

Machine Learning Overview

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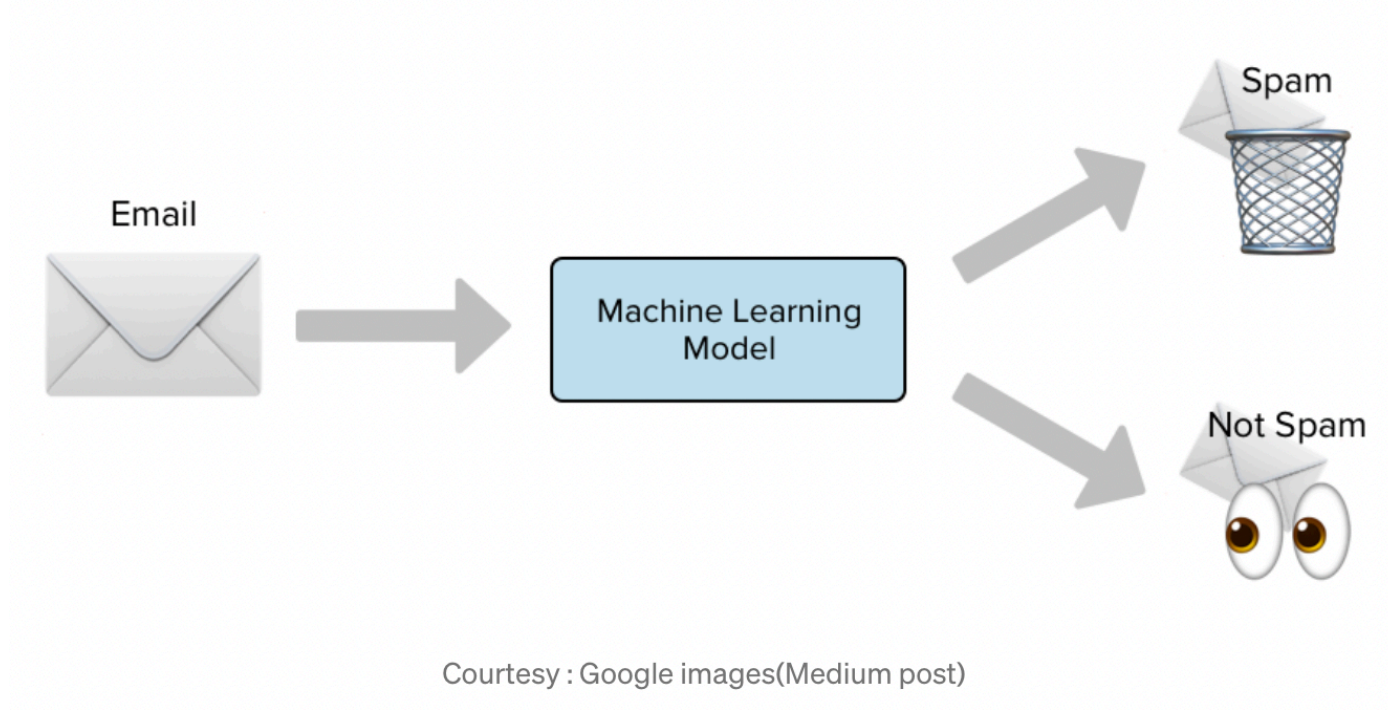


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What is Machine Learning?

- **Machine Learning (ML) is the training of computers to perform a task by *automated learning of model parameters that govern the observed data process***
 - 3 core concepts: data, model, and learning
 - The computations are inherent to the model, not programmed by the model user
- **Critical for practitioners to understand advantages and disadvantages to various models**
 - Which tasks and data characteristics are the models best suited to?

Example: Spam detection



- **Compare with the problem of sorting a set of numbers**

Applications

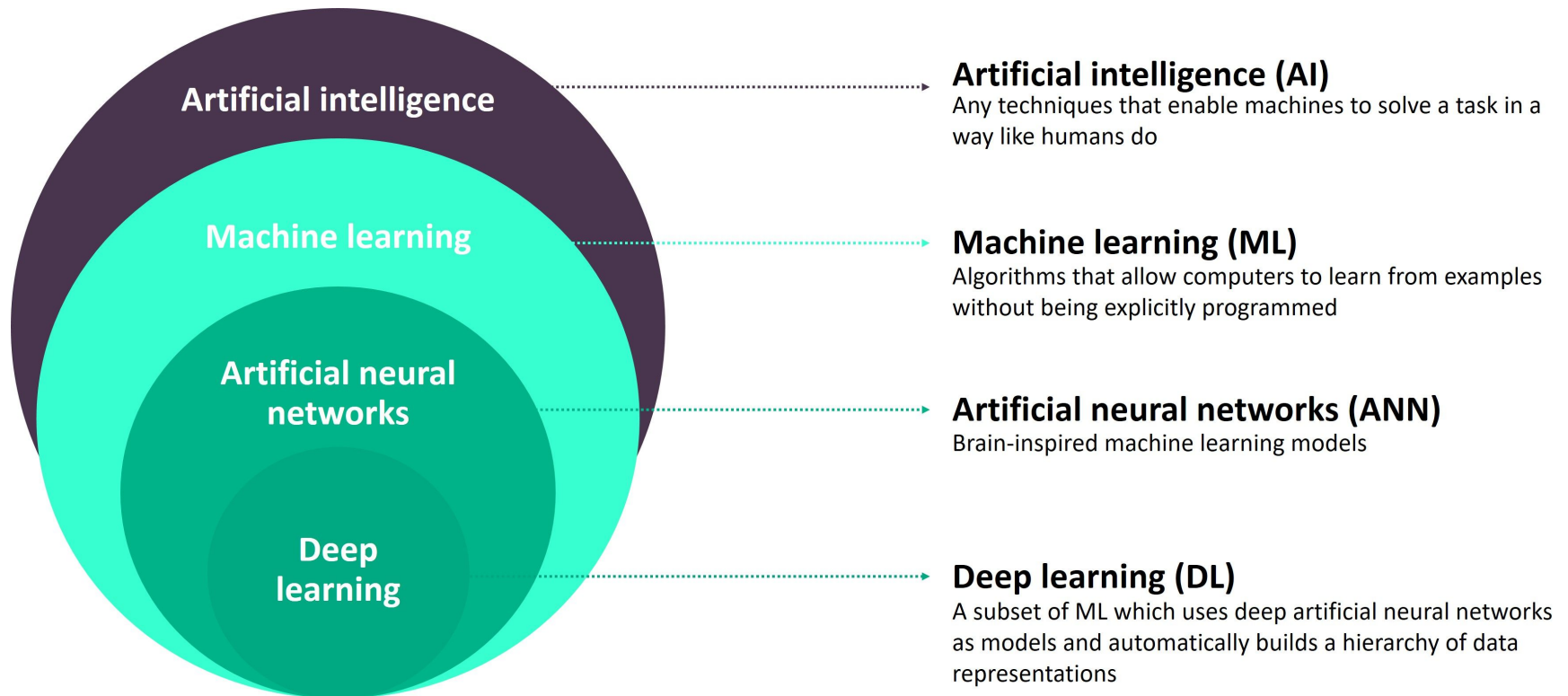
- **Scientific applications**
- **eCommerce**
- **HealthCare**
- **Internet technologies**
- **Finance**
- **Robotics**
- **...**

An exciting field to be working in!

Little bit of history

- **Developing models given observation data is nothing new**
 - Weather forecast
 - Babylonians predicted the weather from the cloud patterns (650 BCE)
 - Astronomy
 - Tycho Brahe recorded observations of planets over the years (16th century)
 - Johannes Kepler discovered the empirical laws of planetary motions given the data
- **Then, why learn ML?**
 - Automated discovery, scalability

ML vs AI/Deep Learning



ML and its relatives

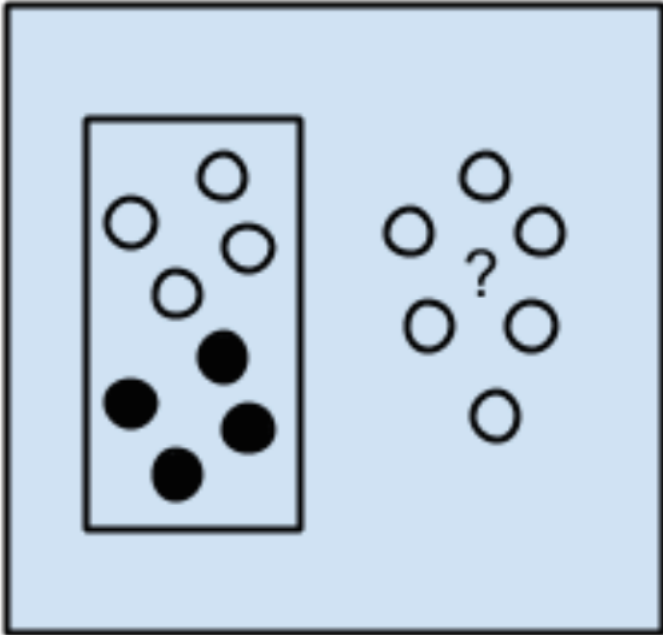
- **Statistical Modeling**
 - Using mathematical models from statistics and probability theory to understand, aggregate, or predict data
- **Pattern Recognition (PR)**
 - Includes statistical modeling and ML
 - ML is currently considered a subset of PR
- **Data mining**
 - Includes statistical analysis and types of ML
 - Discovering hidden patterns and relationships

ML Types: By Learning Styles

- **Three broad categories**
 - Supervised Learning
 - Unsupervised Learning
 - Semi-supervised
 - Reinforcement Learning

ML Types: Supervised Learning

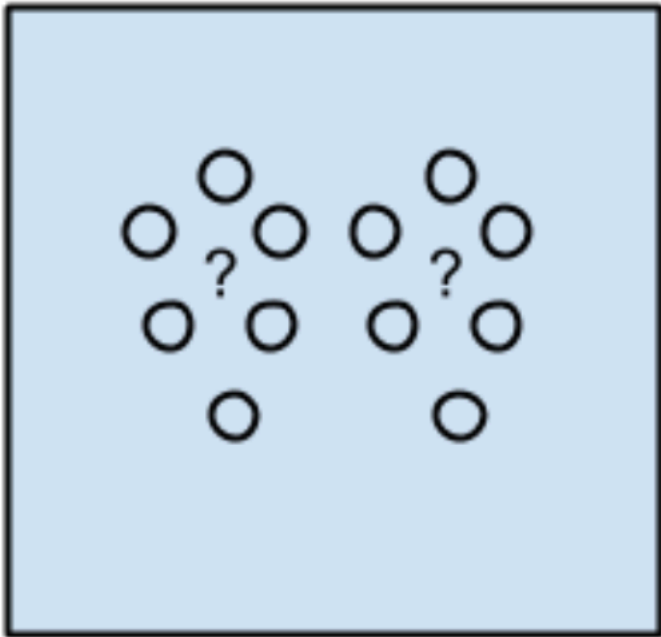
- **Input data points and associated labels are given**



ML Types: Supervised Learning

- **The model is presented with a set of pairs**
 - Input data element
 - Expected output data element
- **The deviation from the expected output is the error in the model relative to an input data element**
 - In many models, the minimization of this error is how the model learns

ML Types: Unsupervised Learning

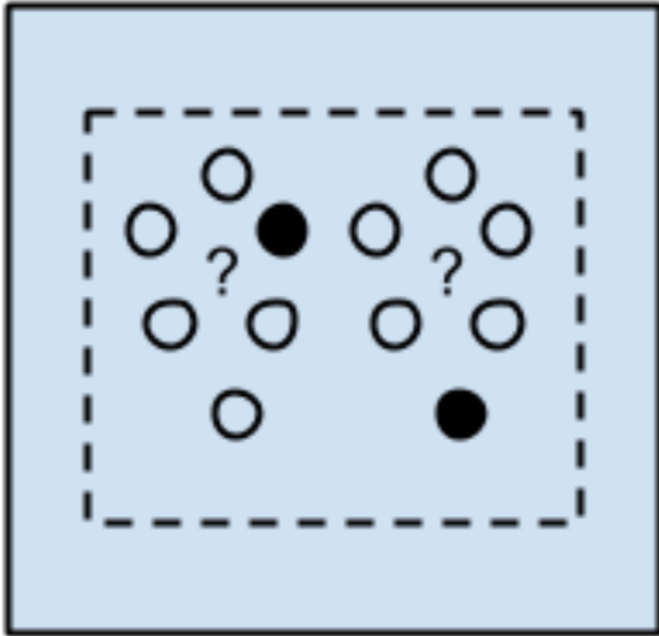


- **Input data points are given**
- **No associated labels**

ML Types: Unsupervised Learning

- **The model learns to organize data without the knowledge of the proper organization**
- **Interpretation of correct organization depends on domain**
 - Similar in concept to factor analysis
 - Discover the hidden groups and then associate data elements to those groups
 - Often “degree of belonging” attached to grouping

ML Types: Semi-supervised Learning

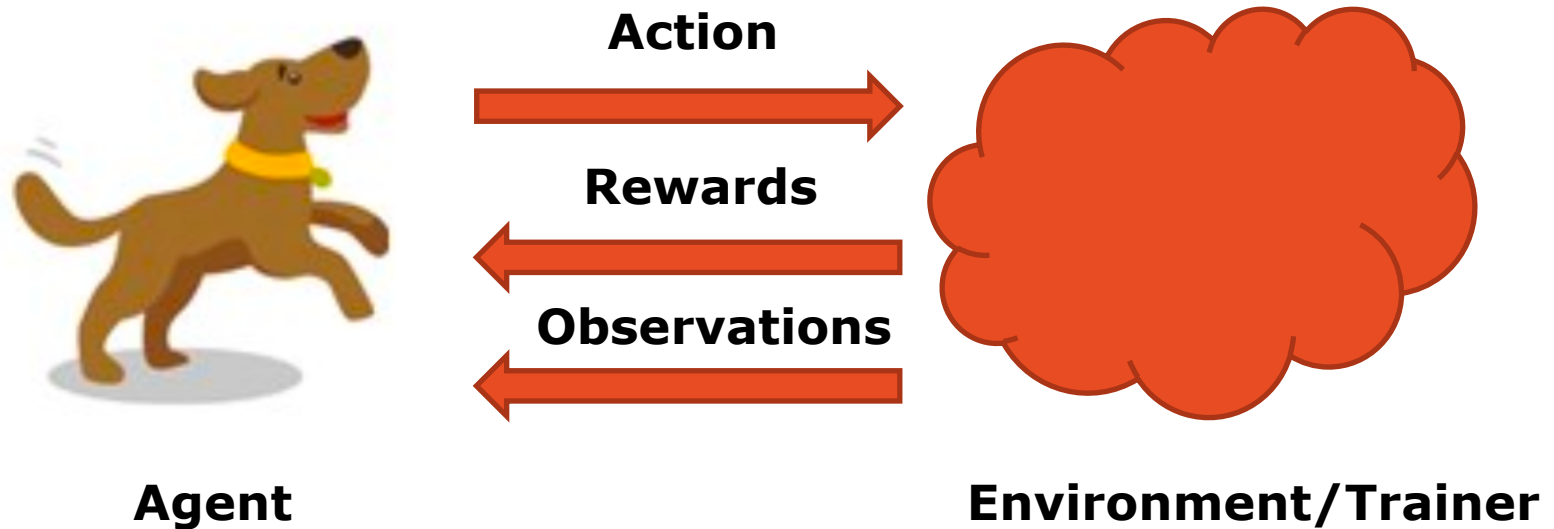


- **Input data points are given**
- **Associated labels are given for few points**

ML Types: Semi-supervised Learning

- **Variations that combine supervised and unsupervised**
 - Learning on a small subset of labeled data, then using learned model(s) to automate labeling of remaining massive amount of data.
- **Learning a data grouping, assigning a semantic label (new nominal variable to data elements) then training a new model to predict the semantic assignment**

ML Types: Reinforcement Learning



ML Types: Reinforcement Learning

- **Quite different from the SL and USL**
- **An agent is trained for a task within an environment**
- **Agent receives rewards for its actions and observes the state of the environment**
- **Based on rewards and observed states the agent performs an action**
 - If action = desired behavior: reward
 - Else: no reward or negative reward

Machine Learning Workflows

- **Workflow:**
 - The sequence of processes through which a task is accomplished
- **How do we go from raw data to a predictive analytics data science product?**
- **How can we incorporate a trained model into an operational system?**

Machine Learning Workflows

