Outline

- Why Machine Learning?
- What is a well-defined learning problem?
- An example: learning to play checkers
- What questions should we ask about Machine Learning?

Why Machine Learning

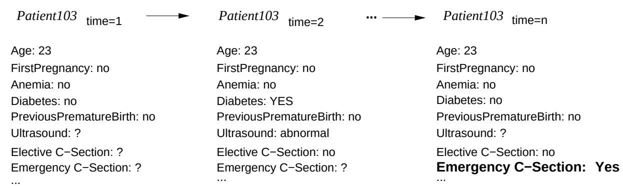
- Recent progress in algorithms and theory
- Growing flood of online data
- Computational power is available
- Budding industry

Three niches for machine learning:

- Data mining : using historical data to improve decisions
  - medical records → medical knowledge
- Software applications we can't program by hand
  - autonomous driving
  - speech recognition
- Self customizing programs
  - Newsreader that learns user interests

Typical Datamining Task

Data:



Given:

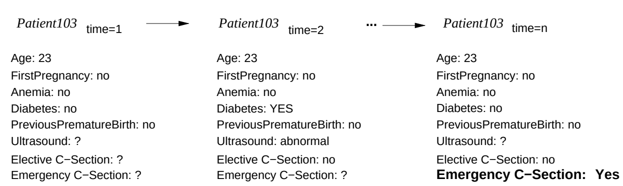
- 9714 patient records, each describing a pregnancy and birth
- Each patient record contains 215 features

Learn to predict:

- Classes of future patients at high risk for Emergency Cesarean Section

Datamining Result

Data:



One of 18 learned rules:

```
If   No previous vaginal delivery, and
     Abnormal 2nd Trimester Ultrasound, and
     Malpresentation at admission
Then Probability of Emergency C-Section is 0.6

 Over training data: 26/41 = .63,
 Over test data: 12/20 = .60
```

Credit Risk Analysis

Data:

Customer103: (time=t0)	*Customer103:* (time=t1)	...	*Customer103:* (time=tn)
Years of credit: 9	Years of credit: 9		Years of credit: 9
Loan balance: $2,400	Loan balance: $3,250		Loan balance: $4,500
Income: $52k	Income: ?		Income: ?
Own House: Yes	Own House: Yes		Own House: Yes
Other delinquent accts: 2	Other delinquent accts: 2		Other delinquent accts: 3
Max billing cycles late: 3	Max billing cycles late: 4		Max billing cycles late: 6
Profitable customer?: ?	Profitable customer?: ?		**Profitable customer?: No**
...	...		...

Rules learned from synthesized data:

```
If   Other-Delinquent-Accounts > 2, and
     Number-Delinquent-Billing-Cycles > 1
Then Profitable-Customer? = No
     [Deny Credit Card application]

If   Other-Delinquent-Accounts = 0, and
     (Income > $30k)  OR  (Years-of-Credit > 3)
Then Profitable-Customer? = Yes
     [Accept Credit Card application]
```


Other Prediction Problems

Customer purchase behavior:

Customer103: (time=t0)	*Customer103:* (time=t1)	...	*Customer103:* (time=tn)
Sex: M	Sex: M		Sex: M
Age: 53	Age: 53		Age: 53
Income: $50k	Income: $50k		Income: $50k
Own House: Yes	Own House: Yes		Own House: Yes
MS Products: Word	MS Products: Word		MS Products: Word
Computer: 386 PC	Computer: Pentium		Computer: Pentium
Purchase Excel?: ?	Purchase Excel?: ?		**Purchase Excel?: Yes**
...	...		...

Customer retention:

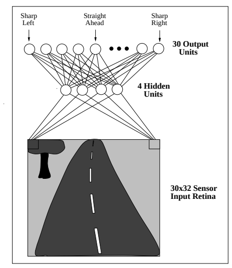
Customer103: (time=t0)	*Customer103:* (time=t1)	...	*Customer103:* (time=tn)
Sex: M	Sex: M		Sex: M
Age: 53	Age: 53		Age: 53
Income: $50k	Income: $50k		Income: $50k
Own House: Yes	Own House: Yes		Own House: Yes
Checking: $5k	Checking: $20k		Checking: $0
Savings: $15k	Savings: $0		Savings: $0
Current−customer?: yes	Current−customer?: yes		**Current−customer?: No**

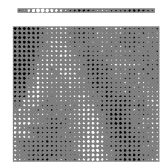
Process optimization:

Product72: (time=t0)	*Product72:* (time=t1)	...	*Product72:* (time=tn)
Stage: mix	Stage: cook		Stage: cool
Mixing−speed: 60rpm	Temperature: 325		Fan−speed: medium
Viscosity: 1.3	Viscosity: 3.2		Viscosity: 1.3
Fat content: 15%	Fat content: 12%		Fat content: 12%
Density: 2.8	Density: 1.1		Density: 1.2
Spectral peak: 2800	Spectral peak: 3200		Spectral peak: 3100
Product underweight?: ??	Product underweight?: ??		**Product underweight?: Yes**
...	...		...

Problems Too Difficult to Program by Hand

ALVINN [Pomerleau] drives 70 mph on highways





Software that Customizes to User

http://www.wisewire.com

Where Is this Headed?

Today: tip of the iceberg

- First-generation algorithms: neural nets, decision trees, regression ...
- Applied to well-formated database
- Budding industry

Opportunity for tomorrow: enormous impact

- Learn across full mixed-media data
- Learn across multiple internal databases, plus the web and newsfeeds
- Learn by active experimentation
- Learn decisions rather than predictions
- Cumulative, lifelong learning
- Programming languages with learning embedded?

Relevant Disciplines

- Artificial intelligence
- Bayesian methods
- Computational complexity theory
- Control theory
- Information theory
- Philosophy
- Psychology and neurobiology
- Statistics
- ...

What is the Learning Problem?

Learning = Improving with experience at some task

- Improve over task T,
- with respect to performance measure P,
- based on experience E.

E.g., Learn to play checkers

- T: Play checkers
- P: % of games won in world tournament
- E: opportunity to play against self

Learning to Play Checkers

- T: Play checkers
- P: Percent of games won in world tournament
- What experience?
- What exactly should be learned?
- How shall it be represented?
- What specific algorithm to learn it?

Type of Training Experience

- Direct or indirect?
- Teacher or not?

A problem: is training experience representative of performance goal?

Choose the Target Function

- $ChooseMove : Board \rightarrow Move$??
- $V : Board \rightarrow \Re$??
- ...

Possible Definition for Target Function V

- if b is a final board state that is won, then $V(b) = 100$
- if b is a final board state that is lost, then $V(b) = -100$
- if b is a final board state that is drawn, then $V(b) = 0$
- if b is a not a final state in the game, then $V(b) = V(b')$, where b' is the best final board state that can be achieved starting from b and playing optimally until the end of the game.

This gives correct values, but is not operational

Choose Representation for Target Function

- collection of rules?
- neural network ?
- polynomial function of board features?
- ...

A Representation for Learned Function

$w_0 + w_1 \cdot bp(b) + w_2 \cdot rp(b) + w_3 \cdot bk(b) + w_4 \cdot rk(b) + w_5 \cdot bt(b) + w_6 \cdot rt(l$

- $bp(b)$: number of black pieces on board b
- $rp(b)$: number of red pieces on b
- $bk(b)$: number of black kings on b
- $rk(b)$: number of red kings on b
- $bt(b)$: number of red pieces threatened by black (i.e., which can be taken on black's next turn)
- $rt(b)$: number of black pieces threatened by red

Obtaining Training Examples

- $V(b)$: the true target function
- $\hat{V}(b)$: the learned function
- $V_{train}(b)$: the training value

One rule for estimating training values:

- $V_{train}(b) \leftarrow \hat{V}(Successor(b))$

Choose Weight Tuning Rule

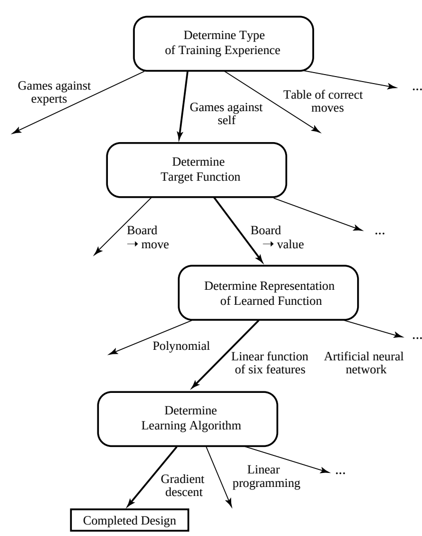
LMS Weight update rule:

Do repeatedly:

- Select a training example b at random
  1. Compute $error(b)$:
  $$error(b) = V_{train}(b) - \hat{V}(b)$$
  2. For each board feature f_i, update weight w_i:
  $$w_i \leftarrow w_i + c \cdot f_i \cdot error(b)$$

c is some small constant, say 0.1, to moderate the rate of learning

Design Choices



Some Issues in Machine Learning

- What algorithms can approximate functions well (and when)?
- How does number of training examples influence accuracy?
- How does complexity of hypothesis representation impact it?
- How does noisy data influence accuracy?
- What are the theoretical limits of learnability?
- How can prior knowledge of learner help?
- What clues can we get from biological learning systems?
- How can systems alter their own representations?