

Logistics

- Course outline
- HyFlex
- Zoom etiquette
- 3 problem sets & course project
 - grading comprises 50% psets + 50% project
- Office hours: Wed 4-5pm on Zoom
- TA: Chao Qin

Overview at 10000 ft

- Logistics
- Stochastic optimization
 - Supervised learning as loss minimization
 - Stochastic gradient descent
- Recent advances in ML
 - Architectures with inductive bias
 - Progress in computer vision & NLP
 - Downstream applications
- Challenges
 - Distribution shifts
 - Adversarial examples
 - Fairness, accountability, transparency, and ethics
 - Spurious correlations

Stochastic optimization

- Optimization under random data
- Loss/Objective $\ell(\theta; Z)$ where $\theta \in \Theta$ is parameter/decision to be learned, and $Z \sim P$ is random data
- Optimize average performance under P

$$\text{minimize}_{\theta \in \Theta} \mathbb{E}_P[\ell(\theta; Z)]$$

Stochastic optimization

- For prediction problems, data often composes of $Z = (X, Y)$, where X is features/covariates, and Y is label
 - e.g. X : image pixels, Y : cat/dog/sheep
- Loss min. abstraction includes almost all canonical supervised learning problems
- Foundational framework in OR, statistics, and ML

Linear regression

Maximum likelihood estimation

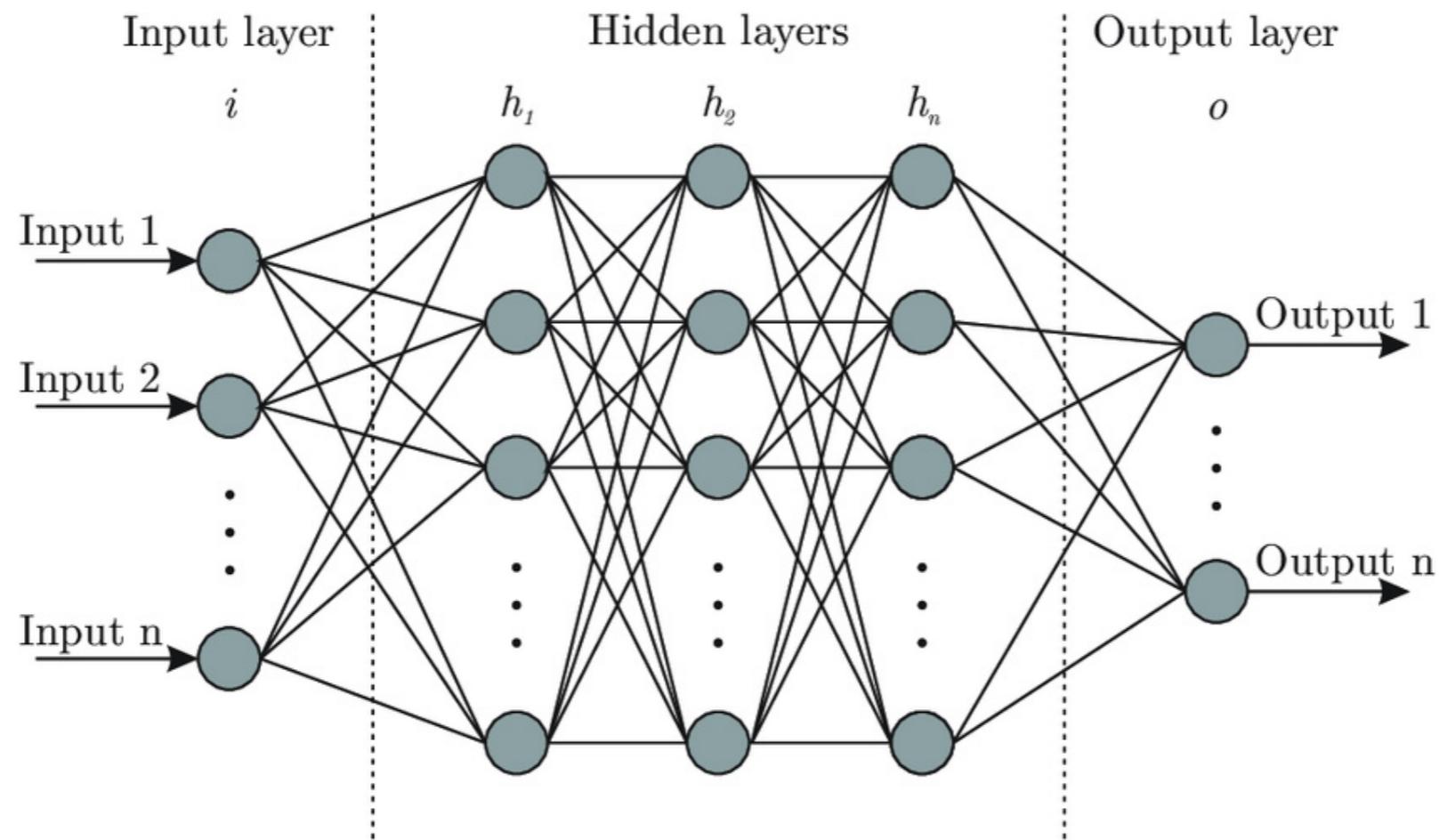
Binary classification

Binary classification

Binary classification

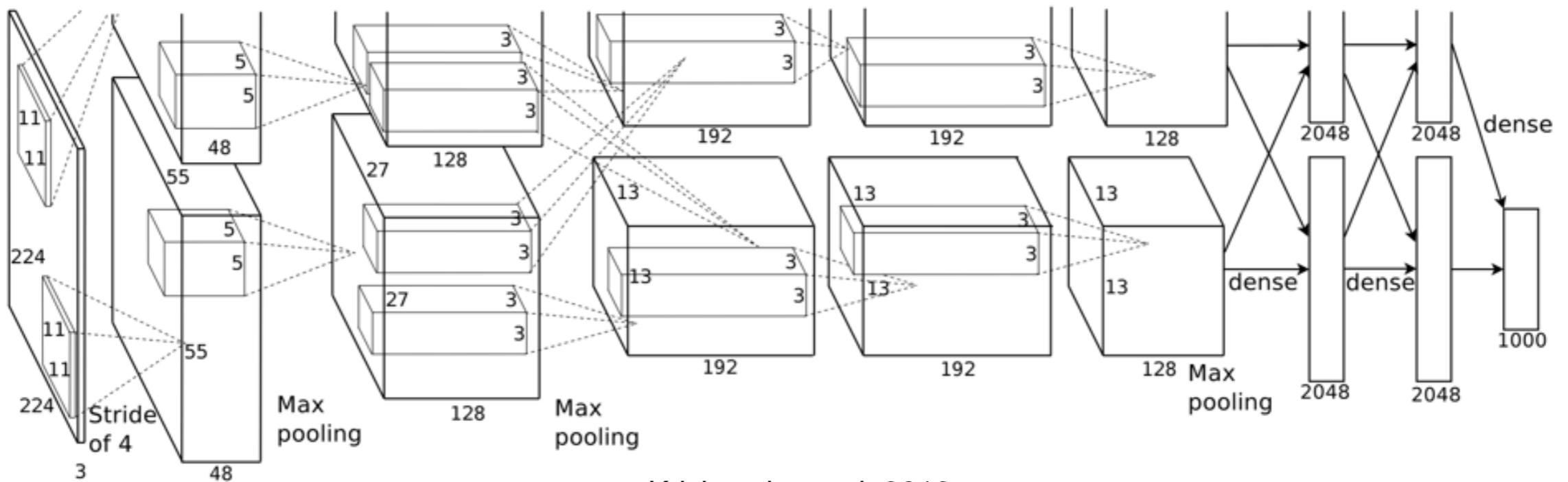
Multi-class classification

Neural networks



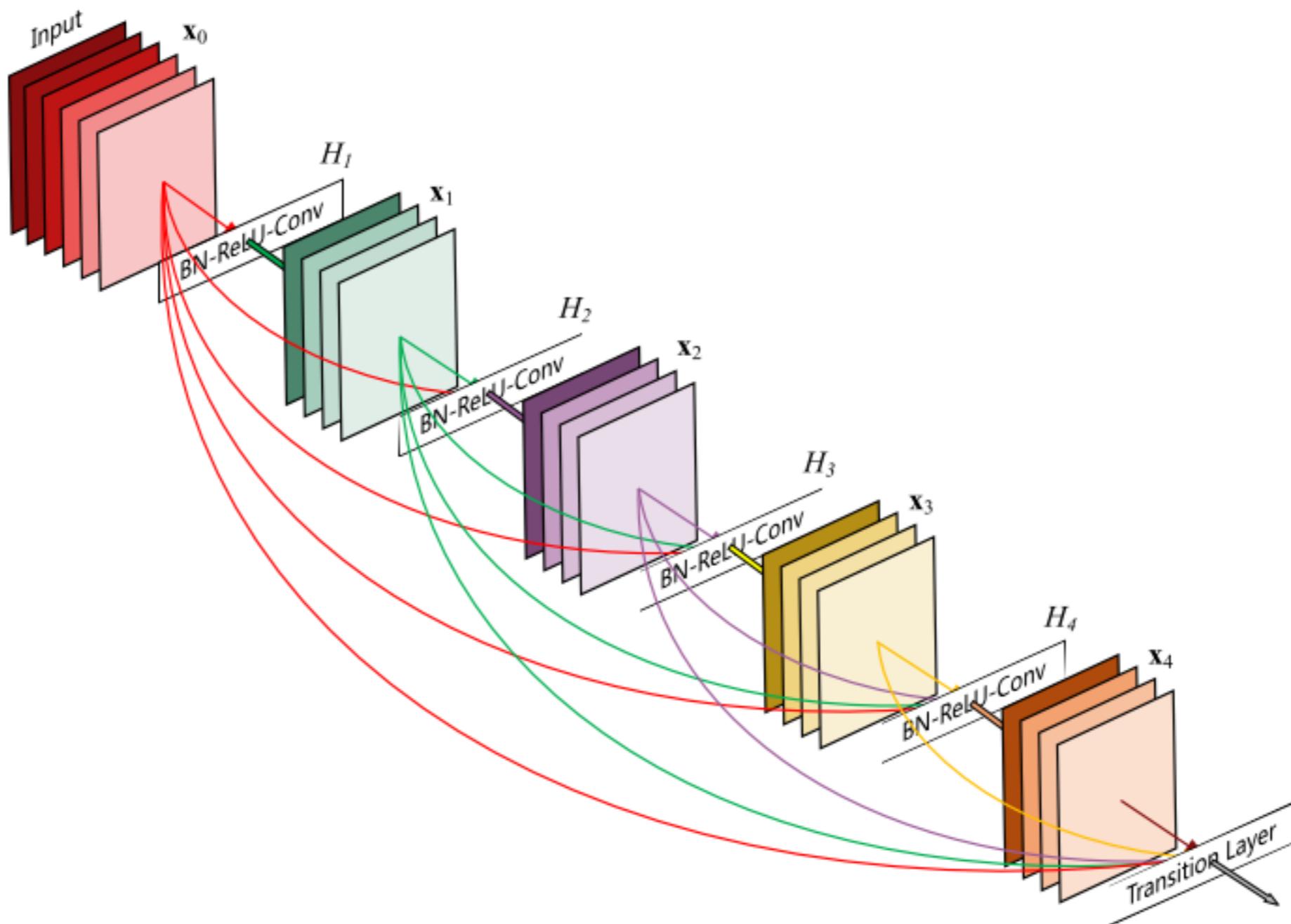
Neural networks

Convolutional nets



Residual nets

He et al. 2015



Newsvendor

Portfolio optimization

Empirical risk minimization

- But we don't know P
- Even if we did, even evaluating the objective $\mathbb{E}_P[\ell(\theta; Z)]$ requires numerical integration over $Z \in \mathbb{R}^d$
 - d is often large in ML
- Empirical risk minimization (ERM), or sample average approximation (SAA) over $Z_i \stackrel{\text{iid}}{\sim} P$

$$\hat{\theta}_n^{\text{erm}} = \operatorname{argmin}_{\theta \in \Theta} \frac{1}{n} \sum_{i=1}^n \ell(\theta; Z_i)$$

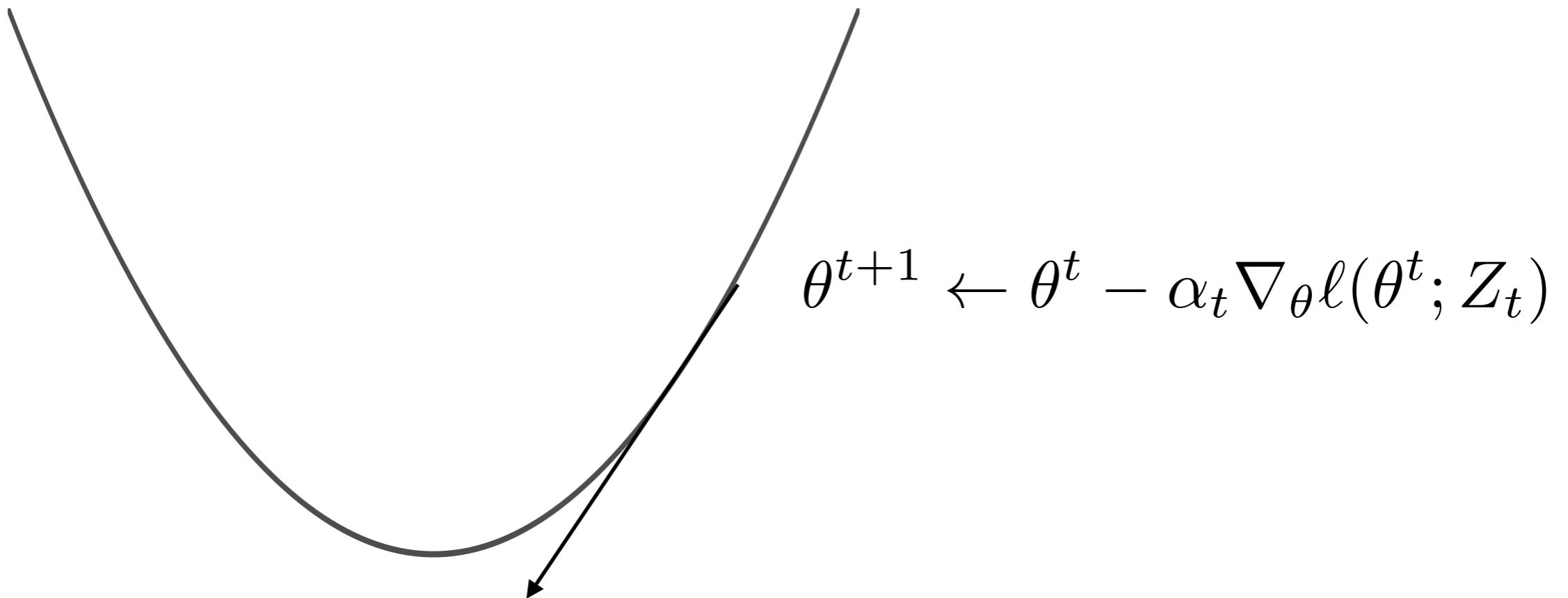
Optimization

$$\underset{\theta \in \Theta}{\text{minimize}} \quad \frac{1}{n} \sum_{i=1}^n \ell(\theta; Z_i)$$

- How do we solve the ERM/SAA problem?
 - Let's say $\theta \mapsto \ell(\theta; Z)$ is convex
 - True for linear models [check for yourself!]
- Second-order methods (interior point methods)
 - Computing Hessian and doing backsolve is too expensive
- First-order methods
 - Better, but still $O(n)$ to even evaluate gradient

Stochastic gradient descent

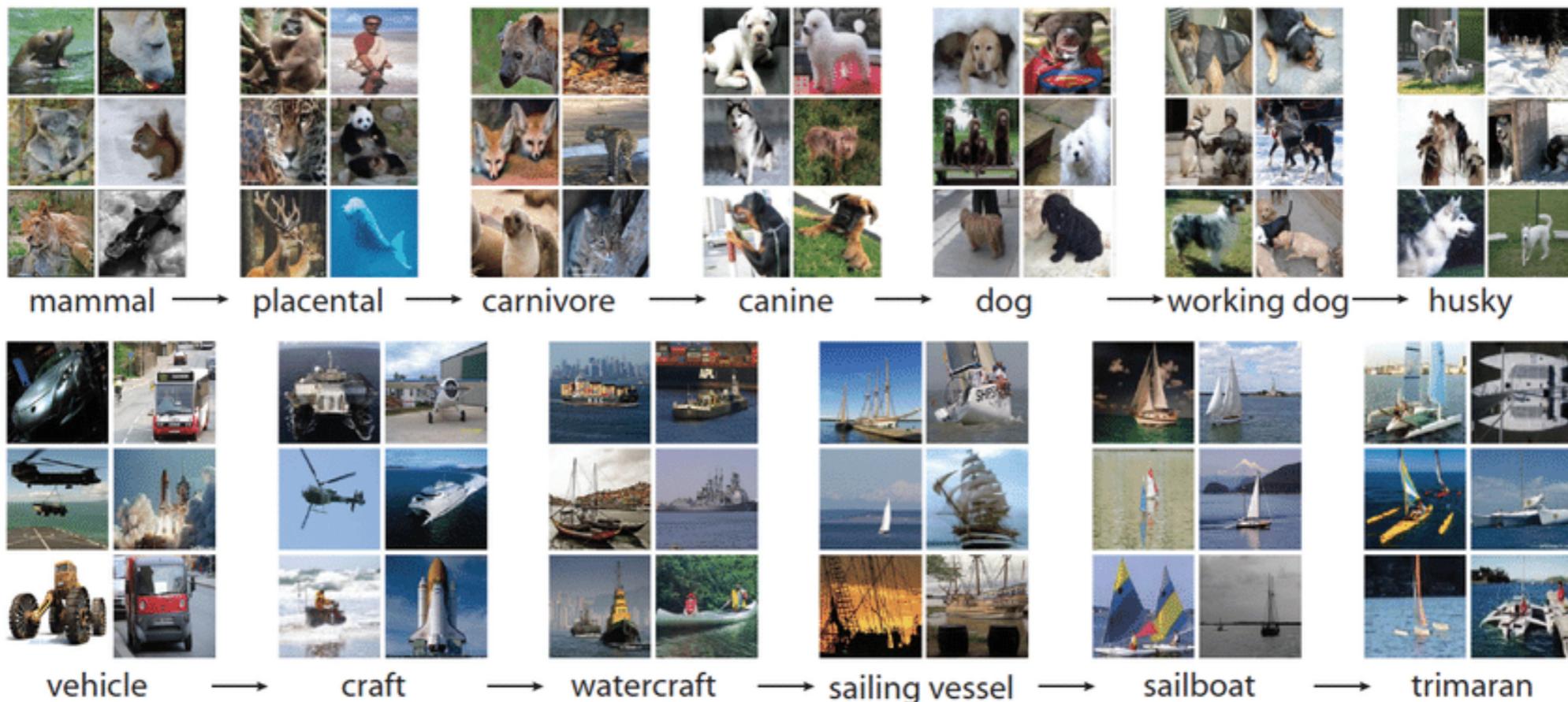
$$\underset{\theta \in \Theta}{\text{minimize}} \quad \frac{1}{n} \sum_{i=1}^n \ell(\theta; Z_i)$$



Magic formula

- Inductive bias: CNN, ResNet, RNN, LSTM, attention, transformers
- Big datasets
- Optimize some surrogate loss using SGD
- GPUs

Big datasets: ImageNet



- 2012 classification challenge: 1.3M images, 1000 labels
- Collected through web search, verified via Mechanical Turk
- Hierarchy of labels

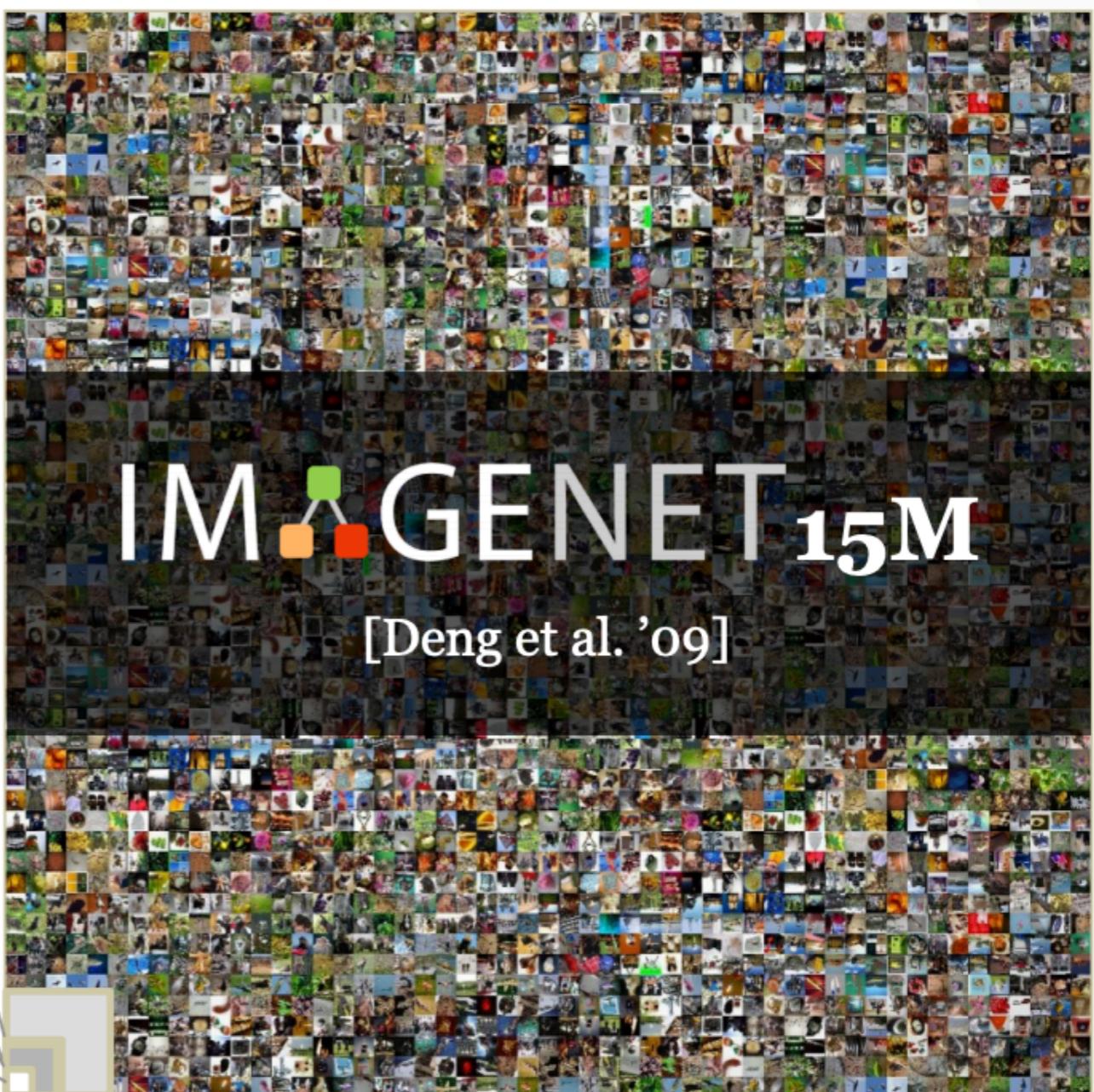
Big datasets: ImageNet

SUN, 131K
[Xiao et al. '10]

LabelMe, 37K
[Russell et al. '07]

PASCAL VOC, 30K
[Everingham et al. '06-'12]

Caltech101, 9K
[Fei-Fei, Fergus, Perona, '03]



Slide from Fei-Fei Li

Hammers



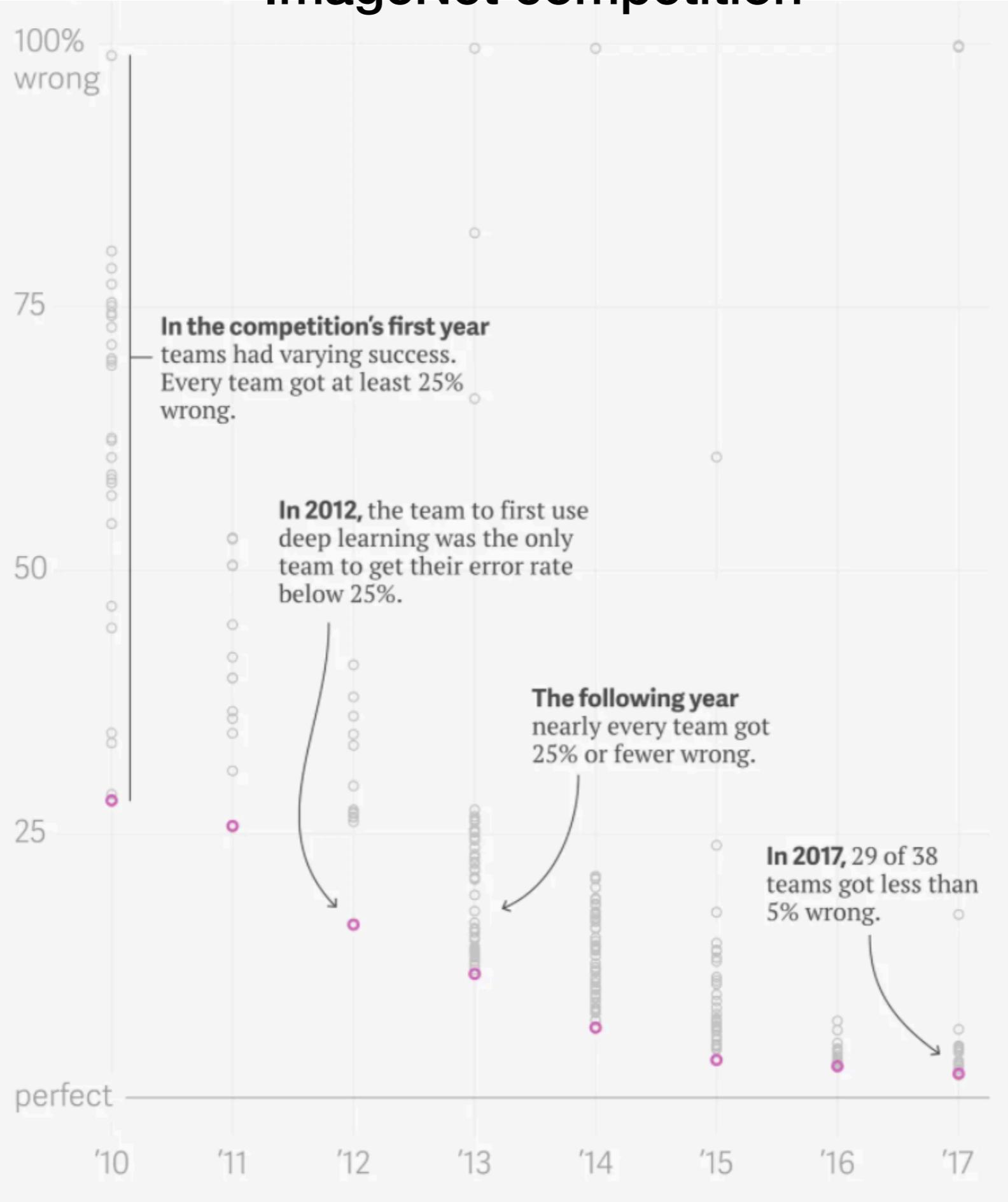
Slide from Jia Deng

Ladles

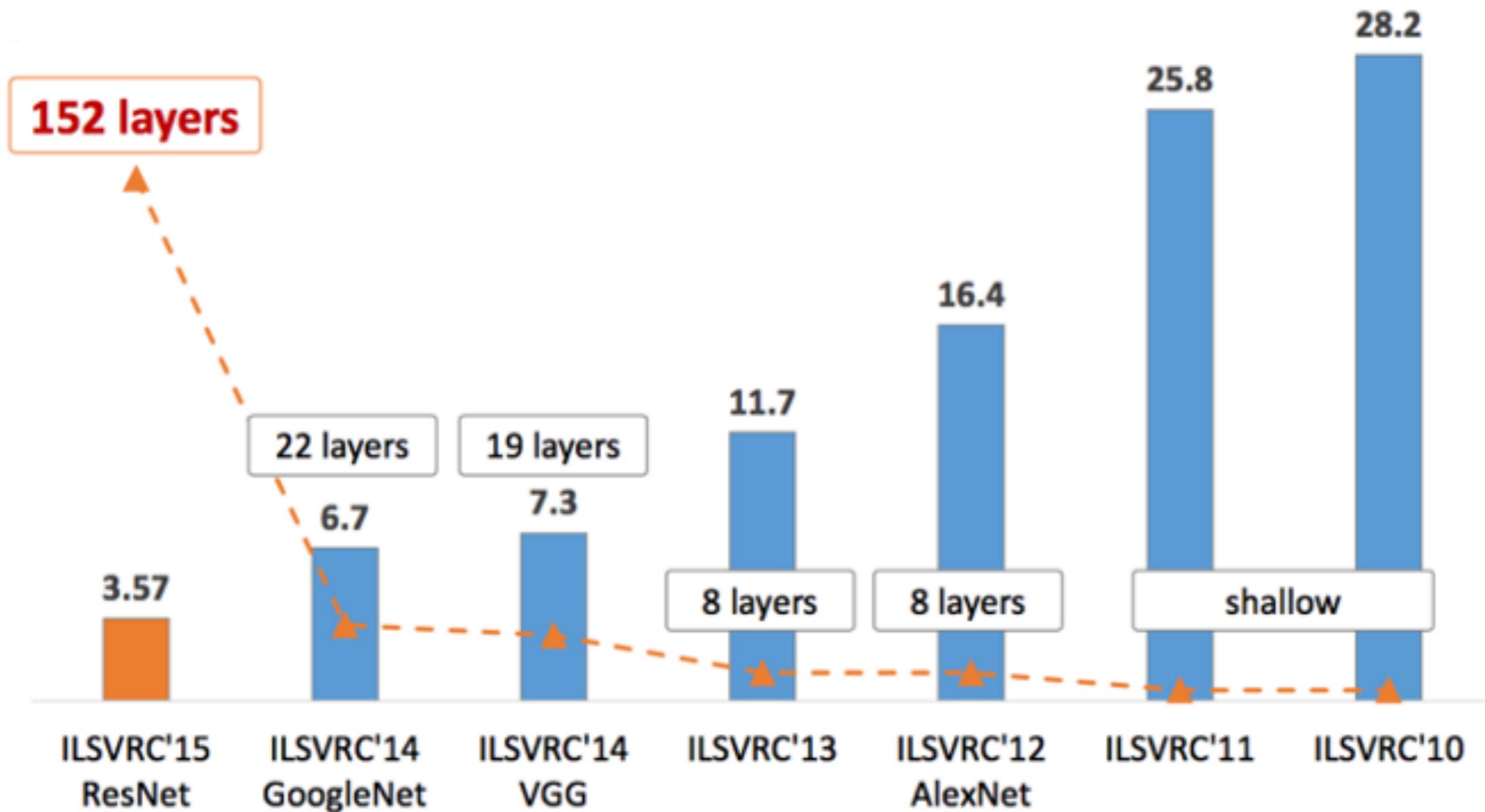


Slide from Jia Deng

ImageNet competition



Top-5 error



Success in vision



Redmon & Farhadi (2016), YOLO

Success in vision

https://www.youtube.com/watch?v=HS1wV9NMLr8&ab_channel=NVIDIA

https://www.youtube.com/watch?v=868tExoVdQw&ab_channel=Zoox

Engineering excellence

- ImageNet in X minutes, using \$Y etc
 - <https://dawn.cs.stanford.edu/benchmark/#imagenet>
- Better pipelines, stable deployment
- Edge devices, run real-time on AV

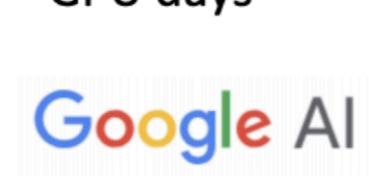
Success in NLP

- Machine translation
 - In 2014, first sequence-to-sequence paper
 - In 2016, Google translate switched to this technology
- Language models

Slide from Chris Manning's NLP class CS224N



Now					
ULMfit	GPT	BERT	GPT-2	XLNet	GPT-3
Jan 2018	June 2018	Oct 2018	Feb 2019	June 2019	May 2020
Training:	Training	Training	Training	Training	...
1 GPU day	240 GPU days	256 TPU days ~320–560 GPU days	~2048 TPU v3 days according to a reddit thread	2816 TPU v3 days	175 billion param \$12M to train

GPT-3

<https://twitter.com/sharifshameem/status/1282676454690451457>

Applications

- Fraud detection
- Robot-assisted surgical assistance
- Automated diagnosis, radiology assistants
- Fault detection in manufacturing systems
- Autonomous vehicles
- List goes on

Obligatory remark

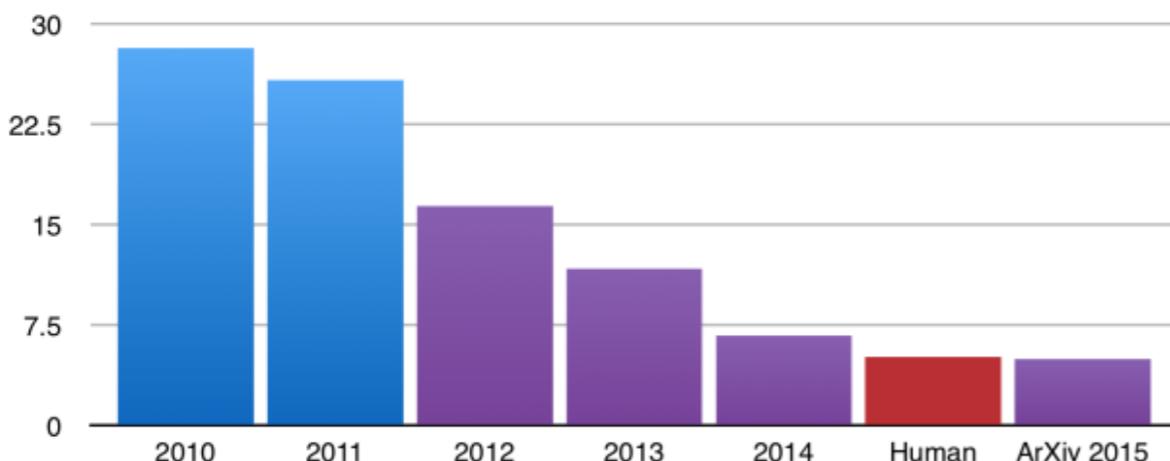
- Deep learning excitement/hype comes from ability to handle complex unstructured data that was previously impossible
- NOT a panacea for every problem
- Linear regression is a reasonable first step in most practical problems
- Random forests and gradient boosting are almost always good enough (and easier to train, test, deploy, and maintain)
- Collecting enough labels and building the entire pipeline for deep learning is a **HUGE** effort

Break

Progress in machine learning?

Human-level average performance

Image recognition [Eckersley+ '17]



Face recognition [Harris+ '15]

TECH • GOOGLE
Google: Our new system for recognizing faces is the best one ever

By DERRICK HARRIS March 17, 2015

FORTUNE

Poor performance on underrepresented examples

Amazon scraps secret AI recruiting tool that showed bias against women

REUTERS

Facial Recognition Is Accurate, if You're a White Guy

By Steve Lohr

Feb. 9, 2018

The New York Times

Average-case

$$\text{minimize}_{\theta \in \Theta} \mathbb{E}_P[\ell(\theta; Z)]$$

- Only optimize performance under data-generating distribution P
- But data collection is always biased, and distributional shifts are ubiquitous (e.g. spatial, temporal)
- Only optimize average performance under P
 - No consideration for tail-performance

Facial recognition

- Labeled Faces in the Wild, a gold standard dataset for face recognition, is **77.5% male**, and **83.5% White** [Han and Jain '14]
- Commercial gender classification softwares have **disparate** performance on different subpopulations

Gender Classifier	Darker Male	Darker Female	Lighter Male	Lighter Female	Largest Gap
Microsoft	94.0%	79.2%	100%	98.3%	20.8%
FACE++	99.3%	65.5%	99.2%	94.0%	33.8%
IBM	88.0%	65.3%	99.7%	92.9%	34.4%



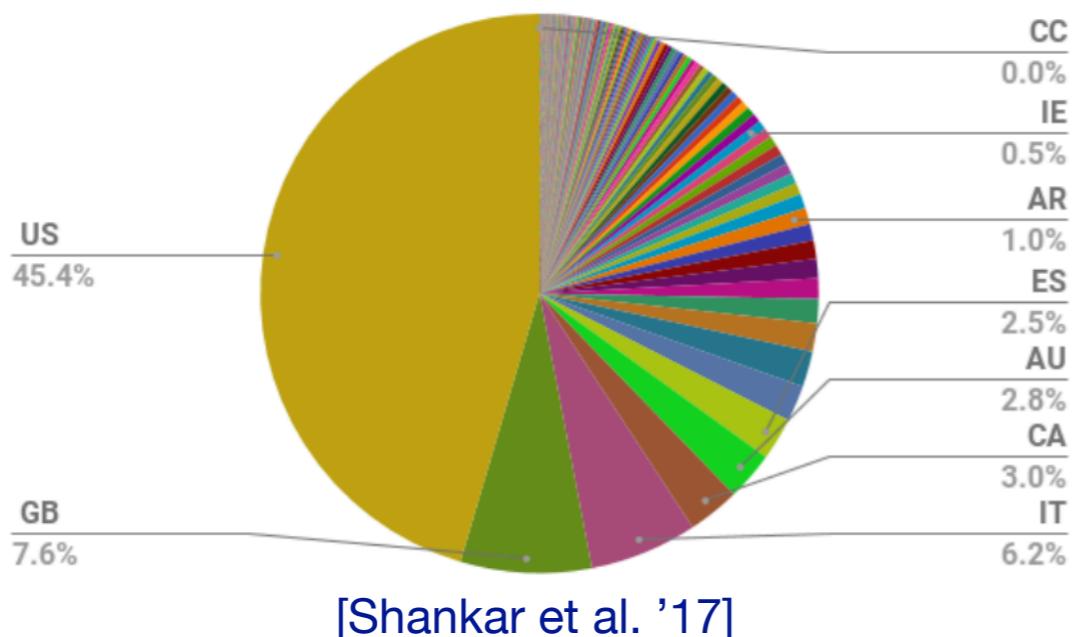
Gendered Shades: Intersectional accuracy disparity
[Buolamwini and Gebru '18]

Lack of diversity in data

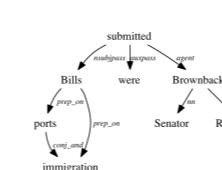
- “Clinical trials for new drugs **skew heavily white**”
 - Less than 5% of cancer trial participants were non-white
- Majority of image data from **US & Western Europe**

[Oh et al. '15, Burchard et al. '15, Chen et al., '14, SA Editors '18]

ImageNet: country of origin



Other examples



Dependency parsing

[Blodgett+ 16]



Captioning

[Tatman+ 17]



Recommender systems

[Ekstrand+ 17,18]



Face recognition

[Grother+ 11]

Language Linguaaggio ЯЗЫК
Глэсса Język ภาษาไทย
અંગ્રેઝ Lenguaje ភាសា
भाषा Langage 言語²
માણા Ngôn ngữ لغة
Linguagem Wika 朝鮮語³
Sprache 语言 Bahasa
Sprache 语言 언어

Language identification

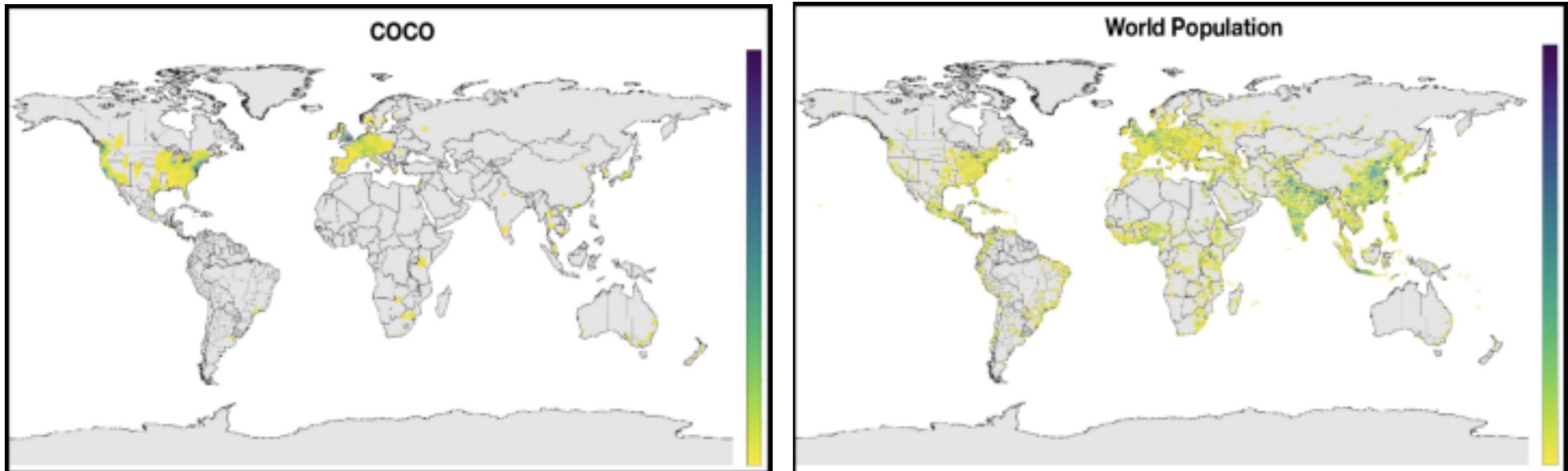
[Blodgett+ 16, Jurgens +17]



Part-of-speech tagging

[Hovy+ 15]

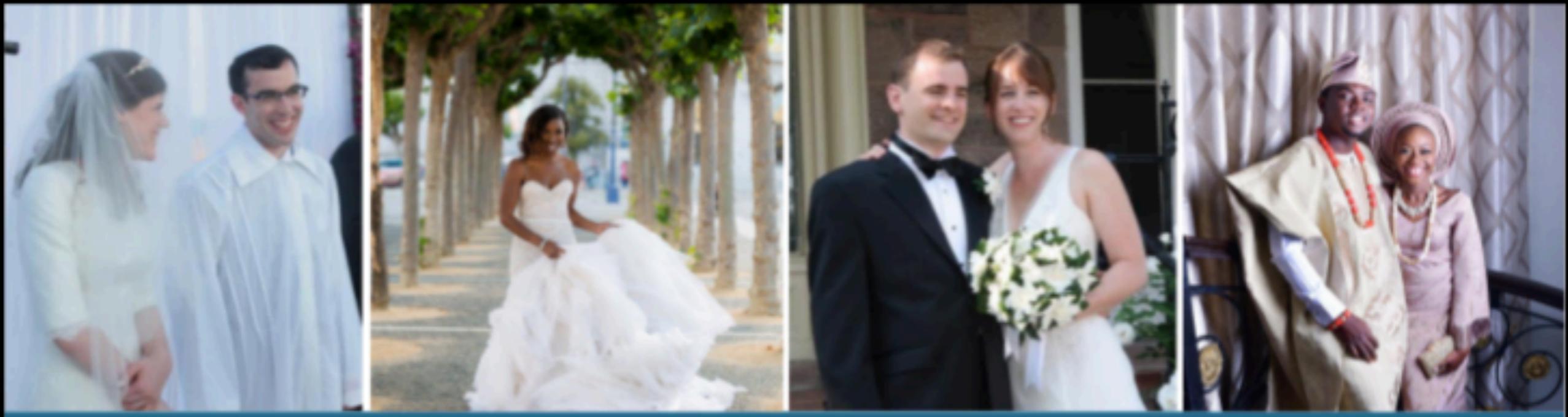
Lack of diversity in data



[DeVries et al. 2019, Does object recognition work for everyone?]



Who is seen? How are they seen?



*ceremony,
wedding, bride,
man, groom,
woman, dress*

*bride,
ceremony,
wedding, dress,
woman*

*ceremony,
bride, wedding,
man, groom,
woman, dress*

person, people

[Shankar et al. (2017). No Classification without Representation: Assessing Geodiversity Issues in Open Data Sets for the Developing World]



Slide from Timnit Gebru & Emily Denton's CVPR2020 tutorial

Gender bias in machine translation



Alex Shams
@seyyedreza

Turkish is a gender neutral language. There is no "he" or "she" - everything is just "o". But look what happens when Google translates to English. Thread:

Turkish - detected	English	
o bir aşçı	she is a cook	
o bir mühendis	he is an engineer	
o bir doktor	he is a doctor	
o bir hemşire	she is a nurse	
o bir temizlikçi	he is a cleaner	
o bir polis	He-she is a police	
o bir asker	he is a soldier	
o bir öğretmen	She's a teacher	
o bir sekreter	he is a secretary	
o bir arkadaş	he is a friend	
o bir sevgili	she is a lover	
		onu sevmiyor
		onu seviyor
		onu görüyor
		onu göremiyor
		o onu kucaklıyor
		o onu kucaklamıyor
		o evli
		o bekar
		o mutlu
		o mutsuz
		o çalışkan
		o tembel

6:36 PM · Nov 27, 2017 · Twitter Web Client

14.9K Retweets 2K Quote Tweets 27.2K Likes

Racial bias in speech recognition

MARCH 23, 2020

Stanford researchers find that automated speech recognition is more likely to misinterpret black speakers

The disparity likely occurs because such technologies are based on machine learning systems that rely heavily on databases of English as spoken by white Americans.



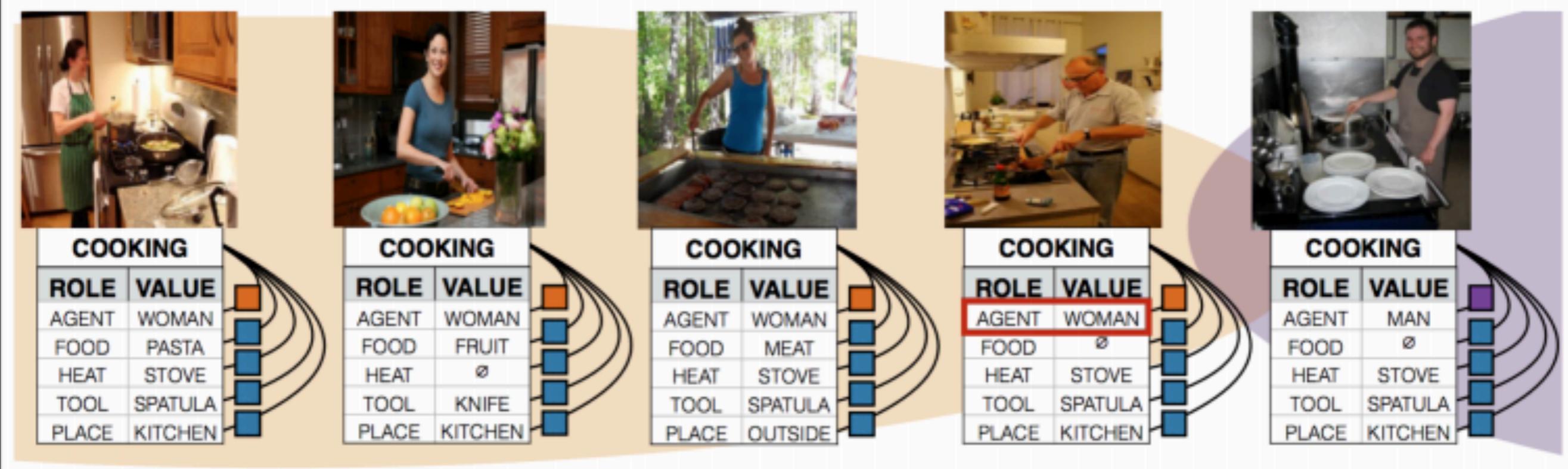
BY EDMUND L. ANDREWS



The technology that powers the nation's leading automated speech recognition systems makes twice as many errors when interpreting words spoken by African Americans as when interpreting the same words spoken by whites, according to a new study by researchers at Stanford Engineering.

Who is seen? How are they seen?

Training data: 33% of cooking images have man in the agent role
Model predictions: 16% cooking images have man in the agent role



[Zhao et al. Men Also Like Shopping: Reducing Gender Bias Amplification using Corpus-level Constraints]
[Hendricks et al. Women also snowboard: Overcoming bias in captioning models.]



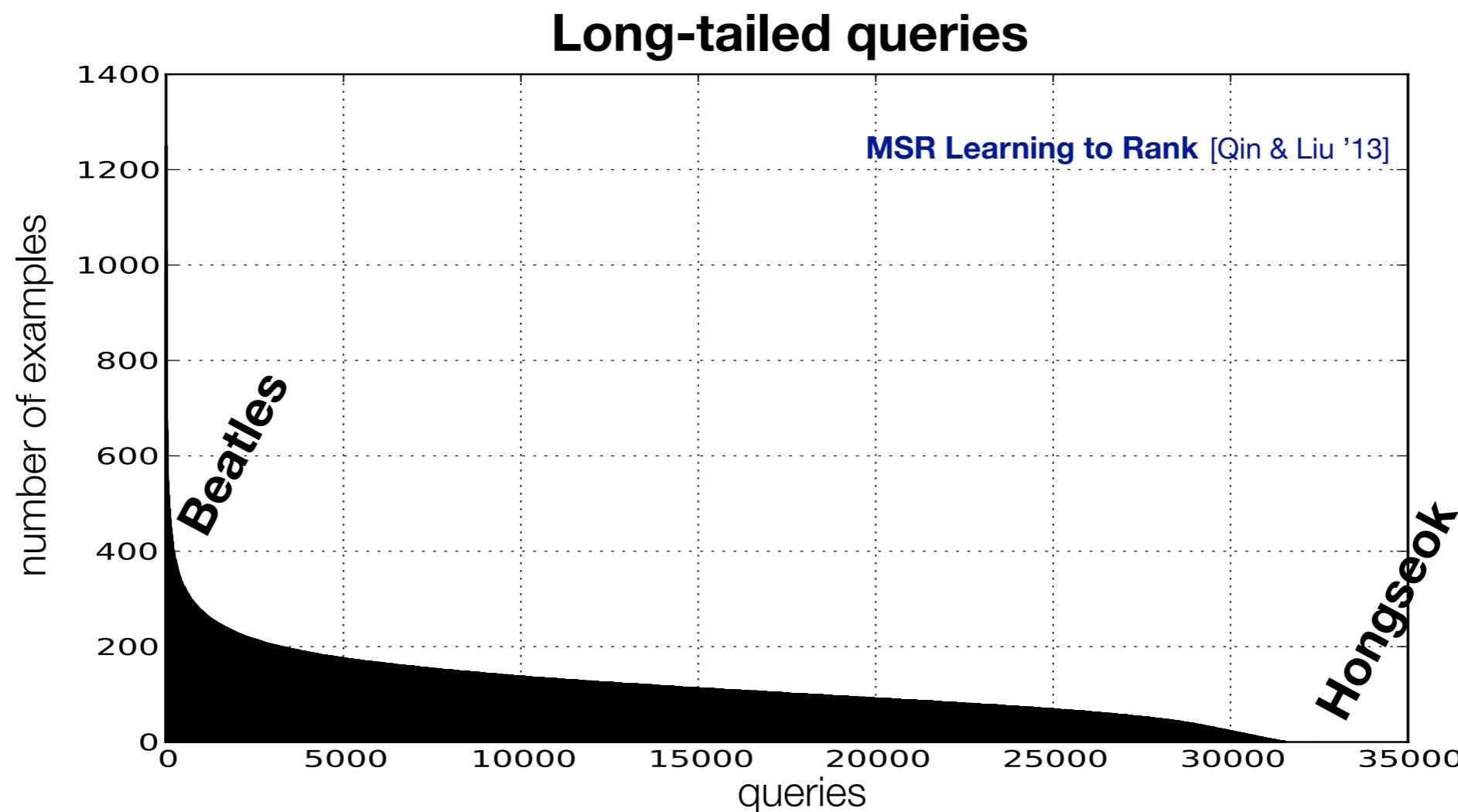
Slide from Timnit Gebru & Emily Denton's CVPR2020 tutorial



Thanks to machine-learning algorithms,
the robot apocalypse was short-lived.

Long-tails

- Long-tailed data is ubiquitous in modern applications
 - Google (7 yrs ago): constant fraction of queries were new each day
- Tail inputs often determine quality of service



Fundamentally hard examples

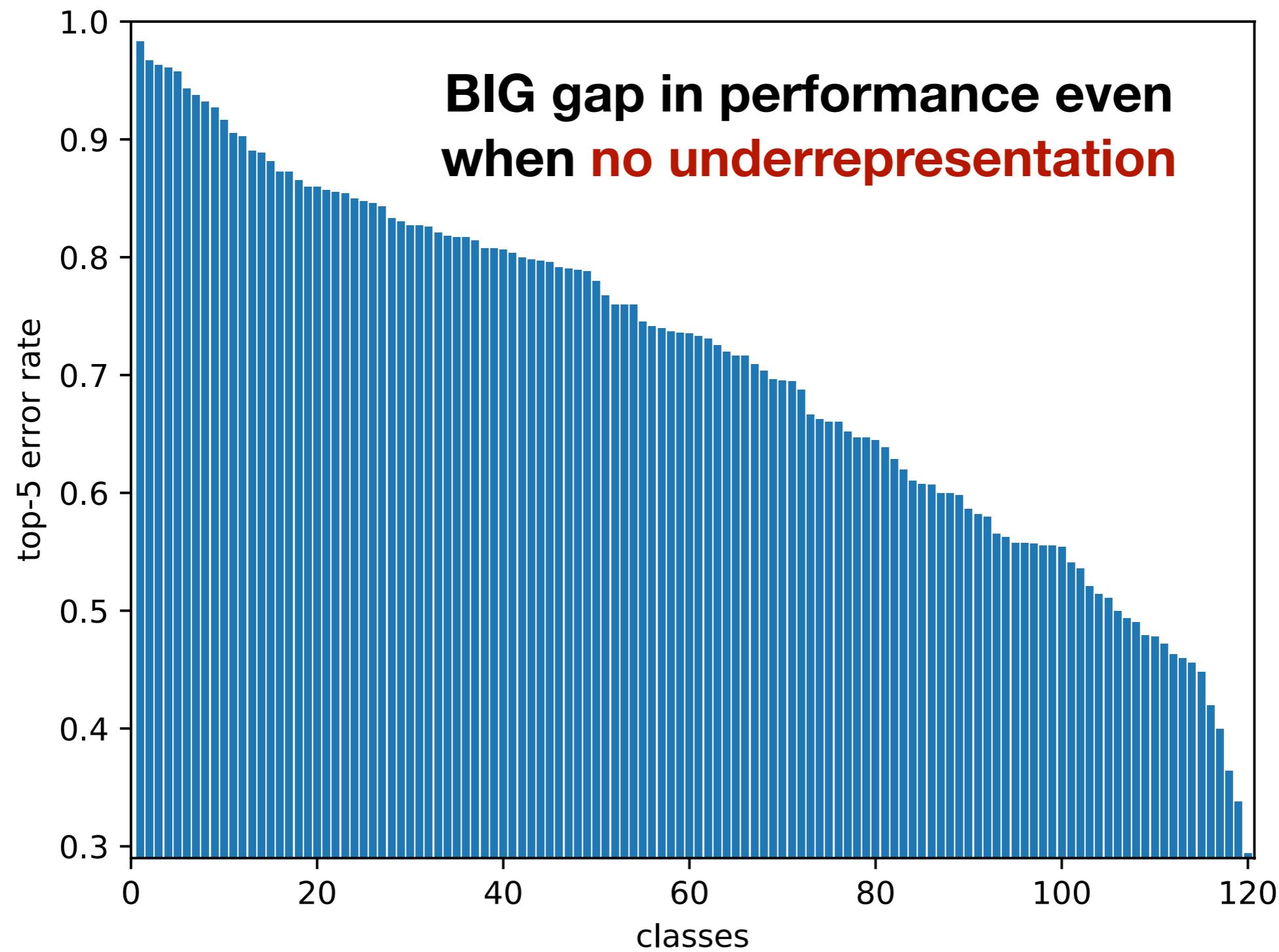
- Task: classify image of dog to breed (120 classes)
- Kernel features



Stanford Dogs Dataset [Khosla et al. '11]

No underrepresentation:
same number of images per class

Big gaps in performance



B9145: Reliable S
Hongseok

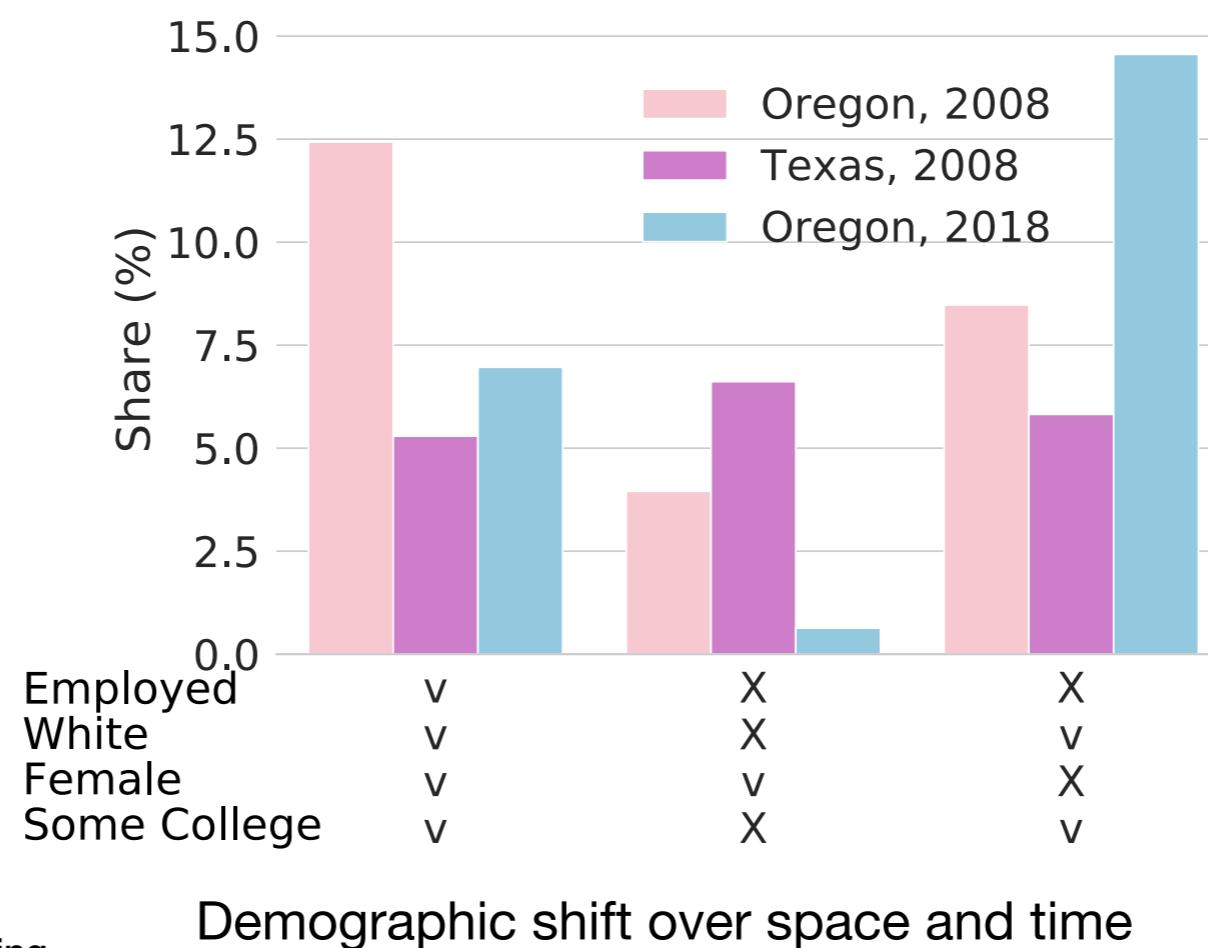


Hard ← → Easy



Not a new problem...

- Standard regressors obtained from MLE lose predictive power on certain regions of covariates [Meinshausen & Bühlmann (2015)]
- Temporal, spatial shifts common



Not a new problem...

Classifier Technology and the Illusion of Progress

David J. Hand

Statistical Science

2006, Vol. 21, No. 1, 1–14

DOI 10.1214/088342306000000060

© Institute of Mathematical Statistics, 2006

- “A fundamental assumption of the classical paradigm is that the various distributions involved do not change over time. In fact, in many applications this is unrealistic and the population distributions are nonstationary.”
 - Marketing & banking: Classification rules used to predict loan default updated every few months
 - “Their performance degrades, not because the rules themselves change, but because the distributions to which they are being applied change”

Not a new problem...

- Model performance drops across different domains and datasets [Torralba & Efros (2011)]

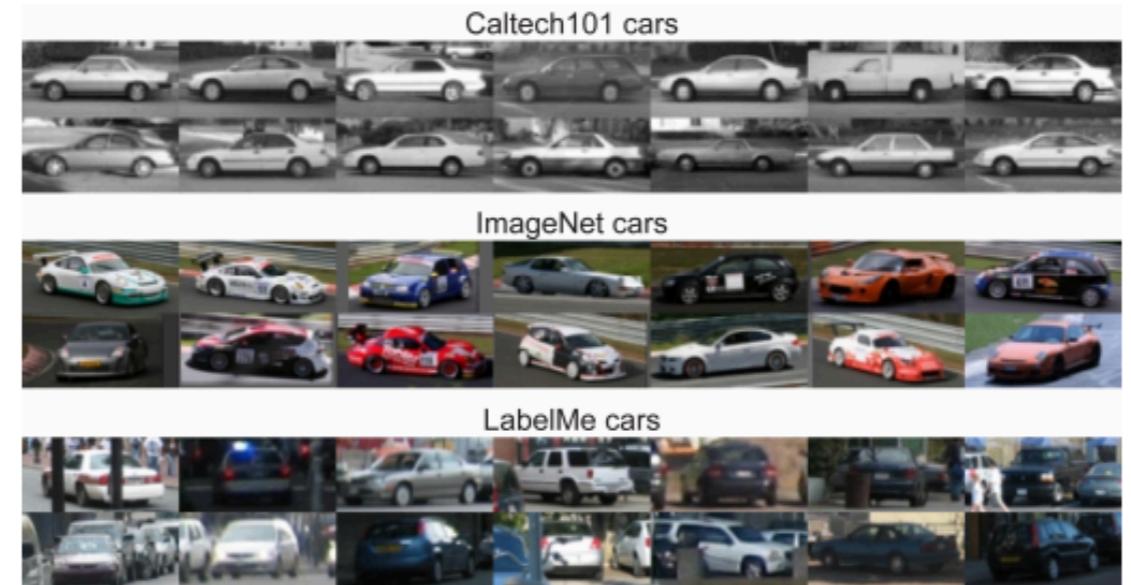
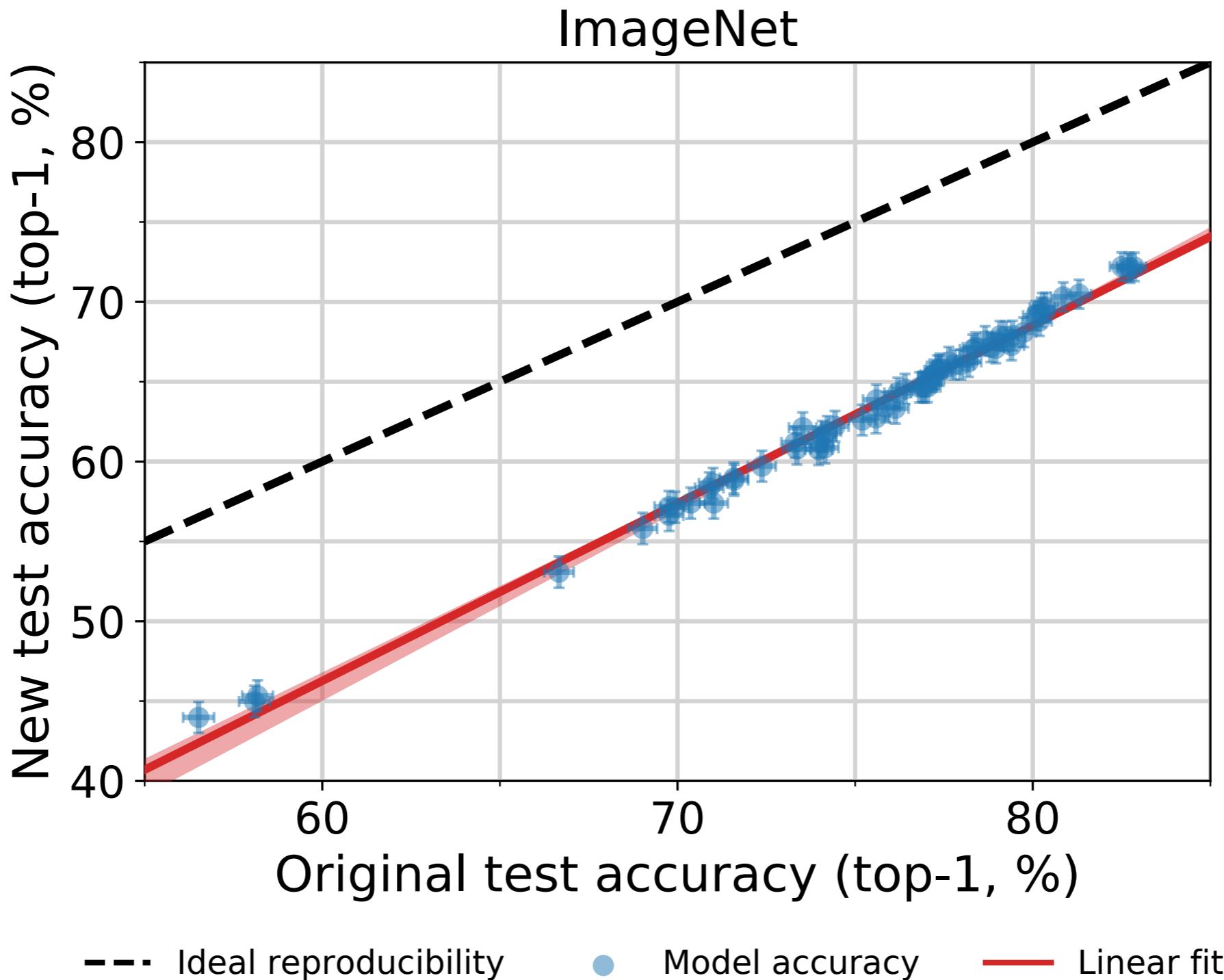


Table 1. Cross-dataset generalization. Object detection and classification performance (AP) for “car” and “person” when training on one dataset (rows) and testing on another (columns), i.e. each row is: training on one dataset and testing on all the others. “Self” refers to training and testing on the same dataset (same as diagonal), and “Mean Others” refers to averaging performance on all except self.

task	Test on: Train on:	SUN09	LabelMe	PASCAL	ImageNet	Caltech101	MSRC	Self	Mean others	Percent drop
“car” classification	SUN09	28.2	29.5	16.3	14.6	16.9	21.9	28.2	19.8	30%
	LabelMe	14.7	34.0	16.7	22.9	43.6	24.5	34.0	24.5	28%
	PASCAL	10.1	25.5	35.2	43.9	44.2	39.4	35.2	32.6	7%
	ImageNet	11.4	29.6	36.0	57.4	52.3	42.7	57.4	34.4	40%
	Caltech101	7.5	31.1	19.5	33.1	96.9	42.1	96.9	26.7	73%
	MSRC	9.3	27.0	24.9	32.6	40.3	68.4	68.4	26.8	61%
	Mean others	10.6	28.5	22.7	29.4	39.4	34.1	53.4	27.5	48%

SOTA models are also non-robust



[Does ImageNet classifiers generalize to ImageNet?
Recht, Roelofs, Schmidt, Shankar '19]

SOTA models are non-robust

Similar frames extracted from videos

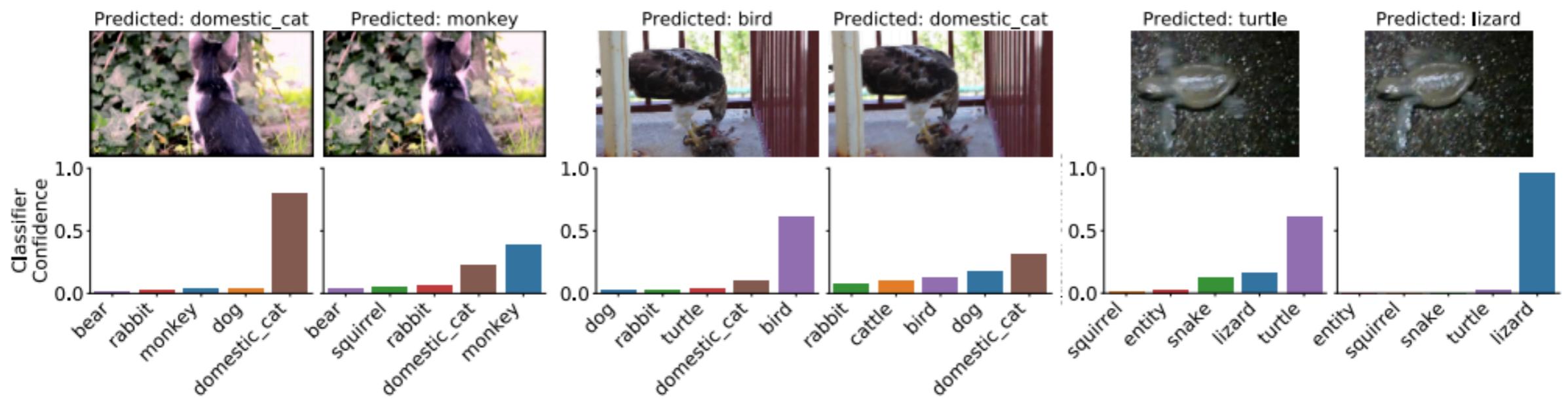


Figure 1: Three examples of natural perturbations from nearby video frames and resulting classifier predictions from a ResNet-152 model fine-tuned on ImageNet-Vid. While the images appear almost identical to the human eye, the classifier confidence changes substantially.

[Does ImageNet classifiers generalize across time?
Shankar, Dave, Roelofs, Ramanan, Recht, Schmidt '19]

SOTA models are non-robust

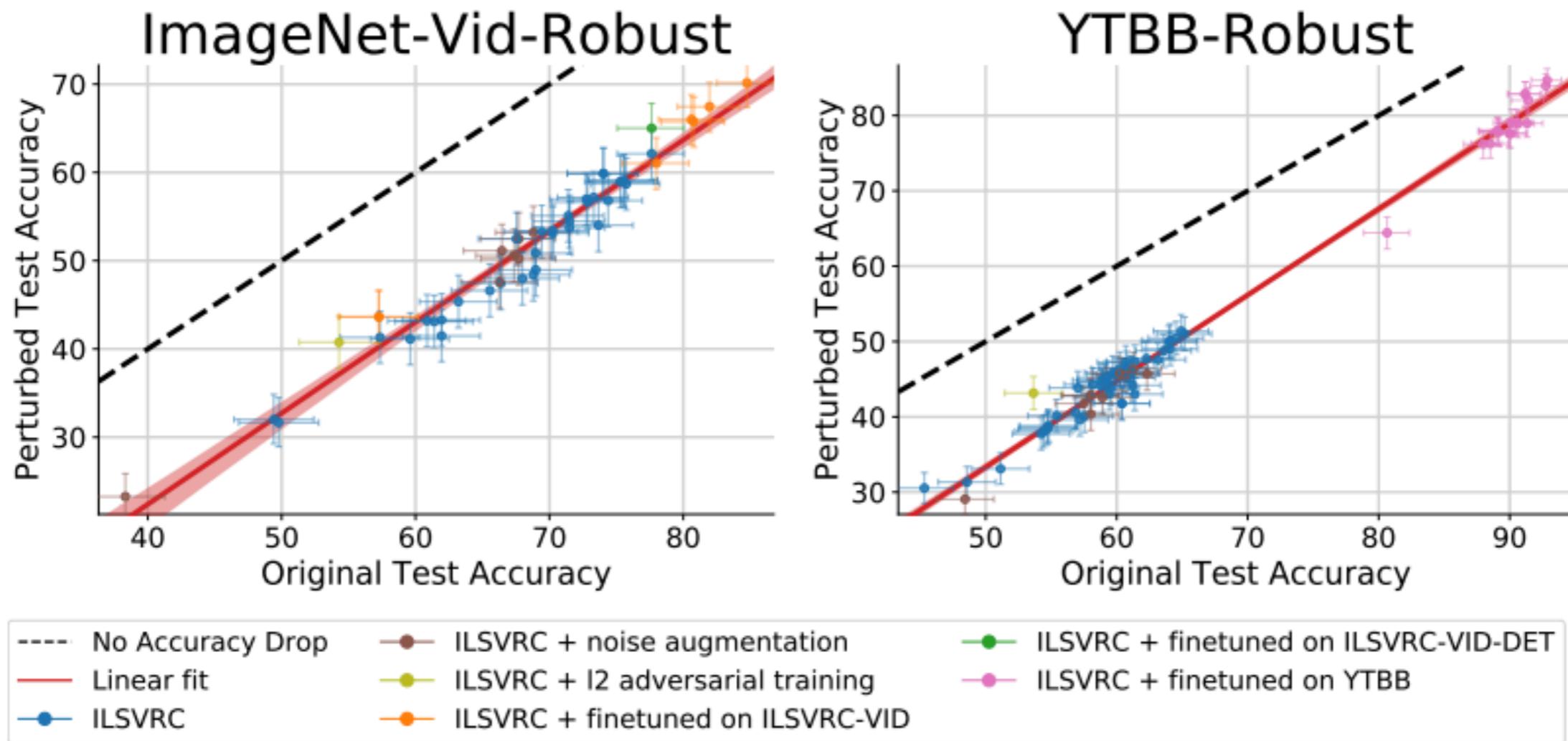


Figure 3: Model accuracy on original vs. perturbed images. Each data point corresponds to one model in our testbed (shown with 95% Clopper-Pearson confidence intervals). Each perturbed frame was taken from a ten frame neighborhood of the original frame (approximately 0.3 seconds). All frames were reviewed by humans to confirm visual similarity to the original frames.

[Does ImageNet classifiers generalize across time?
Shankar, Dave, Roelofs, Ramanan, Recht, Schmidt '19]

SOTA models are non-robust

- Deep networks are very brittle
 - imperceptible adversarial perturbations can fool them

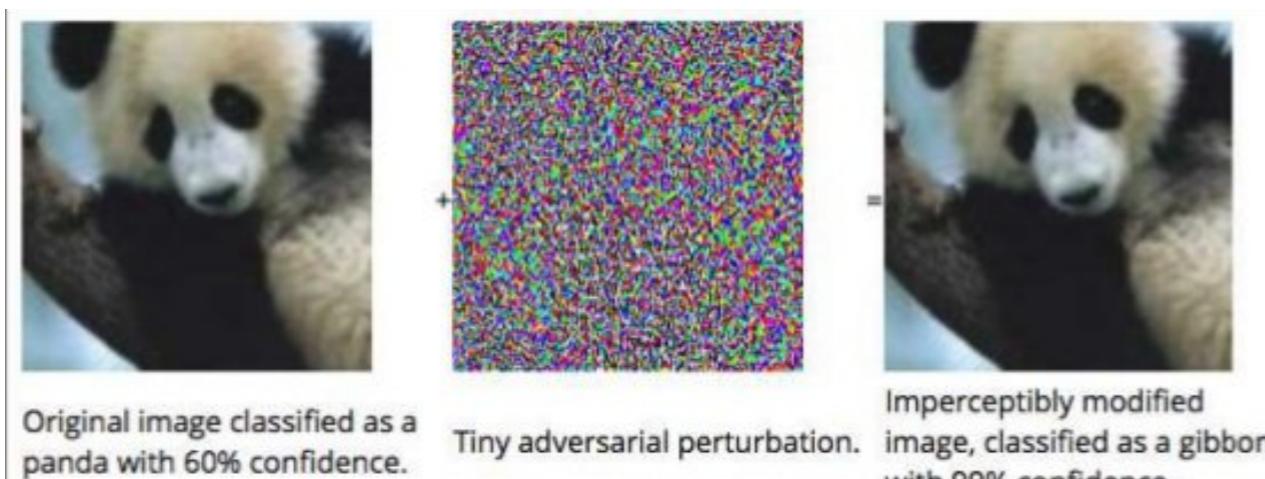
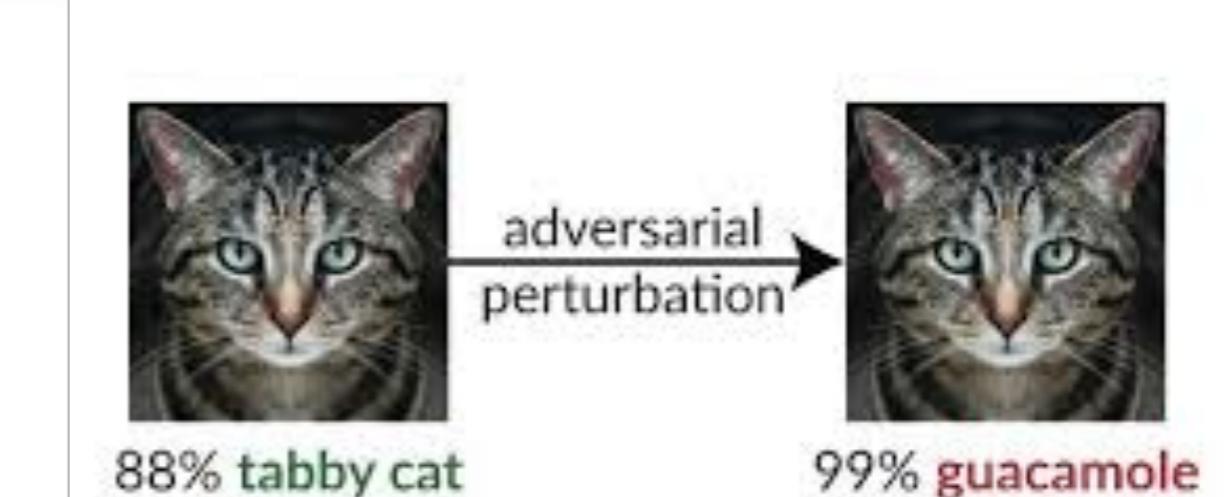


Fig 1. An *adversarial example* constructed by modifying this picture of a panda so that a machine learning model thinks it is a gibbon.

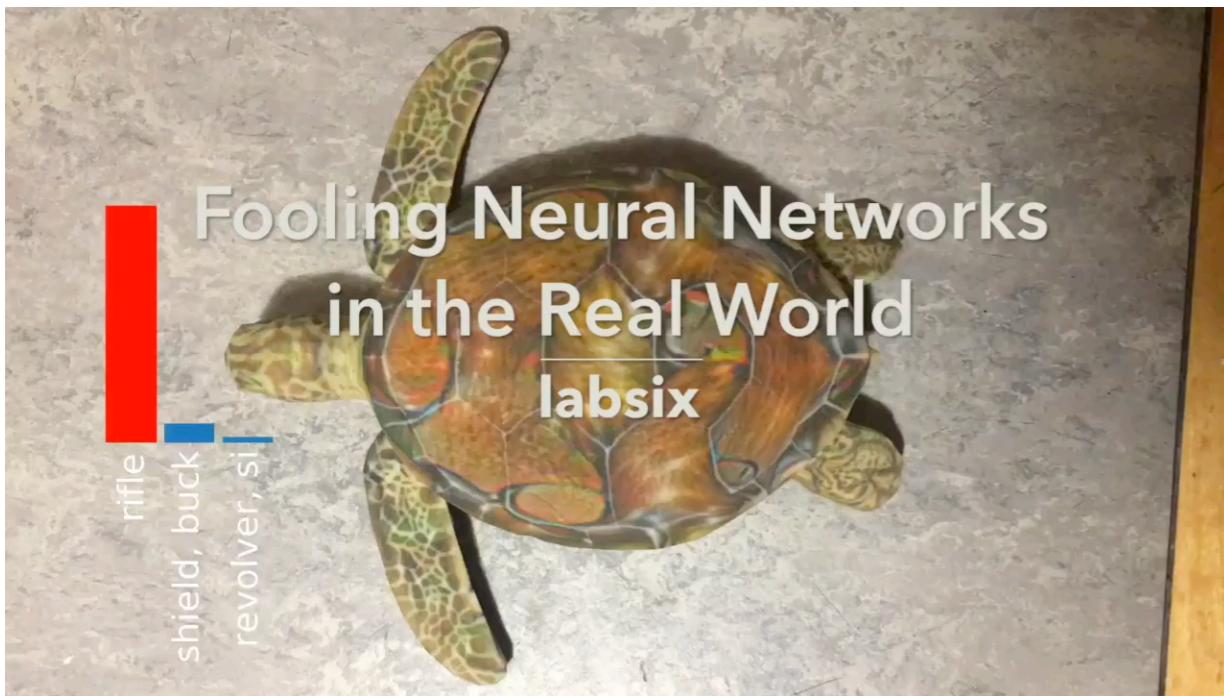
Goodfellow et al. (2015)



Nicholas Carlini

SOTA models are non-robust

- Deep networks are very brittle
 - imperceptible adversarial perturbations can fool them



[Athalye et al. '17]



[Chen et al. '18]

Spurious correlations

- Models fit to observed associations, which maybe not be the fundamental structure that we want to learn

	Common training examples		Test examples		Accuracy: 100% train => 60% test
Waterbirds	y: waterbird a: water background		y: landbird a: land background		
CelebA	y: blond hair a: female		y: dark hair a: male		
MultiNLI	y: contradiction a: has negation (P) The economy could be still better. (H) The economy has never been better.		y: entailment a: no negation (P) Read for Slate's take on Jackson's findings. (H) Slate had an opinion on Jackson's findings.		

Figure 1: Representative training and test examples for the datasets we consider. The correlation between the label y and the spurious attribute a at training time does not hold at test time.

Sagawa et al. (2019)

- But I want my models to work in a non-patriarchal society without sexism

Amazon scraps secret AI recruiting tool that showed bias against women



Environmental concerns

Common carbon footprint benchmarks

in lbs of CO₂ equivalent

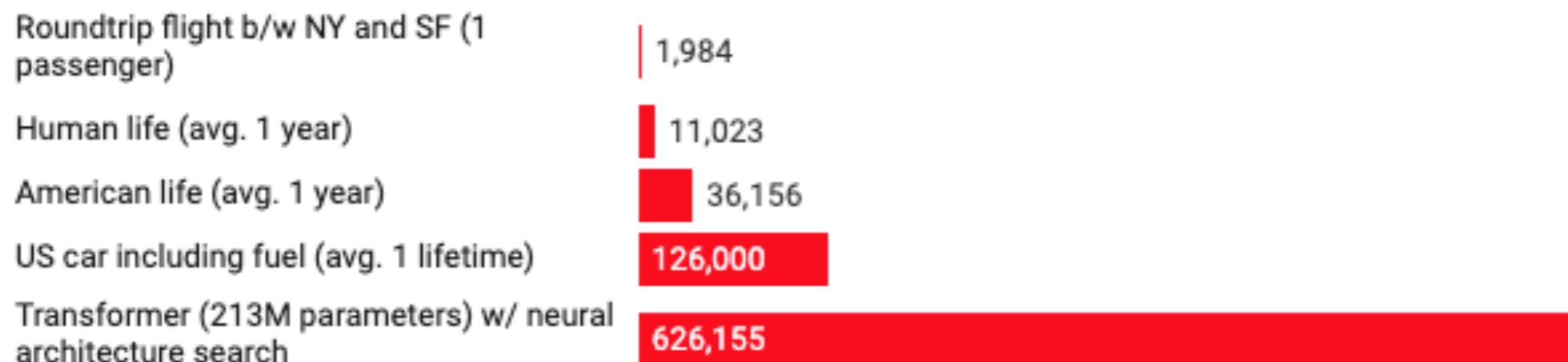


Chart: MIT Technology Review • Source: Strubell et al. • [Created with Datawrapper](#)

Consumption	CO ₂ e (lbs)
Air travel, 1 passenger, NY↔SF	1984
Human life, avg, 1 year	11,023
American life, avg, 1 year	36,156
Car, avg incl. fuel, 1 lifetime	126,000

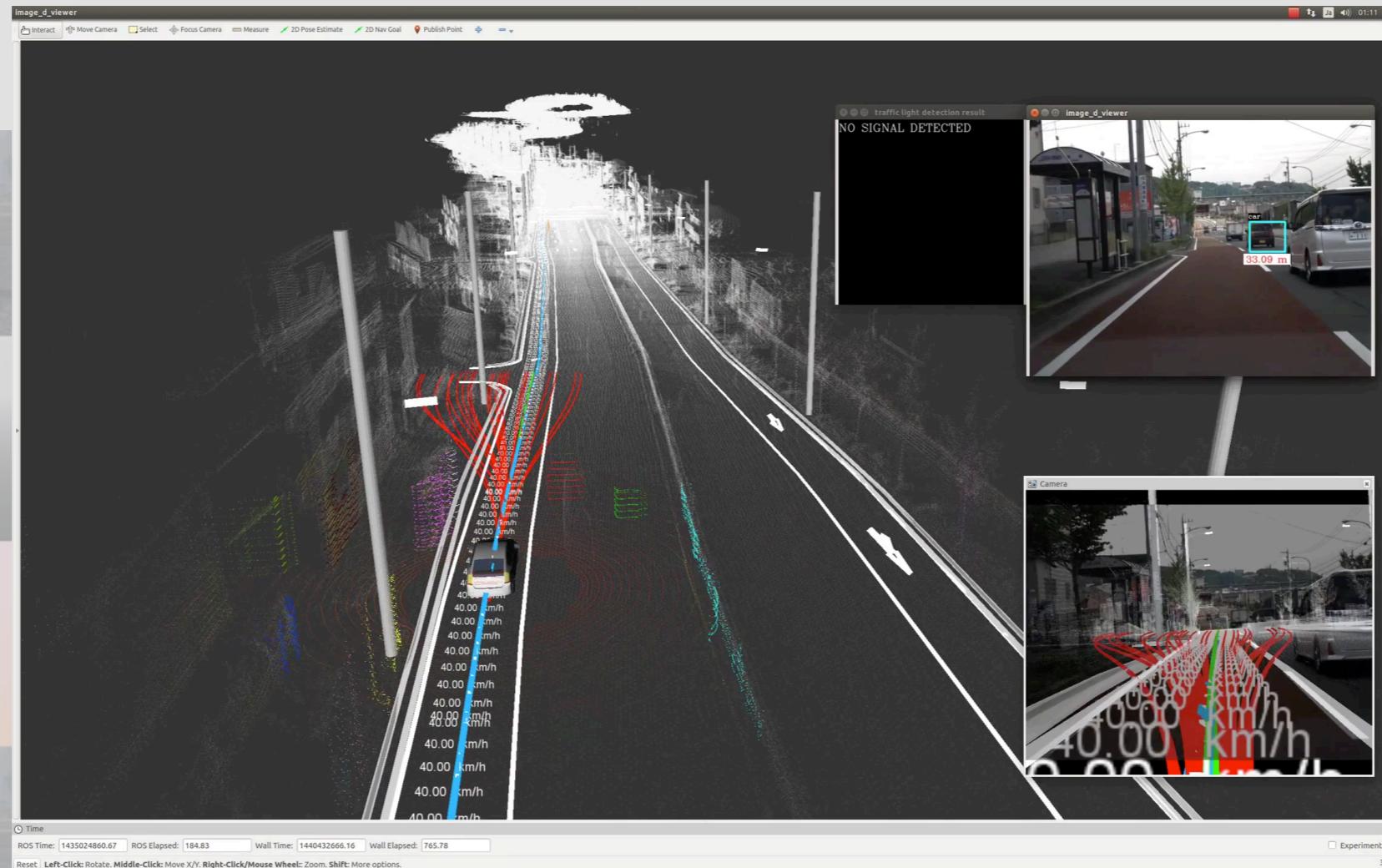
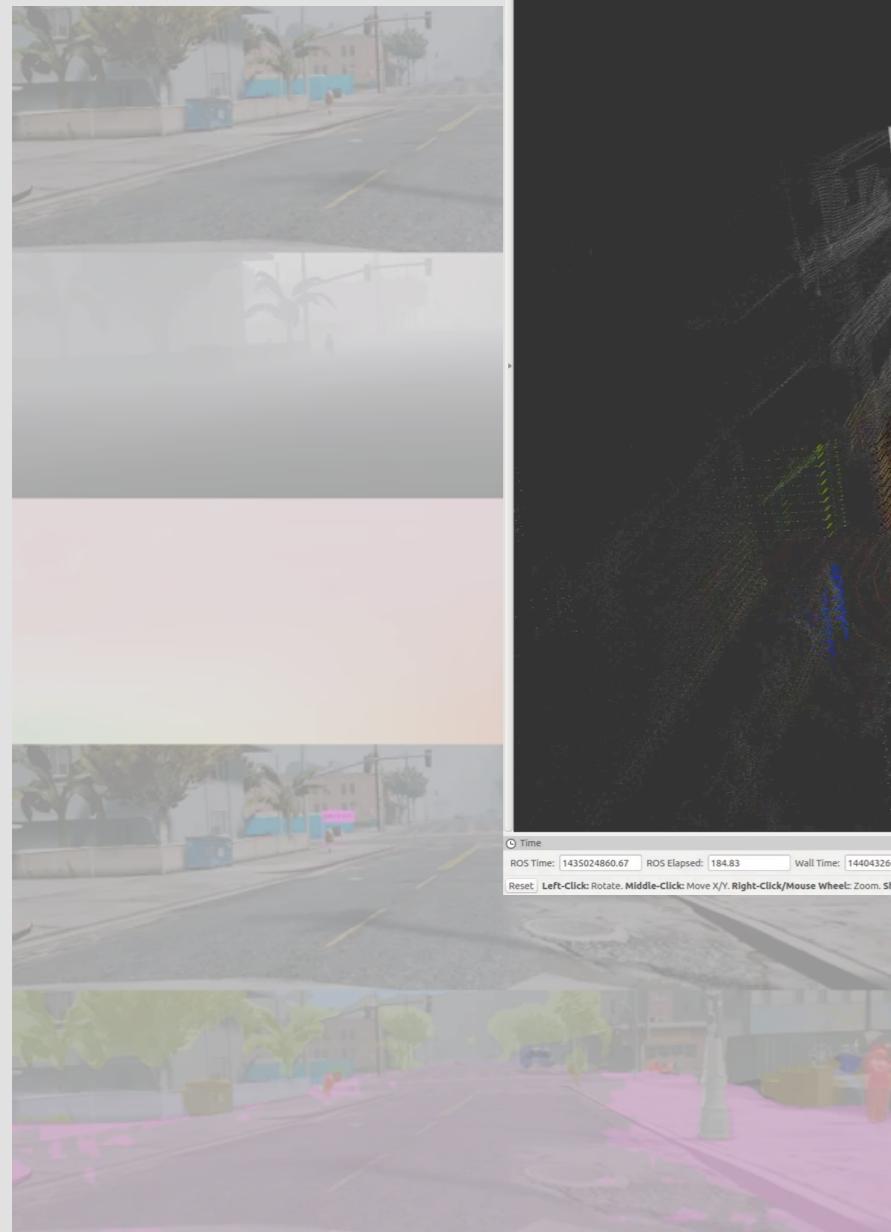
Training one model (GPU)	
NLP pipeline (parsing, SRL)	39
w/ tuning & experimentation	78,468
Transformer (big)	192
w/ neural architecture search	626,155

Lots of questions

- How do we deal with unanticipated distributional shifts?
 - Modeling itself is nontrivial
- How do we learn causal structures?
- Ultimately, ML models work towards aiding downstream decisions
 - Prediction is not the ultimate goal
 - How to design models with this in mind?
- How do we evaluate the entire system, with many complex modules?

Complex system example: AVs

Sense



At the end of the day:

A function that *generates* a sequence of *steering* and *acceleration* commands



Complex system example: AVs



Mobileye running a red light



Tesla Autopilot fatal accident

Lots of questions

- ML system interacts with (strategic) agents over time.
How to model this interaction/dynamics?
- All modern platforms employ ML as a part of their pipeline
- Operational constraints (safety, reliability etc)
- Collected data on decisions are observational
 - Often based on human agents' decisions, which may depend on unrecorded variables
 - For sequential decisions, observed data often does not cover entire (action seq, state seq) space. So not really “big data”...

Rest of the course

- First, learn foundational techniques!
 - One month on basic results in statistical learning, and how to prove them
- Then, survey recent works that aim to identify, model, improve upon aforementioned challenges
 - Focus is on *principled* methods, but we'll also discuss a range of practical issues
- Goal: Develop a critical view of topics surrounding reliability
 - Much remains to be done in ML
 - Discussions toward context-specific applications (e.g. healthcare, manufacturing, supply chains, finance, marketing...)
- Goal: Identify interfaces
 - mechanism design
 - sequential decision-making
 - simulation (e.g. rare-events)