

Introduction to Machine Learning

Instructor: Abir De

Supervised vs. Unsupervised Learning and Method
of Least Squares

Supervised vs Unsupervised

Task: Suppose you had a basket and it is full with some fresh fruits your task is to arrange the same type fruits at one place. Suppose the fruits are apple, banana, cherry, grape

Case: 1

- You already know: Shape (parametrize shape?), Color
- **Train data:** Pre-classified data
- Goal: Learn from the pre-classified data and predict on new unclassified fruits.
- This type of learning is called as **supervised learning**.

Case 2:

- In this case, you know nothing about the fruits, you are seeing them for the first time!
- How will you arrange fruits of the same type together?
- One approach is to consider various characteristics of a fruit and divide them on the basis of that.
- Suppose you divide the fruits on the basis of *color* first.
 - ...
 - ...
- Now you take another physical characteristic, size. The grouping will then be:
 - ...
 - ...
 - ..
 - ...
- ..

Case 2:

- In this case, you know nothing about the fruits, you are seeing them for the first time!
- How will you arrange fruits of the same type together?
- One approach is to consider various characteristics of a fruit and divide them on the basis of that.
- Suppose you divide the fruits on the basis of *color* first.
 - **Red Color Group:** Apples and cheery
 - **Green Color Group:** Bananas and grapes
- Now you take another physical characteristic, size. The grouping will then be:
 - **Red color and big size:** Apple
 - **Red color and small size:** Cheery
 - **Green color and big Size:** Banana
 - **Green color and small Size:** Grapes
- This type of learning is **unsupervised learning**

Supervised Learning



Unsupervised Learning

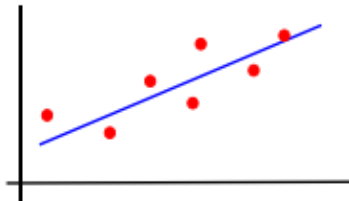


- In supervised learning, the desired outputs are provided which are used to train the machine whereas in unsupervised learning no desired outputs are provided, instead the data is analysed and studied through clustering, mining associations, reduce dimensionality, *etc.* into different classes

Three Canonical Learning Problems

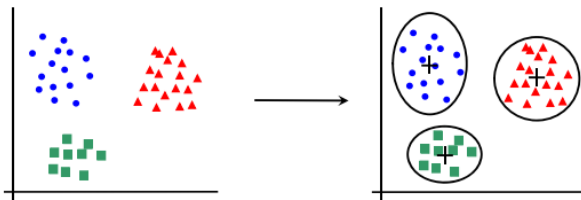
① Regression - Supervised

- Estimate parameters, e.g. least square fit



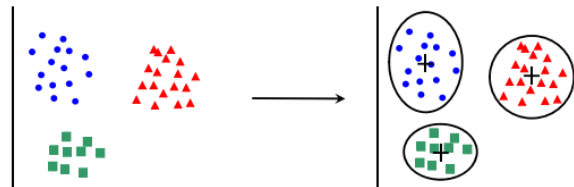
② Classification - Supervised

- estimate class, eq handwritten digit classification

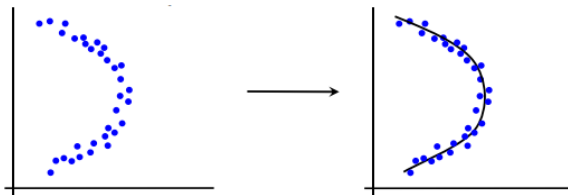


3 Unsupervised Learning - model the data

- clustering



- dimensionality reduction



Supervised Learning

Functions \mathcal{F}

Training Data

$$f : X \rightarrow Y \quad \{ (x^i, y^i) \in X * Y \}$$

LEARNING

$$\begin{array}{l} \text{find } \hat{f} \in \mathcal{F} \\ \text{s.t. } y_i \approx \hat{f}(x_i) \end{array}$$



Learning machine

PREDICTION

$$y = \hat{f}(x)$$

New data

 x

We will start with linear regression and least square method to calculate parameters for linear regression problems.

- **Machine Learning in general**
 - Supervised Learning
 - Unsupervised Learning
 - Applications and examples
- **Canonical Learning Problems**
 - Regression Supervised
 - Classification Supervised
 - Unsupervised modeling of data

Agenda

- What is data?
 - Noise in data
- How to predict?
 - Fitting a curve
 - Error measurement
 - Minimizing Error
- Method of Least Squares

What is data?

- For us, data is the information about the problem, you are solving using ML, in quantized form
- This data can be from any source, some examples are
 - Prices of stock and stock indexes such as BSE or Nifty
 - Prices of house, area and size of the house
 - Temperature of a place, latitude, longitude and time of year
- The objective of ML is to predict or classify something using the given data
- Hence, one or more than one parameters of the data must also represent the output of our program

Noise in Data

- Data in real life problems are generally collected through surveys
- And surveys may have random human errors
- Hence most methods we will be using deals with expectations as they minimize the effect of error in our predictions
- It is better to find outliers and clean data in the first step. This is known as data cleansing

Example dataset for this lecture

- For this lecture we will consider variation of cost of the house with the area of the house
- In this example we want to find a pattern or curve which this dataset follows, hence predict the price for any value of area



Figure: House purchase data - for illustration purpose only

How to predict?

- Curve fitting is the process of constructing a curve, or mathematical function, that has the best fit to a series of data points, possibly subject to constraints. - Wikipedia
- Thus we need a criteria to compare two curves on a dataset
- We describe an error function $F(f, D)$ which takes a curve f and dataset D as input and returns a real number
- Error function must be such that it can capture how worse is our

Example

- Consider the example below where we have two curves on our dataset defined by blue(f_b) and red(f_r) line respectively. We want to find which is the better fit.



Figure: House purchase data curve fit

What are some options for $F(f,D)$?

Hint: Measurement of difference from original value.

Examples of F

- $\sum_D f(x_i) - y_i$
- $\sum_D |f(x_i) - y_i|$
- $\sum_D (f(x_i) - y_i)^2$
- $\sum_D (f(x_i) - y_i)^3$
- and many more

What F do you think can give us best fit curve and why?

Hint: Intuition of distances.

Squared Error

$$\sum_D (f(x_i) - y_i)^2$$

- To find the best fit curve we try to minimize the above function
- It is continuous and differentiable
- It can be visualized as square of Euclidean distance between predicted points and actual points
- How we can perform mathematical treatment over this function will be covered in further lectures.
- This mathematical treatment is known as method of least squares. Can you find the reason why it is known as "Method of Least Squares"?

Hint: Unit square is the basic unit in a graph.