Learning from examples

(Učenie na základe skúsenosti)

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Nature-inspired computing

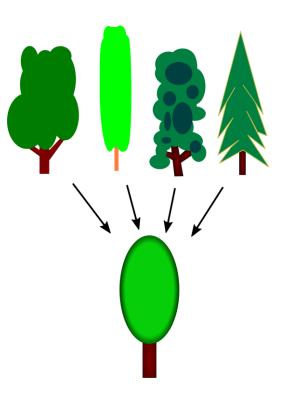
- Current machines still fall short in performance compared to humans in certain complex tasks (like visual processing, language understanding, complex reasoning, lifelong learning, etc.).
- All living biological organisms effectively function in their environments. They have evolved to do so over the long time.
- Each biological organism (individual) with the brain
 - Is born with certain innate properties inherited from parents,
 - Has ability to learn other new things thanks to their brains.
- Thus, nature can be an excellent source of inspiration for AI, provided we can express the cognitive processes by computational means (math, algorithms, etc.).

Learning and generalization

• All our cognitive functions, including our sense of identity, are underpinned by what we have learned and what we can remember.

• The goal of learning is *generalization* (zovšeobecňovanie), i.e., evoking of a response learned to one stimulus by a different but similar stimulus.

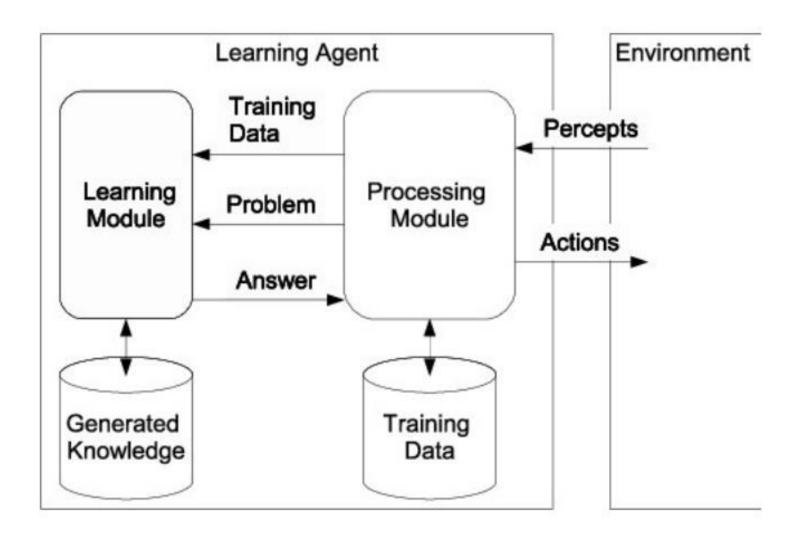
• When the mind makes a generalization, it extracts the essence of a concept based on similarities from many discrete objects. The resulting general concept enables higher-level thinking.



Learning from observations

- In *observation*, biological or artificial agent senses and records data from environment (external and internal) through its sensory organs.
- Observation (*perception, sensory experience*) is used by a **process of learning** to improve agent's ability to act in the future.
- Design of an artificial agent's *learning module* is affected by
 - Which components of the agent's performance are to be learned
 - What feedback is available to teach these components
 - What representation (i.e. rule-based, probabilistic, etc.) is used for the components

Learning agent



• Image provided by Bartłomiej Śnieżyński at ResearchGate.

3 ways of learning based on given feedback

supervised (with teacher)
- učenie s učiteľom

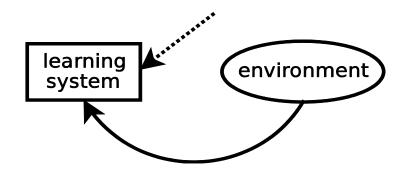
system

input

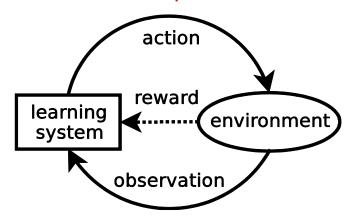
output dif target
error

learning environment

unsupervised (self-organized)
- učenie bez učiteľa



reinforcement learning (partial feedback)
- učenie s posilňovaním



Inductive learning

- Inductive learning: specific examples are used to infer a general rule
 - Deduction: general rule is used to explain specific examples
- Task of induction (inductive inference): given a **training set** of examples, return a function h that approximates the unknown f
 - f is the target function
 - an example is a pair (x, f(x)) = (input, output)
 - Function h is a hypothesis such that $h \approx f$
- The fundamental problem of *induction* is to find a good hypothesis that generalizes well, i.e. will predict f(x) for unseen input x
- This is a highly simplified model of real learning:
 - Ignores prior knowledge
 - Assumes representative examples are given

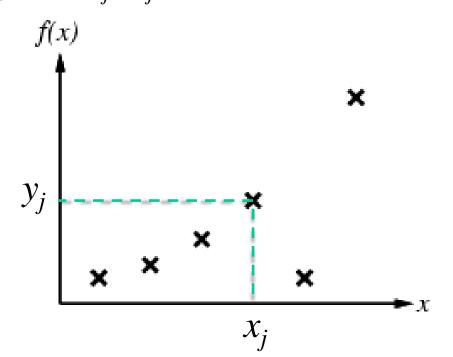
Hypothesis space H

- $\mathbf{H} = \text{set of hypotheses } \{h\}$ we will consider. E.g. to find a curve to fit the data points, we can work with:
 - the set of polynomials of finite degree or
 - the set of all trigonometric functions or
 - the set of all functions

- There is a *tradeoff* between the expressiveness of **H** and the computational complexity of finding the most simple hypothesis within **H**, which is consistent with the data (examples).
- We must use some *prior knowledge* about the problem to come up with the plausible set **H**.

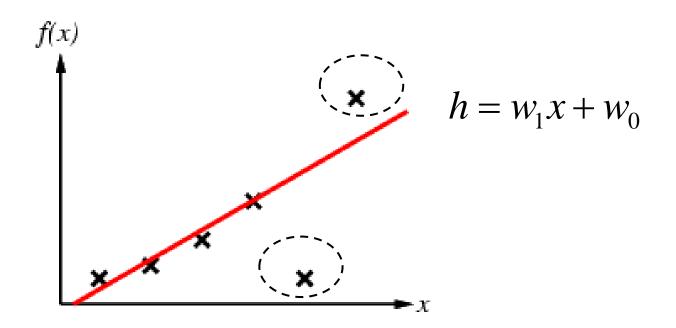
Example: fitting a curve to data

- Task: construct a hypothetical function h that agrees with real (but unknown) function y = f(x) on the training set.
- Training set is a set of real data points that are generated according to a real function y = f(x).
- Hypothesis h is consistent, if it agrees with f on all examples, i.e. for all training data points (x_i, y_i) .



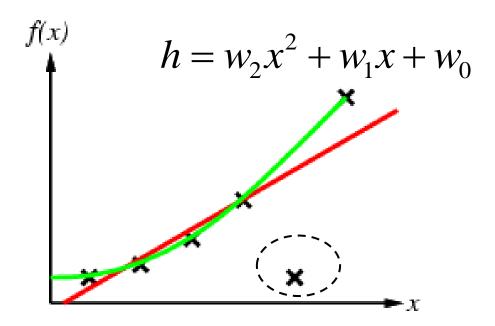
The simplest hypothesis – a line

- Construct/find / adjust h to agree with f on the training set
- Data fitting by a **line** (1st degree polynomial) two data points are not accounted for i.e. the hypothesis is **not consistent**



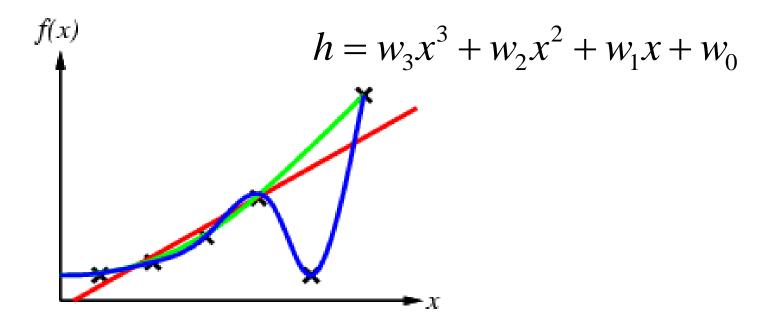
More complex hypothesis – parabola

- Curve fitting by parabola (i.e., 2nd degree polynomial) **not consistent** because one data point is off
- Parameters w_0 , w_1 and w_2 are coefficients of parabola



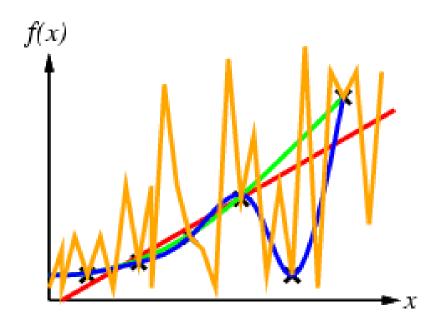
Even more complex hypothesis – 3rd degree curve

Curve fitting by a 3rd degree polynomial – consistent!



There are many solutions – which one is right?

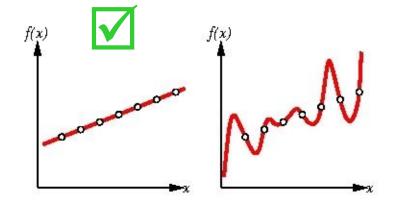
- Curve fitting by (big n)th degree polynomial consistent!
- In fact, there are many solutions, i.e. many different hypotheses that are consistent with the data. Which one is correct?
- How well each of them generalises to a new x?



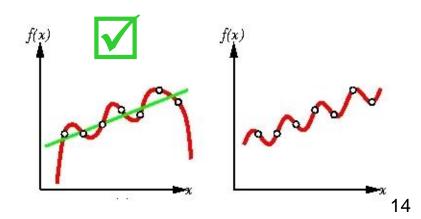
Ockam's razor

How do we choose from among several consistent hypotheses?

- Ockham's razor: prefer the simplest hypothesis consistent with the data
 - Ockham's razor or law of parsimony attributed to the 14th century Franciscan logician William of Ockham (Occam)

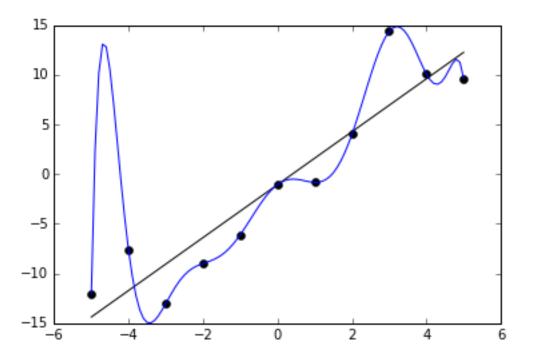


- In general, there's a tradeoff between the complexity of function and fitting the data
 - Preference to the simpler hypothesis even if it does not fit data perfectly

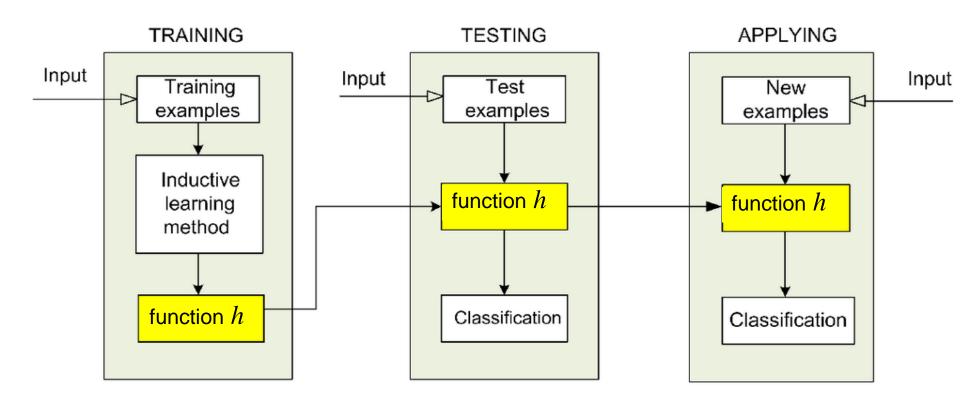


Overfitting (overtraining, overlearning)

- In overfitting, a model is affected by random error or noise instead of the underlying relationship (e.g. a polynomial vs. a line).
- Overfitting occurs when a model is excessively complex, such as having too many parameters relative to the number of observations.
- A model that has been overfit has poor predictive performance, i.e. poor generalization to new data.

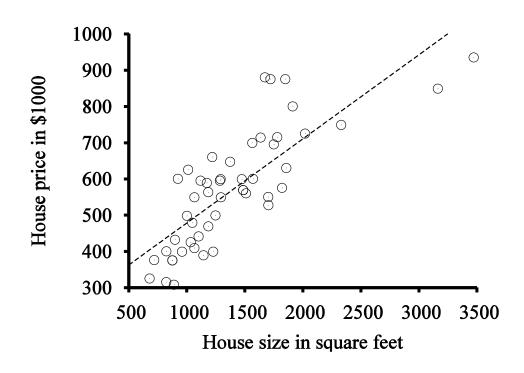


What happens after training



Inductive learning method leads to finding / learning the concrete values of the real-valued coefficients of the target function h.

Example of real data



- Q: can I predict the selling price of my house based on this data?
- A: Yes, if you build a good model of how the price depends on the house size.

Regression analysis

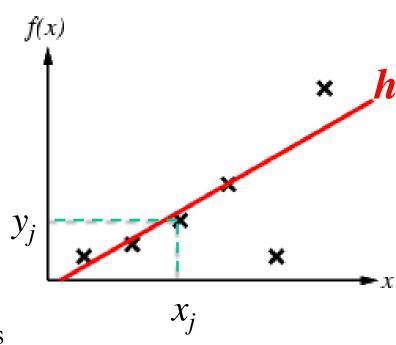
- In mathematics, regression analysis is the process of estimating the relationships among variables (i.e. finding the right model, function h).
- The focus is on the relationship between a dependent variable (e.g. house selling price) and one or more independent variables (e.g. house size).
- We'll start with the simplest case: regression with a univariate linear function, otherwise known as "fitting a straight line" to the data.
- This will be our (simplest possible) hypothesis, i.e. that the variables have an underlying linear relationship.

Univariate linear regression

• Univariate linear function (a straight line) with input x and output h has the mathematical form \rightarrow

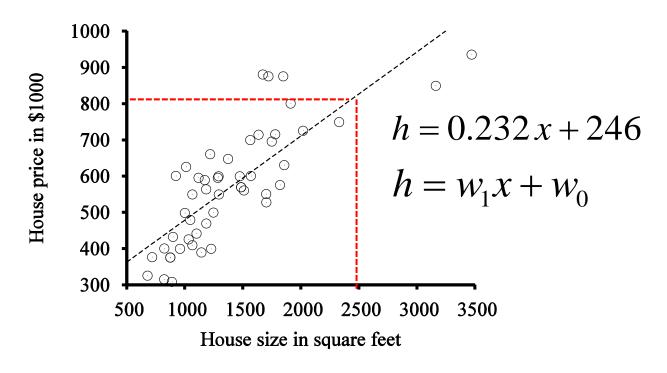
$$h = w_1 x + w_0$$

- Input x represents an independent variable and output y = f(x) represents the values of dependent variable.
- Function *h* represents our hypothesis.
- The task of finding / learning the concrete values of the real-valued coefficients w_1 and w_0 so that h best fits the data is called **linear regression**.



Solution of linear regression for house data

- For our example with the house prices, the values of coefficients are $w_1 = 0.232$ and $w_0 = 246$.
- Now we can use this function to estimate the price of a new house based on its size, e.g. the house of size 2500 feet² will cost 800 000\$.



How to find/derive values of coefficients?

- To fit h to the data, we have to find values of the real-valued coefficients w_1 and w_0 that *minimize* the empirical loss function.
- Mathematicians Gauss and Legendre introduced formula for the squared loss function L2, summed over all the training examples:

$$L_{2} = \sum_{j=1}^{N} (y_{j} - h(x_{j}))^{2} = \sum_{j=1}^{N} (y_{j} - (w_{1}x_{j} + w_{0}))^{2}$$

- Here, $y_j = f(x_j)$ is the value of the dependent variable (house price) for the independent variable x_i (house area) for N data points
- $h(x_j)$ is the value of our approximation function (i.e. line) for x_j
- The *training set* is the set of N pairs of values (x_j, y_j)

Solving partial derivatives of L₂

• If we want to find a minimum of the function, we have to calculate partial derivatives of that function with respect to the sought after variables (in this case w_1 and w_0) and solve these derivates when they are equal to zero.

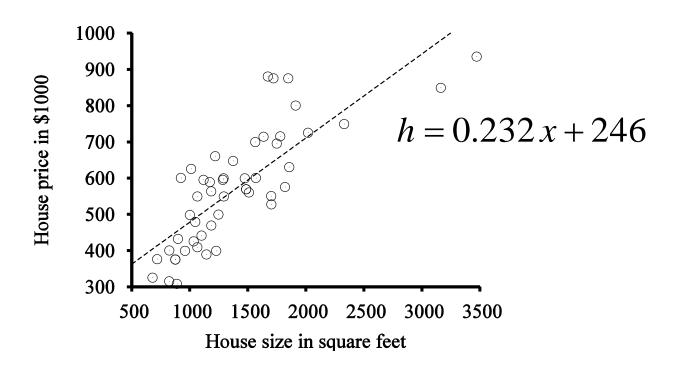
$$\frac{\partial}{\partial w_0} \sum_{j=1}^N \left(y_j - \left(w_1 x_j + w_0 \right) \right)^2 = 0 \quad and \quad \frac{\partial}{\partial w_1} \sum_{j=1}^N \left(y_j - \left(w_1 x_j + w_0 \right) \right)^2 = 0$$

• These equations have unique analytical solutions which are:

$$w_{0} = \frac{\left(\sum y_{j} - w_{1}(\sum x_{j})\right)}{N} \quad and \quad w_{1} = \frac{N\left(\sum x_{j}y_{j}\right) - \left(\sum x_{j}\right)\left(\sum y_{j}\right)}{N\left(\sum x_{j}^{2}\right) - \left(\sum x_{j}\right)^{2}}$$

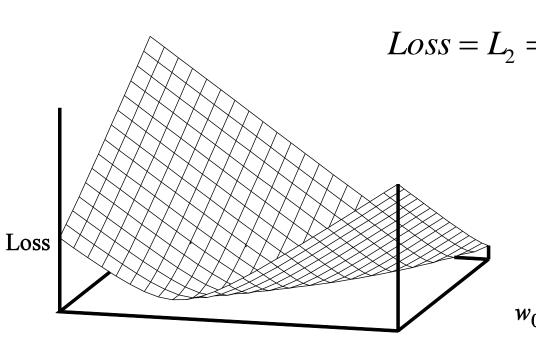
Solution of linear regression for house data

- For our example with the house prices, by solving these equations we get the values of $w_1 = 0.232$ and $w_0 = 246$.
- The line with these values is shown as a dashed line in the figure.



Landscape (profile) of the L₂ for the house data

- We can plot the values of empirical loss function for all data points (x_i, y_i) and all possible values of w_1 and w_0 .
- The loss is minimal only for values of $w_1 = 0.232$ and $w_0 = 246$.



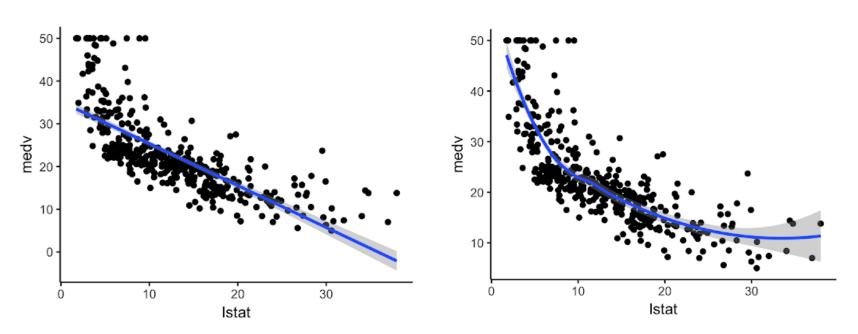
$$Loss = L_2 = \sum_{j=1}^{N} (y_j - (w_1 x_j + w_0))^2$$

Mean Squared Error

$$MSE = \frac{1}{N}L_2$$

Linear versus nonlinear regression analysis

- But what if the linear model is not correct how do we find out?
- We should try also the nonlinear functions and for each of them calculate L_2 . Then we will see which curve fits the data the best, i.e. for which model we get a minimal value of L_2 .



Univariate nonlinear regression

• Univariate linear function, a polynomial of the first degree (a straight line) with input x and output h has the mathematical form

$$h = w_1 x + w_0$$

• Univariate polynomial of the 2nd degree (parabola) has the form:

$$h = w_2 x^2 + w_1 x + w_0$$

• Univariate polynomial of the 3rd degree has the form

$$h = w_3 x^3 + w_2 x^2 + w_1 x + w_0$$

Loss functions for univariate regression

• Squared loss function L₂ for univariate linear function reads:

$$L_2 = \sum_{j=1}^{N} (y_j - h(x_j))^2 = \sum_{j=1}^{N} (y_j - (w_1 x_j + w_0))^2$$

• L_2 for univariate polynomial of the 2^{nd} degree (parabola) has the form:

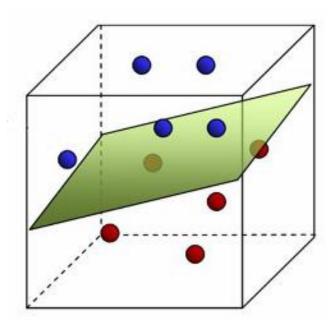
$$L_2 = \sum_{j=1}^{N} (y_j - h(x_j))^2 = \sum_{j=1}^{N} (y_j - (w_2 x_j^2 + w_1 x_j + w_0))^2$$

• Univariate polynomial of the 3rd degree has the form

$$L_2 = \sum_{j=1}^{N} (y_j - h(x_j))^2 = \sum_{j=1}^{N} (y_j - (w_3 x_j^3 + w_2 x_j^2 + w_1 x_j + w_0))^2$$

Classification and regression

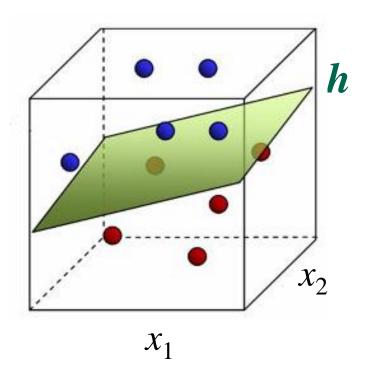
- In machine learning and statistics, classification is identifying to which of a set of categories (classes) an observation belongs.
- An algorithm (or mathematical function) that implements classification, is known as a **classifier**.
- The simplest boundary that separates two classes of objects is a linear boundary.
- In this example we have two classes of objects that can be separated by a plane.



Classification and regression

- Linear function (a hyperplane) with input vector \mathbf{x} and output h has the mathematical form \rightarrow
- Input vector $\mathbf{x} = (x_1, x_2)$ represents independent variables.
- Function *h* represents our hypothesis for division boundary.
- The task is to **derive** concrete values of the real-valued coefficients w_i and w_0 so that h best fits the data.

$$h = w_0 + \sum_{i=1}^n w_i x_i$$



Multivariate regression analysis

• We can extend the regression theory to a multivariate regression problems, in which the function f is a function of many independent variables, $x_1, x_2, x_3, ..., x_i, ...x_n$.

• The values of coefficients w_i can be obtained either analytically (from L_2) or by using the method of gradient descent (e.g., errorbackpropagation) or some method of stochastic optimisation (e.g., genetic algorithm).

• Perceptron and multi-layer perceptron (MLP) automatically perform multivariate regression analysis (topic of next lectures).

