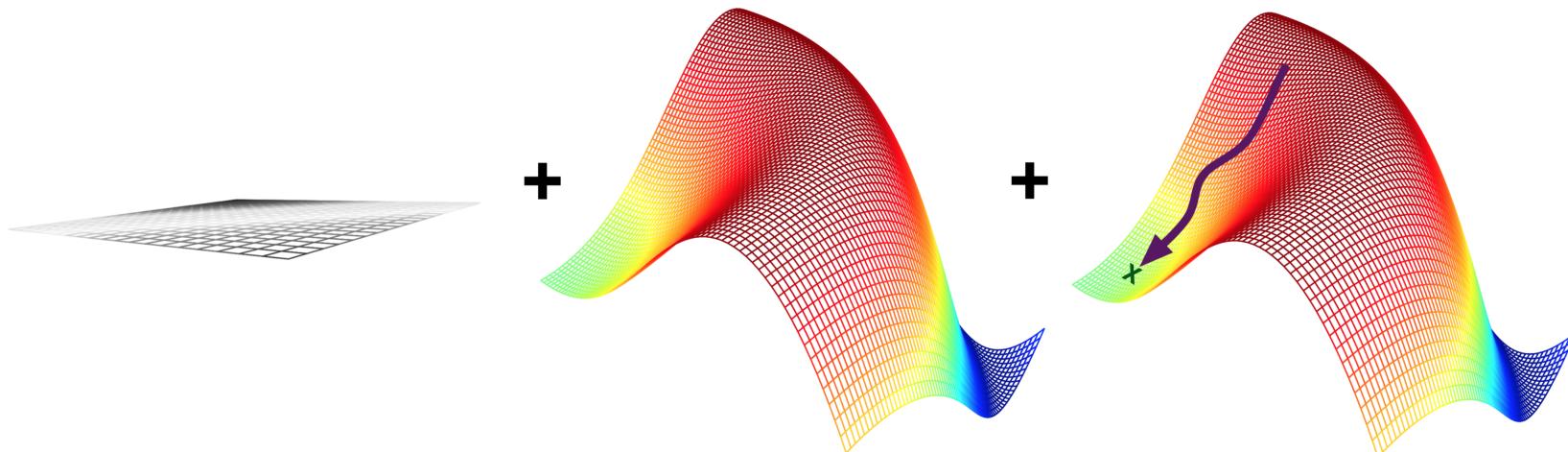
Let's take neural networks as an example

- Representation: (layered) neural network
  - Each connection has a *weight*  $\theta_i$  (a.k.a. model parameters)
  - Each node receives weighted inputs, emits new value
  - Model  $f$  returns the output of the last layer
- The architecture, number/type of neurons, etc. are fixed
  - We call these *hyperparameters* (set by user, fixed during training)



# Neural networks: evaluation and optimization

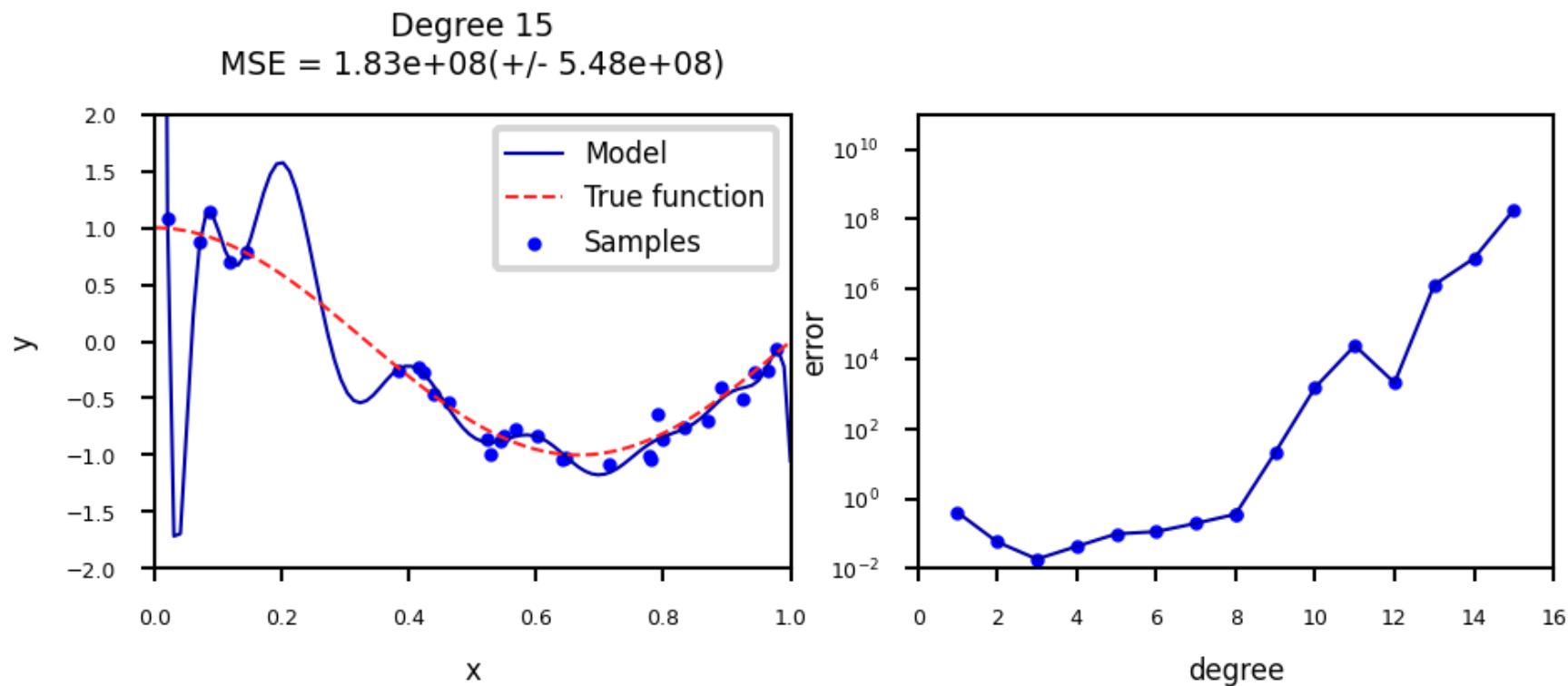
- Representation: Given the structure, the model is represented by its parameters
  - Imagine a mini-net with two weights ( $\theta_0, \theta_1$ ): a 2-dimensional search space
- Evaluation: A *loss function*  $\mathcal{L}(f_\theta)$  computes how good the predictions are
  - *Estimated* on a set of training data with the 'correct' predictions
  - We can't see the full surface, only evaluate specific sets of parameters
- Optimization: Find the optimal set of parameters
  - Usually a type of search in the hypothesis space
  - E.g. Gradient descent:  $\theta_i^{new} = \theta_i + \frac{\mathcal{L}(f_\theta)}{\partial \theta_i}$



# Overfitting and Underfitting

- It's easy to build a complex model that is 100% accurate on the training data, but very bad on new data
- Overfitting: building a model that is *too complex for the amount of data* you have
  - You model peculiarities in your training data (noise, biases,...)
  - Solve by making model simpler (regularization), or getting more data
  - **Most algorithms have hyperparameters that allow regularization**
- Underfitting: building a model that is *too simple given the complexity of the data*
  - Use a more complex model
- There are techniques for detecting overfitting (e.g. bias-variance analysis). More about that later
- You can build *ensembles* of many models to overcome both underfitting and overfitting

- There is often a sweet spot that you need to find by optimizing the choice of algorithms and hyperparameters, or using more data.
- Example: regression using polynomial functions

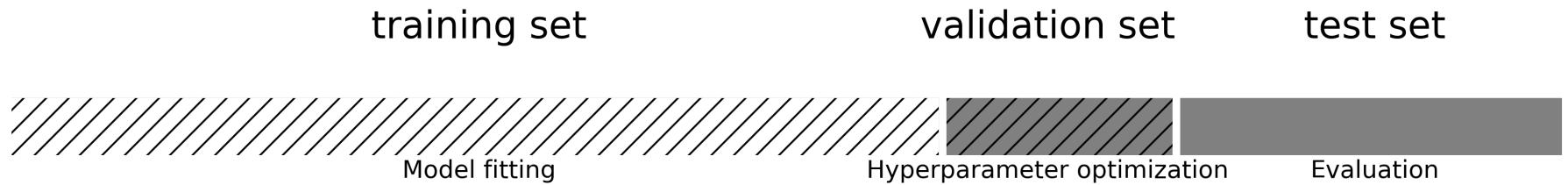


# Model selection

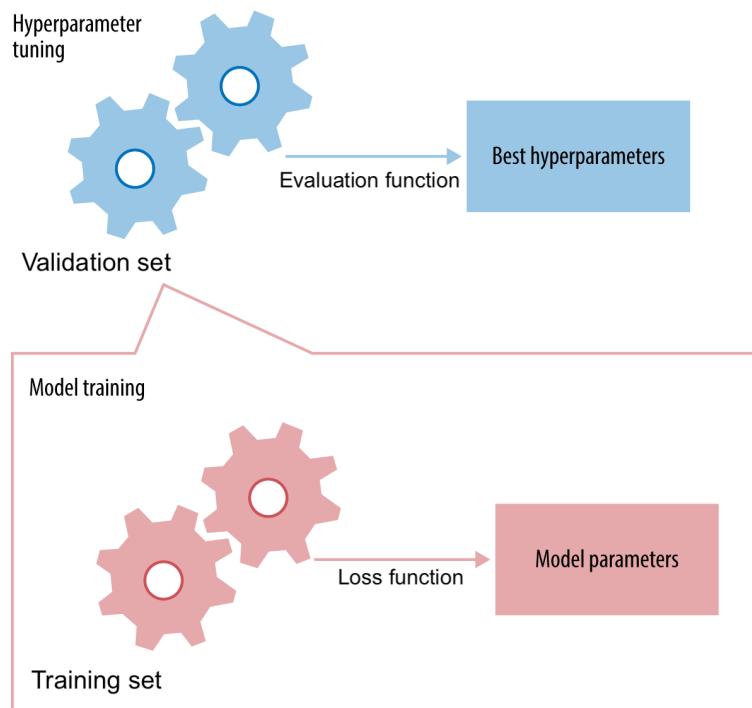
- Next to the (internal) loss function, we need an (external) evaluation function
  - Feedback signal: are we actually learning the right thing?
    - Are we under/overfitting?
  - Carefully choose to fit the application.
  - Needed to select between models (and hyperparameter settings)



- Data needs to be split into *training* and *test* sets
  - Optimize model parameters on the training set, evaluate on independent test set
- Avoid *data leakage*:
  - Never optimize hyperparameter settings on the test data
  - Never choose preprocessing techniques based on the test data
- To optimize hyperparameters and preprocessing as well, set aside part of training set as a *validation* set
  - Keep test set hidden during *all* training



- For a given hyperparameter setting, learn the model parameters on training set
  - Minize the loss
- Evaluate the trained model on the validation set
  - Tune the hyperparameters to maximize a certain metric (e.g. accuracy)



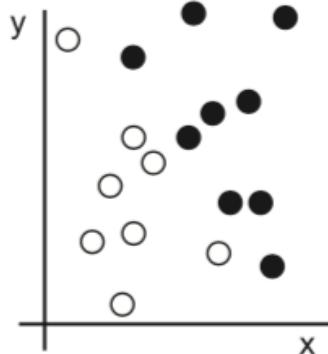
# Only generalization counts!

- Never evaluate your final models on the training data, except for:
  - Tracking whether the optimizer converges (learning curves)
  - Diagnosing under/overfitting:
    - Low training and test score: underfitting
    - High training score, low test score: overfitting
- Always keep a completely independent test set
- On small datasets, use multiple train-test splits to avoid sampling bias
  - You could sample an 'easy' test set by accident
  - E.g. Use cross-validation (see later)

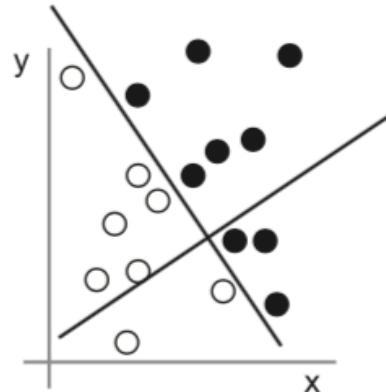
# Better data representations, better models

- Algorithm needs to correctly transform the inputs to the right outputs
  - A lot depends on how we present the data to the algorithm
    - Transform data to better representation (a.k.a. *encoding* or *embedding*)
    - Can be done end-to-end (e.g. deep learning) or by first 'preprocessing' the data (e.g. feature selection/generation)
- numeric to numeric, text to numeric,  
categorical to numeric

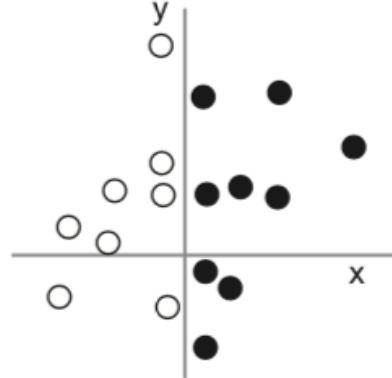
1: Raw data



2: Coordinate change



3: Better representation



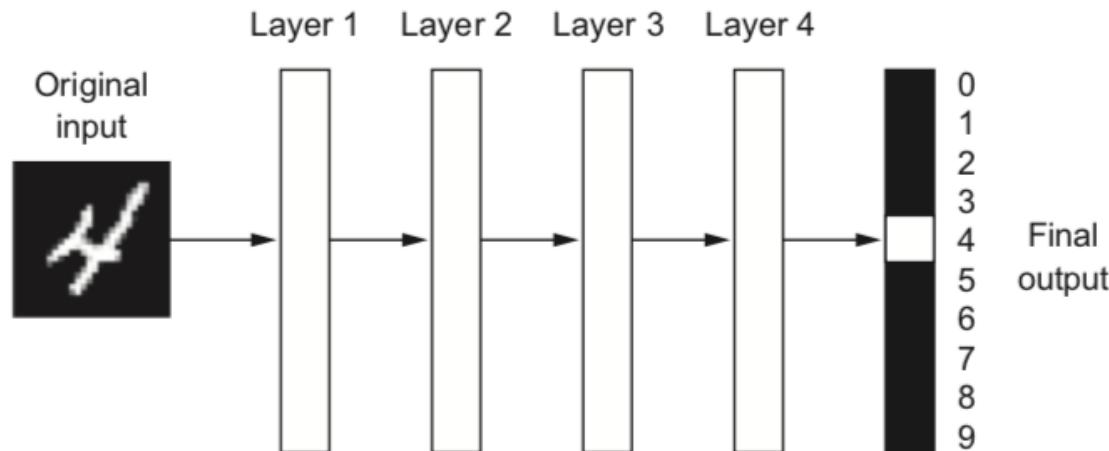
# Feature engineering

- Most machine learning techniques require humans to build a good representation of the data
- Especially when data is naturally structured (e.g. table with meaningful columns)
- Feature engineering is often still necessary to get the best results
  - Feature selection, dimensionality reduction, scaling, ...
  - *Applied machine learning is basically feature engineering (Andrew Ng)*
- Nothing beats domain knowledge (when available) to get a good representation
  - E.g. Iris data: leaf length/width separate the classes well

Build prototypes early-on

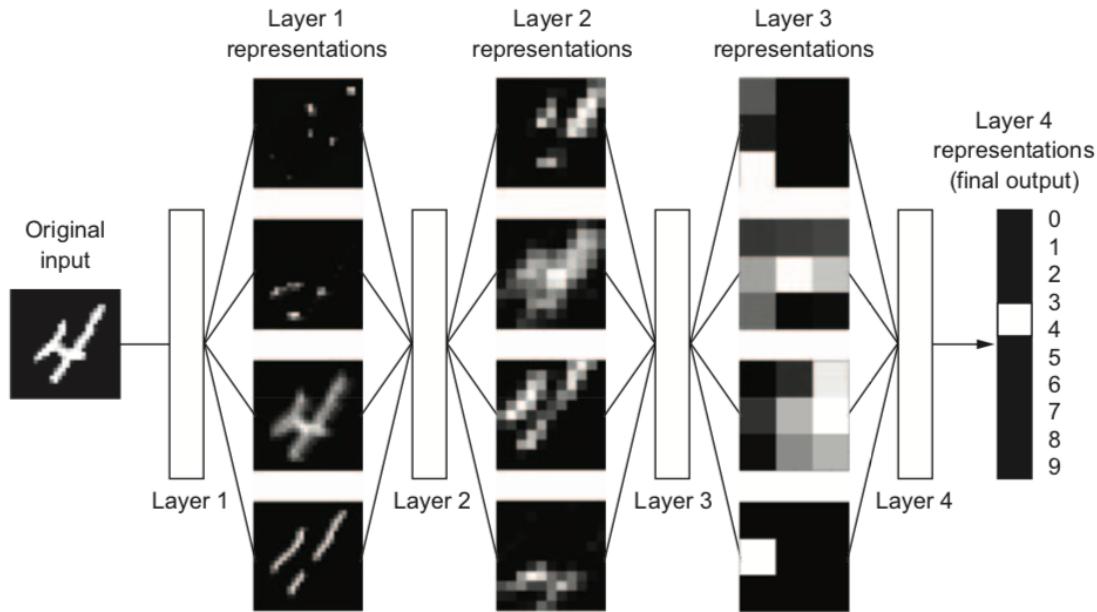
# Learning data transformations end-to-end

- For unstructured data (e.g. images, text), it's hard to extract good features
- Deep learning: learn your own representation (embedding) of the data
  - Through multiple layers of representation (e.g. layers of neurons)
  - Each layer transforms the data a bit, based on what reduces the error



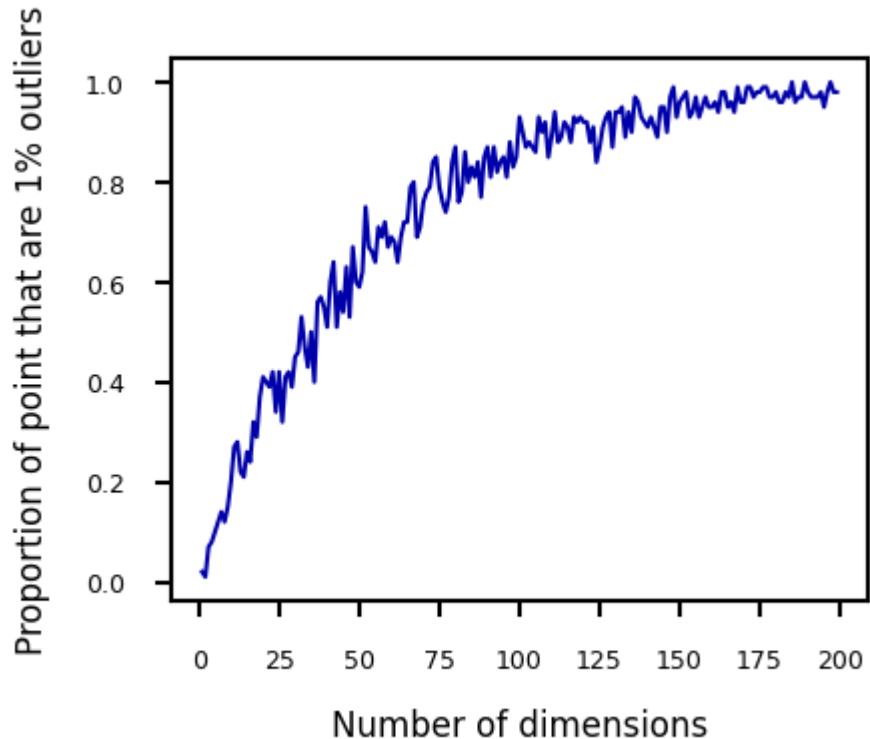
## Example: digit classification

- Input pixels go in, each layer transforms them to an increasingly informative representation for the given task
- Often less intuitive for humans



# Curse of dimensionality

- Just adding lots of features and letting the model figure it out doesn't work
- Our assumptions (inductive biases) often fail in high dimensions:
  - Randomly sample points in an n-dimensional space (e.g. a unit hypercube)
  - Almost all points become outliers at the edge of the space
  - Distances between any two points will become almost identical



## Practical consequences

- For every dimension (feature) you add, you need exponentially more data to avoid sparseness
- Affects any algorithm that is based on distances (e.g. kNN, SVM, kernel-based methods, tree-based methods,...)
- Blessing of non-uniformity: on many applications, the data lives in a very small subspace
  - You can drastically improve performance by selecting features or using lower-dimensional data representations

# "More data can beat a cleverer algorithm"

(but you need both)

- More data reduces the chance of overfitting
- Less sparse data reduces the curse of dimensionality
- *Non-parametric* models: number of model parameters grows with amount of data
  - Tree-based techniques, k-Nearest neighbors, SVM,...
  - They can learn any model given sufficient data (but can get stuck in local minima)
- *Parametric* (fixed size) models: fixed number of model parameters
  - Linear models, Neural networks,...
  - Can be given a huge number of parameters to benefit from more data
  - Deep learning models can have millions of weights, learn almost any function.
- The bottleneck is moving from data to compute/scalability

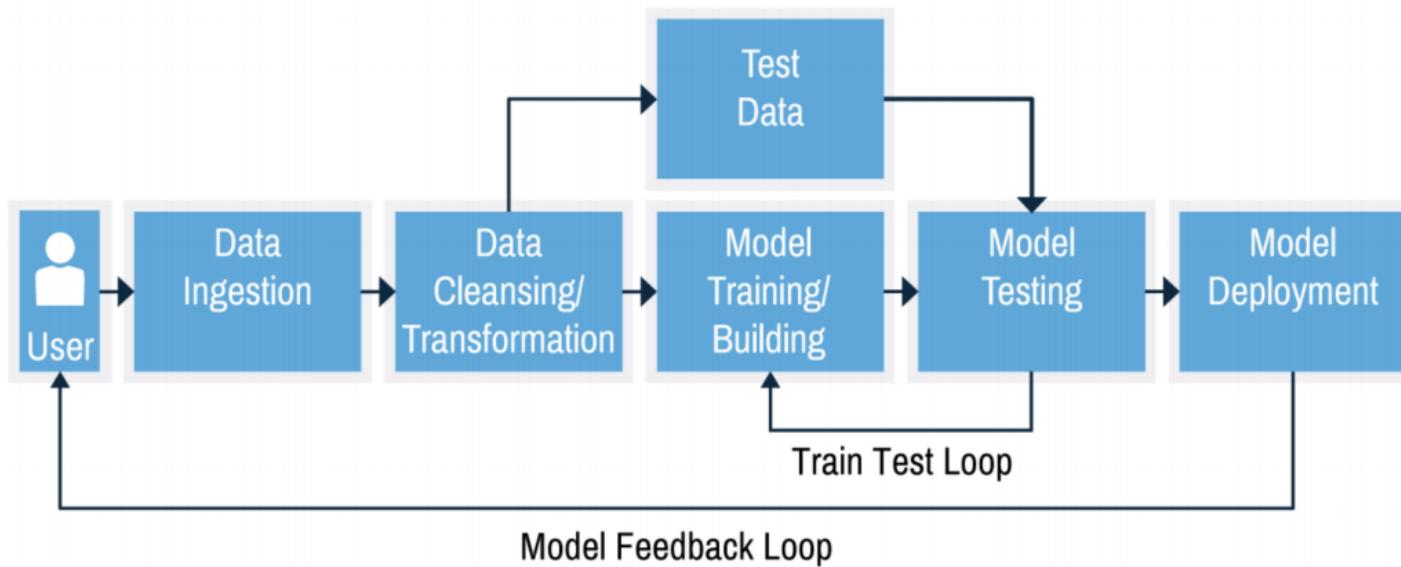
# Building machine learning systems

A typical machine learning system has multiple components, which we will cover in upcoming lectures:

- Preprocessing: Raw data is rarely ideal for learning
  - Feature scaling: bring values in same range
  - Encoding: make categorical features numeric
  - Discretization: make numeric features categorical
  - Label imbalance correction (e.g. downsampling)
  - Feature selection: remove uninteresting/correlated features
  - Dimensionality reduction can also make data easier to learn
  - Using pre-learned embeddings (e.g. word-to-vector, image-to-vector)

- Learning and evaluation
  - Every algorithm has its own biases
  - No single algorithm is always best
  - *Model selection* compares and selects the best models
    - Different algorithms, different hyperparameter settings
  - Split data in training, validation, and test sets
- Prediction
  - Final optimized model can be used for prediction
  - Expected performance is performance measured on *independent* test set

- Together they form a *workflow* of *pipeline*
- There exist machine learning methods to automatically build and tune these pipelines
- You need to optimize pipelines continuously
  - *Concept drift*: the phenomenon you are modelling can change over time
  - *Feedback*: your model's predictions may change future data



# Summary

- Learning algorithms contain 3 components:
  - Representation: a model  $f$  that maps input data  $X$  to desired output  $y$ 
    - Contains model parameters  $\theta$  that can be made to fit the data  $X$
  - Loss function  $\mathcal{L}(f_\theta(X))$ : measures how well the model fits the data
  - Optimization technique to find the optimal  $\theta$ :  $\operatorname{argmin}_\theta \mathcal{L}(f_\theta(X))$
- Select the right model, then fit it to the data to minimize a task-specific error  $\mathcal{E}$ 
  - Inductive bias  $b$ : assumptions about model and hyperparameters
$$\operatorname{argmin}_{\theta,b} \mathcal{E}(f_{\theta,b}(X))$$
- Overfitting: model fits the training data well but not new (test) data
  - Split the data into (multiple) train-validation-test splits
  - Regularization: tune hyperparameters (on validation set) to simplify model
  - Gather more data, or build ensembles of models
- Machine learning *pipelines*: preprocessing + learning + deployment