Foundations of Machine Learning Al2000 and Al5000

FoML-01 What is ML? Types of Learning Paradigms

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What is ML?

A computer program is said to learn from experience E with respect to some class of tasks T and performance measure P if its performance at tasks in T, as measured by P, improves with experience E.

- Tom M. Mitchell, 1998





• Program for spam detection





- Program for spam detection
 - o Task T: classifying an email into spam vs. non-spam





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 - Experience E: observing the users label the emails as spam vs. non-spam





- Program for spam detection
 - o Task T: classifying an email into spam vs. non-spam
 - o Experience E: observing the users label the emails as spam vs. non-spam
 - o Performance P: fraction of email that are correctly detected



Experience





Experience

Dear Beloved Friend.

I know this message will come to you as surprised but permit me of my desire to go into business relationship with you.

I am Miss a daughter to late of Libya whom was murdered during the recent civil war in Libya in March 2011, before his death my late father was a strong supporter and a member of late Moammar Gadhafi Government in Tripoli. Meanwhile before the incident, my late Father came to Cotonou Benin republic with the sum of USD4, 200,000.00 (US\$4.2M) which he deposited in a Bank here in Cotonou Benin Republic West Africa for safe keeping.

I am here seeking for an avenue to transfer the fund to you in only you're reliable and trustworthy person to Investment the fund. I an here in Benin Republic because of the death of my parent's and I want you to help me transfer the fund into your bank account for investment purpose.

Please I will offer you 20% of the total sum of USD4.2M for your assistance. Please I wish to transfer the fund urgently without delay into your account and also wish to relocate to your country due to the poor condition in Benin, as to enable me continue my education as I was a medical student before the sudden death of my parent's. Reply to my alternative email:

, Your immediate response would be appreciated.

Remain blessed,

Miss



Experience

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Experience is through the data

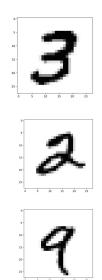






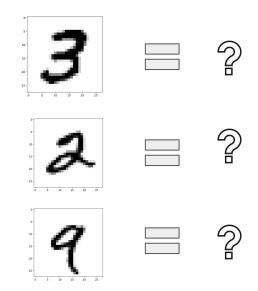








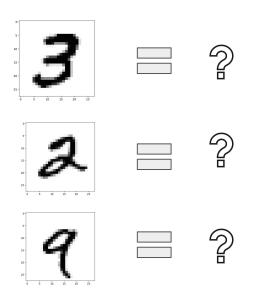








Classification



Discrete outputs/targets $\{0,1,2,3,\ldots,9\}$



Data-driven Intelligence & Learning Lab





Regression

Input x





Regression

Input x

Target t = $\sin(2\pi x) + \epsilon$

Noise $\epsilon \sim N(0, 1)$



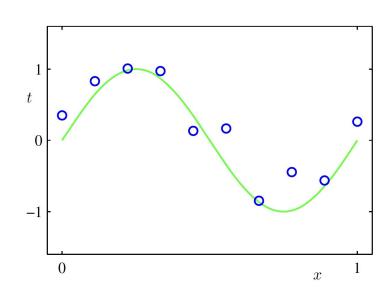


Regression

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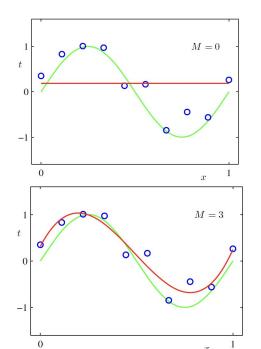


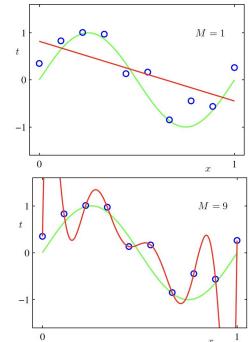
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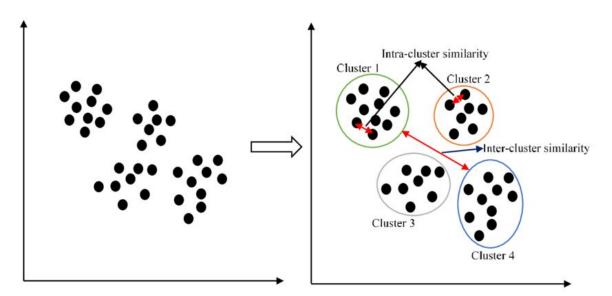


Clustering





Clustering

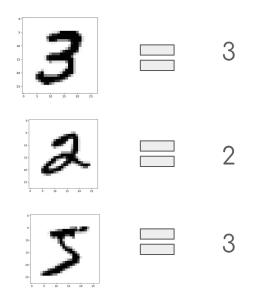






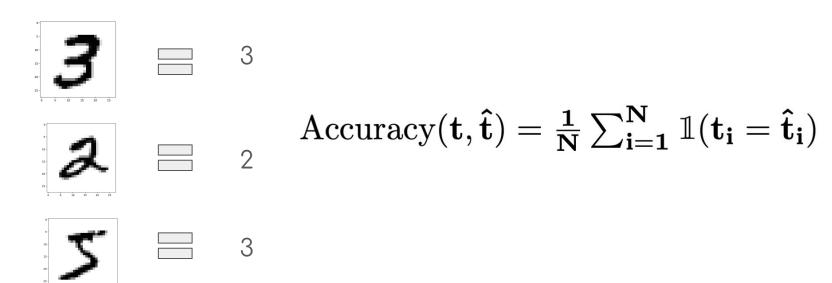










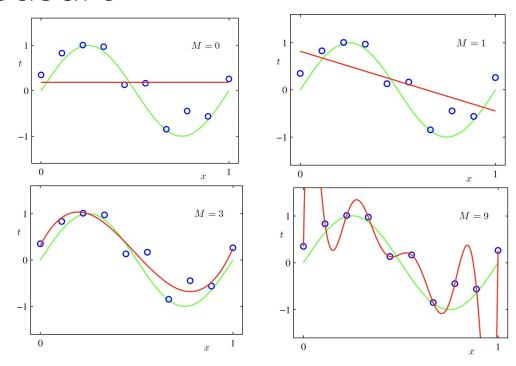








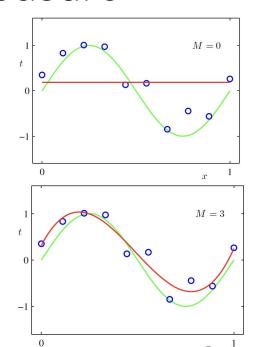


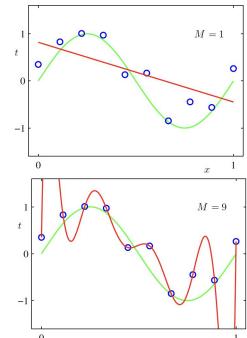






$$\mathrm{MSE}(\mathbf{t},\mathbf{\hat{t}}) = \frac{1}{N} \sum_{i=1}^{N} \mathbb{1} (\mathbf{t_i} - \mathbf{\hat{t}_i})^2$$

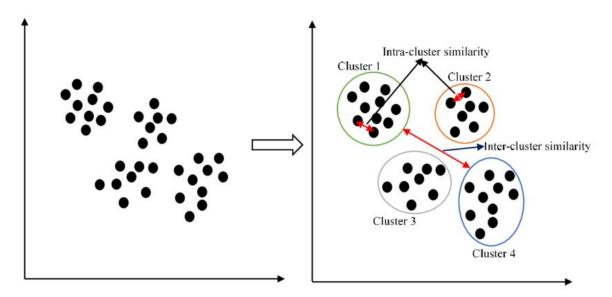








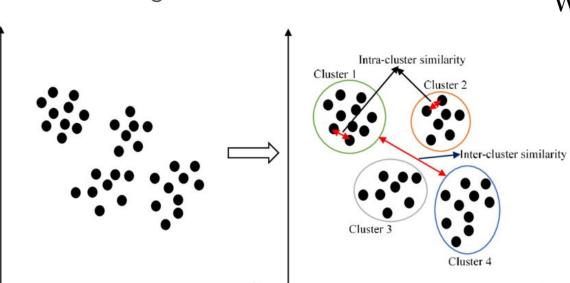
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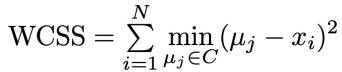






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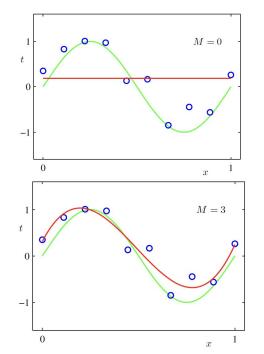


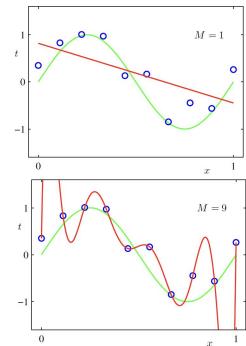
 On which samples it should be measured?





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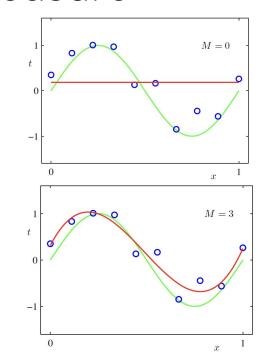


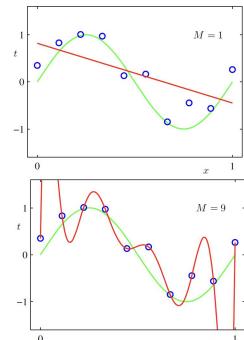






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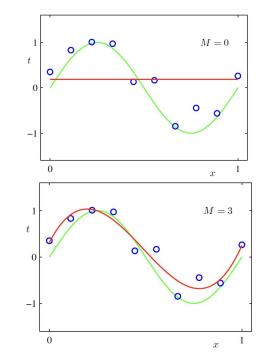


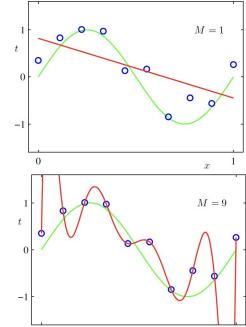
$$MSE(\mathbf{t}, \hat{\mathbf{t}}) = \frac{1}{N} \sum_{i=1}^{N} \mathbb{1}(\mathbf{t_i} - \hat{\mathbf{t}_i})^2$$





Best performance on train set?



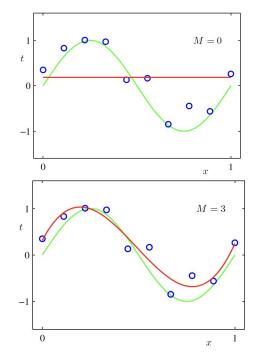


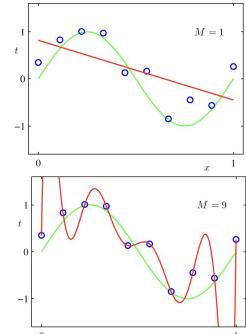
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 Best performance on new samples?



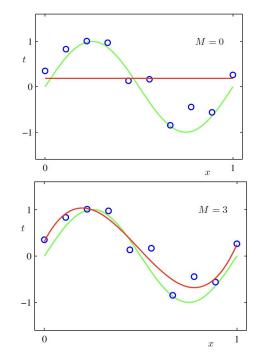


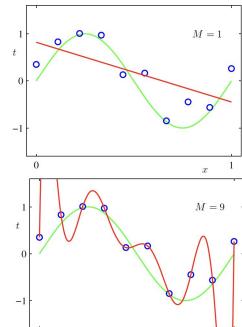
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 Best performance on new samples?





$$MSE(\mathbf{t}, \hat{\mathbf{t}}) = \frac{1}{N} \sum_{i=1}^{N} \mathbb{1}(\mathbf{t_i} - \hat{\mathbf{t}_i})^2$$



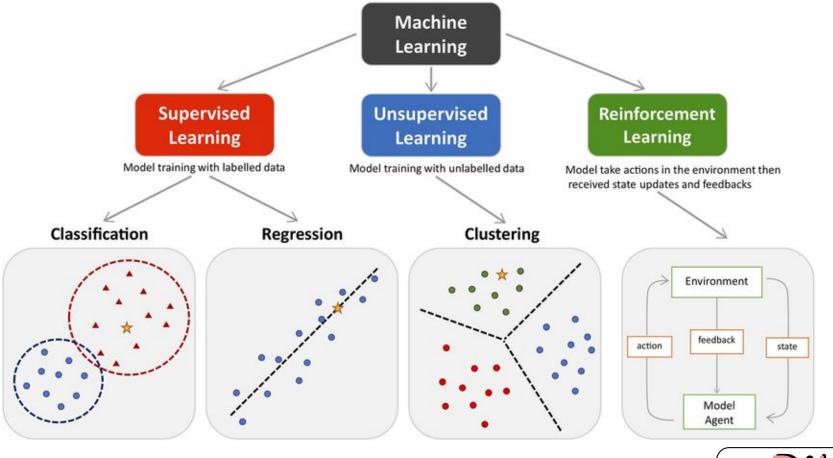
Generalization



Types of Machine Learning









Peng et al. 2021

Dil L
Data-driven Intelligence
& Learning Lab





- Supervised learning techniques
 - o p features X^1 , X^2 , X^3 , X^p measured on N observations





- Supervised learning techniques
 - o p features X^1 , X^2 , X^3 , X^p measured on N observations
 - Response (t) also measured on these





- Supervised learning techniques
 - o p features X^1 , X^2 , X^3 , X^p measured on N observations
 - o Response (t) also measured on these
 - \circ \rightarrow goal is to predict t using X¹, X², X³, X^p



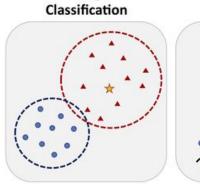


Machine Learning

Supervised Learning



Dataset: {features x_i, targets t_i}



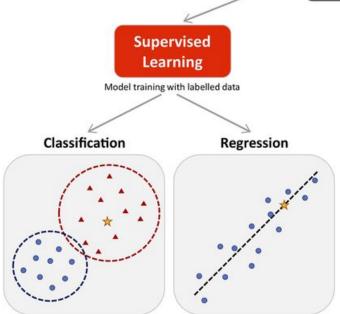


Regression





Machine Learning

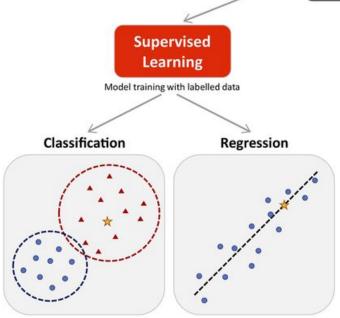


- Dataset: {features x_i, targets t_i}
- Classification: discrete targets





Machine Learning



- Dataset: {features x_i, targets t_i}
- Classification: discrete targets
- Regression: continuous targets

Finding a function f such that $f(x) \cong t$ for all known and unknown samples (x, t)









• Only have a set of features X^1 , X^2 , X^3 , X^p





- Only have a set of features X^1 , X^2 , X^3 , X^p
- Not interested in prediction (don't have an associated t)

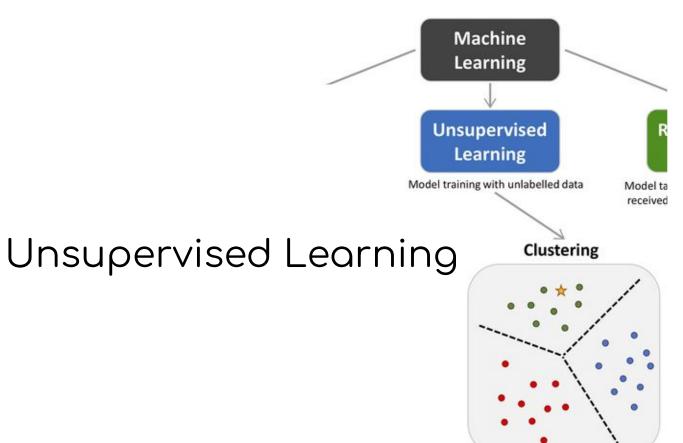




- Only have a set of features X¹, X², X³, X^p
- Not interested in prediction (don't have an associated t)
- → goal is to discover "Interesting things" about the data











"Interesting things" about the data





- "Interesting things" about the data
 - Is there an informative way to visualize the data?





- "Interesting things" about the data
 - o Is there an informative way to visualize the data?
 - Can we discover 'subgroups' among the variables or samples?





- "Interesting things" about the data
 - o Is there an informative way to visualize the data?
 - Can we discover 'subgroups' among the variables or samples?
 - o Can we compress the data?





- A diverse set of statistical techniques for answering such questions
 - Clustering





- A diverse set of statistical techniques for answering such questions
 - Clustering
 - o Dimensionality Reduction Principal Component Analysis (PCA)

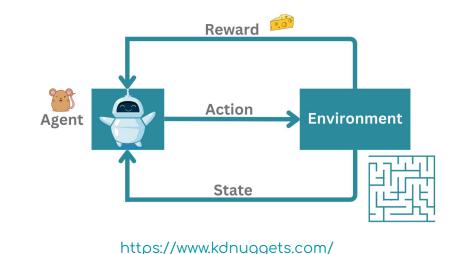








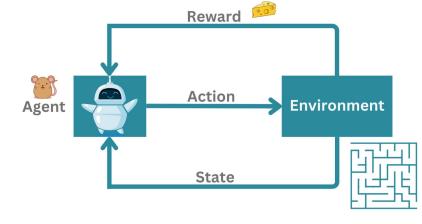
Dynamic environment →
 provides its state information







- Dynamic environment →
 provides its state information
- Agent → takes actions and receives rewards

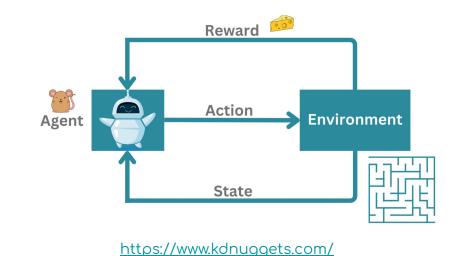


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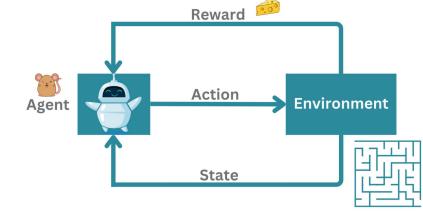
Task: maximizing the reward







- Task: maximizing the reward
- Learning by trail-and-error

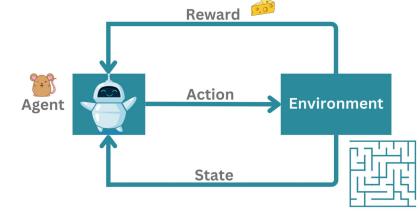


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- Task: maximizing the reward
- Learning by trail-and-error
- Games, Robotics, etc.



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Semi-supervised learning





- Semi-supervised learning
 - Data {X₁, X₂, ... X_N}





- Semi-supervised learning
 - Data {X₁, X₂, ... X_N}
 - Target {t₁, t₂, ... t_K}





- Semi-supervised learning
 - Data {X₁, X₂, ... X_N}
 - Target {t₁, t₂, ... t_k}
 - K < N (Not all samples have the labels!)





- Semi-supervised learning
 - Data {X₁, X₂, ... X_N}
 - Target {t₁, t₂, ... t_k}
 - K < N (Not all samples have the labels!)
 - Work with all the data to learn the predictor





Next Probability - Bayes Theorem, Expectation, Variance



