

# Overview of Machine Learning: Opportunities and Challenges

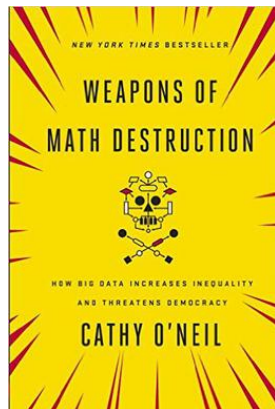
John D. Lee and Linda Ng Boyle

10/28/2019

# HF Considerations for ML and ML Considerations for HF

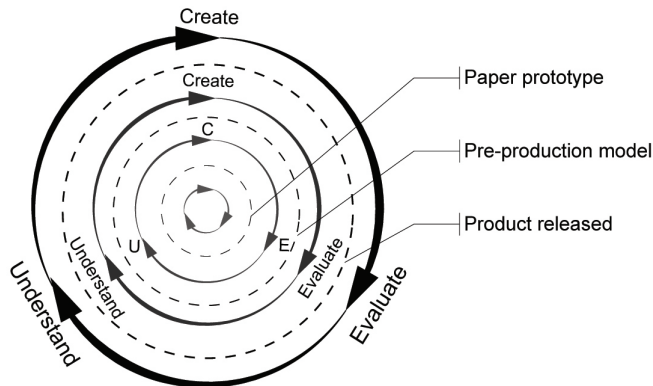
- Human-centered ML represents a looming societal need
- ML deployment sometimes neglects design and systems thinking
- ML mindset for data analysis might save us from the p-value ritual
- ML and Human-centered tradeoffs in model development (e.g., understanding and fairness)

# Increasing Centrality of Machine Learning in System Design|Human implications of increasingly powerful algorithms



# Design Thinking and Systems Thinking for ML

- Design thinking: Empathy and understanding for person-centered solutions
- Systems thinking: 5 whys? 5 whats?
- Sea-level and C-level support for success

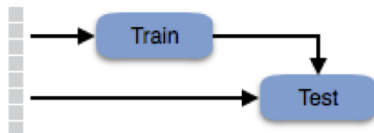


# Machine Learning versus Inferential Data Analysis

- Linear regression and logistic regression as machine learning?

ML mindset	Traditional inferential mindset
Prediction	Inference
Cross validation and prediction error	Hypothesis testing and p values
Practical significance	Statistical significance

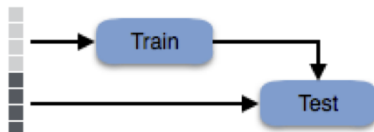
# Holdout validation and prediction error



## Traditional statistical modeling

Train and test on data

Produces R-square and confidence intervals



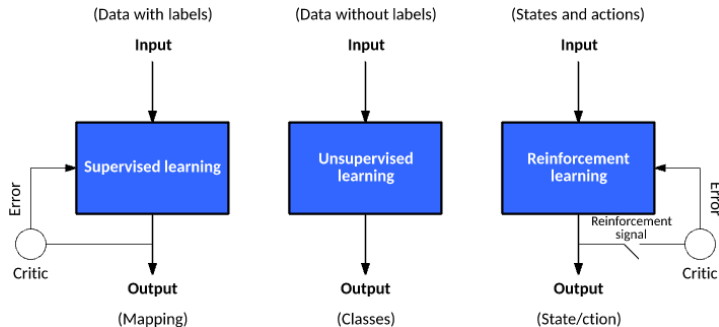
## Holdout validation

Train and test on different subsets of data

Produces R-square and prediction error

# Types of Machine Learning

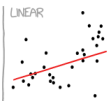
- Supervised learning: Predicting a known output
- Unsupervised learning: Identifying unknown patterns or clusters
- Reinforcement learning: Learning through interactions with a system



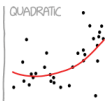
<https://www.ibm.com/developerworks/library/cc-models-machine-learning/index.html>

# Supervised Learning: More than curve fitting?

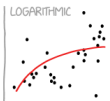
## CURVE-FITTING METHODS AND THE MESSAGES THEY SEND



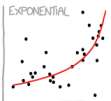
"HEY, I DID A  
REGRESSION."



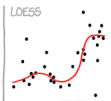
"I WANTED A CURVED  
LINE, SO I MADE ONE  
WITH MATH."



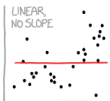
"LOOK, IT'S  
TAPERING OFF!"



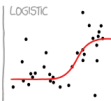
"LOOK, IT'S GROWING  
UNCONTROLLABLY!"



"I'M SOPHISTICATED, NOT  
LIKE THOSE BUMBLING  
POLYNOMIAL PEOPLE."



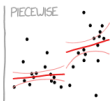
"I'M MAKING A  
SCATTER PLOT BUT  
I DON'T WANT TO."



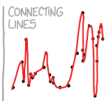
"I NEED TO CONNECT THESE  
TWO LINES, BUT MY FIRST IDEA  
DIDN'T HAVE ENOUGH MATH!"



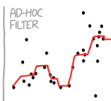
"LISTEN, SCIENCE IS HARD,  
BUT I'M A SERIOUS  
PERSON DOING MY BEST."



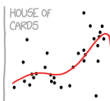
"I HAVE A THEORY,  
AND THIS IS THE ONLY  
DATA I COULD FIND."



"I CLICKED 'SMOOTH  
LINES' IN EXCEL."



"I HAD AN IDEA FOR HOW  
TO CLEAN UP THE DATA.  
WHAT DO YOU THINK?"



"AS YOU CAN SEE, THIS  
MODEL SMOOTHLY FITS  
THE-- WAIT NO NO DON'T  
THROW IT AWAY!"



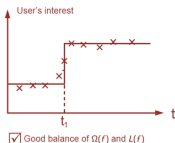
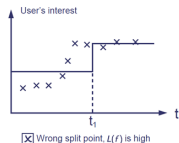
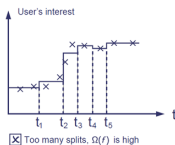
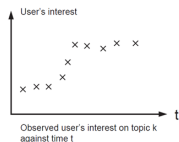
# Essential Tradeoffs in ML Design|Variance-bias tradeoff of a model $\theta$

$\Omega(\theta)$  = Model complexity, ideally small variance and good generalization

$L(\theta) = \sum_{i=1}^n (y_i - \hat{y}_i)^2$  = Model error, ideally small bias and precise predictions

Objective function  $\mathcal{L}(\theta) = \Omega(\theta) + L(\theta)$

<https://xgboost.readthedocs.io/en/latest/index.html>



# Essential Tradeoffs in ML Design| Human-centered tradeoffs

- Different errors: Cost of a miss may differ than a cost of a false alarm

$L(\theta) = \sum_{i=1}^n (y_i - \hat{y}_i)^2$  Positive errors equally problematic as negative errors??

- Trust depends on more than AUC (Area Under the Receiver-Operator Curve): Hard hits don't compensate for easy misses
- People might value understandable models more than precise models

$\Omega(\theta)$  Model complexity does not typically reflect perceived complexity

# Essential Tradeoffs in ML Design| Hyperparameters

Hyperparameters (as in  $\lambda$  below) adjust algorithms to promote:

- A better model fit
- A more robust model
- A more understandable model

Standard regression:  $RSS = \sum_{i=1}^n \left( y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2$

Ridge regression:

$$RSS = \sum_{i=1}^n \left( y_i - \beta_0 - \sum_{j=1}^p \beta_j x_{ij} \right)^2 + \lambda \sum_{j=1}^p \beta_j^2$$

James, G., Witten, D., Hastie, T., & Tibshirani, R. (2013). An Introduction to Statistical Learning. New York: Springer New York.  
<https://doi.org/10.1007/978-1-4614-7138-7>

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