Introduction to machine learning

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Course information

- Instructor - Victor Vladimirovich Kitov
  - MSU, NES
  - practical experience
  - academic experience
  - ensemble learning
- Tasks of the course
- Structure: lectures, seminars
- Practice:
  - theoretical tasks
  - programming using python
    - ipython notebook, numpy, scipy, pandas, scikit-learn.
- course page `https://github.com/yandexdataschool/MLatImperial2016`.

Recommended materials

- **Statistical Pattern Recognition.** 3rd Edition, Andrew R. Webb, Keith D. Copsey, John Wiley & Sons Ltd., 2011.
- **The Elements of Statistical Learning: Data Mining, Inference, and Prediction.** Trevor Hastie, Robert Tibshirani, Jerome Friedman, 2nd Edition, Springer, 2009. `http://statweb.stanford.edu/~tibs/ElemStatLearn/`.
- **Machine Learning: A Probabilistic Perspective.** Kevin P. Murphy. Massachusetts Institute of Technology. 2012.
- **Pattern Recognition and Machine Learning.** Christopher M. Bishop. Springer. 2006.
- **Any additional public sources** - wikipedia, articles, tutorials, video-lectures.

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1. Tasks solved by machine learning
2. Main concepts of machine learning.
3. Practical applications of machine learning

Formal definitions of machine learning

- Machine learning is a field of study that gives computers the ability to learn without being explicitly programmed.
- 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 P at tasks in T improves with experience E.
- Examples: spam filtering, speech recognition, image recognition (face detection, eyes detection, pose detection, person identification).

Major niches of ML

- dealing with huge datasets with many attributes (text categorization)
- hard to formulate explicit rules (image recognition)
- further adaptation to usage conditions is required (voice detection)
- fast adaptation to changing conditions (stock prices prediction)

Connections with other fields

- Computer science
- Pattern recognition
  - recognize patterns and regularities in the data
- Artificial intelligence
  - create devices capable of intelligent behavior
- Time-series analysis
- Theory of probability, statistics
  - rely on probabilistic model
- Optimization methods
- Theory of algorithms

General problem statement

- Set of objects O
- Each object is described by a vector of known characteristics $\mathbf{x} \in \mathcal{X}$ and predicted characteristics $y \in \mathcal{Y}$.

$$o \in O \longrightarrow (\mathbf{x}, y)$$

- Usually $\mathcal{X} = \mathbb{R}^D$, $\mathcal{Y}$ - a scalar, but they may be any structural descriptors of objects in general.

General problem statement

- Task: find a mapping f, which could accurately approximate $\mathcal{X} \to \mathcal{Y}$.
    - using a finite «training» set of objects with known (x, y).
    - to apply on a set of objects of interest
- Questions solved in ML:
    - how to select object descriptors - features
    - in what sense a mapping f should approximate true relationship
    - how to construct f

Examples

- Spam filtering
- Document classification
- Web-page ranking
- Sentimental analysis
- Intrusion detection
- Fraud detection
- Target detection / classification
- Handwriting recognition
- Part-of-speech tagging
- Credit scoring
- Particle classification

Variants of problem statement

- For each new object x need to associate y.
- What is known:
  - $(x_1, y_1), (x_2, y_2), ...(x_N, y_N)$ - supervised learning:
  - $x_1, x_2, ...x_N$ - unsupervised learning
    - dimensionality reduction
    - clustering
  - $(x_1, y_1), (x_2, y_2), ...(x_N, y_N), x_{N+1}x_{N+2}, ...x_{N+M}$ - semi-supervised learning.
- If predicted objects $x_1', x_2', ...x_K'$ for which y is forecasted, are known in advance, then this is «transductive» learning.

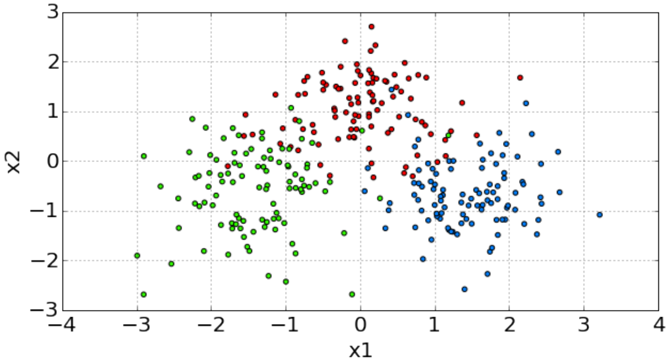
Types of target variable

- Types of target variable:
  - $\mathcal{Y} = \mathbb{R}$ - regression (in supervised learning)
  - $\mathcal{Y} = \mathbb{R}^M$ - vector regression (in supervised learning) or feature extraction (in unsupervised learning)
  - $\mathcal{Y} = \{\omega_1, \omega_2, ...\omega_C\}$ - classification (in supervised learning) or clustering (in unsupervised learning).
    - C=2: binary classification, encoding - $\mathcal{Y} = \{+1, -1\}$ or $\mathcal{Y} = \{0, 1\}$.
    - C>2: multiclass classification
  - $\mathcal{Y}$-set of all sets of $\{\omega_1, \omega_2, ...\omega_C\}$ - labeling
    - $\mathcal{Y} = \{y \in \mathbb{R}^C : y_i \in \{0, 1\}\}$, $y_i = 1$ $\Leftrightarrow$object is associated with ω_i.

Types of features

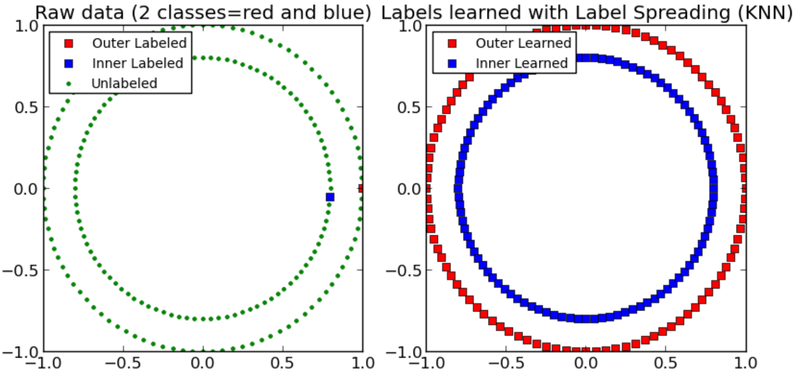
- Full object description $\mathbf{x} \in \mathcal{X}$ consists of individual features $x_i \in \mathcal{X}_i$
- Types of feature:
  - $\mathcal{X}_i = \{0, 1\}$ - binary feature
  - $|\mathcal{X}_i| < \infty$ - discrete (nominal) feature
  - $|\mathcal{X}_i| < \infty$ and $\mathcal{X}_i$ is ordered - ordinal feature
  - $\mathcal{X}_i = \mathbb{R}$ - real feature

Example of classification



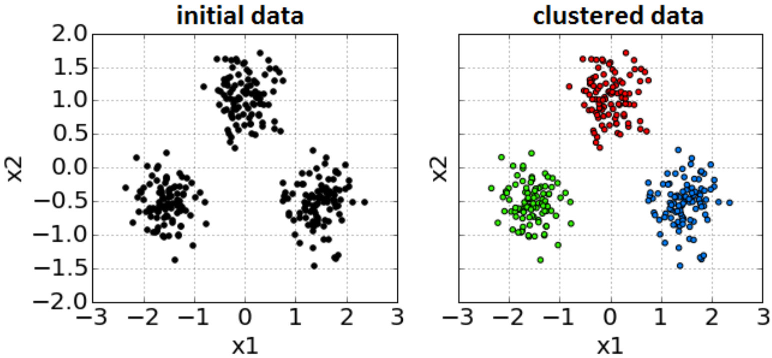
Supervised learning: $x = (x_1, x_2)$, y is shown with color

Example of semi-supervised learning



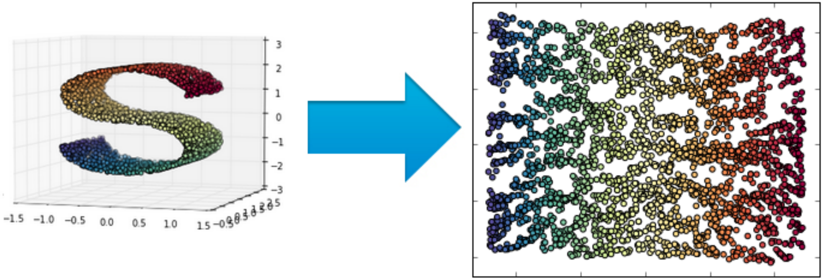
Semi-supervised learning.

Example of clustering



Unsupervised learning: clustering

Example of dimensionality reduction



Unsupervised learning: dimensionality reduction

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Training set

- **Training set:** $X \in \mathbb{R}^{NxD}$ - **design matrix**, $Y \in \mathbb{R}^N$- predicted outputs (target values)
- Using X, Y the task is to estimate unknown parameters $\widehat{\theta}$ of mapping $\widehat{y} = f_\theta(x)$ so that it will approximate true relationship $y = y(x)$
- It is assumed that $z_n = (x_n, y_n)$ for $n = 1, 2, ...N$ - are independent and identically distributed random variables (i.i.d).
- Two steps of ML:
  - **training**
  - **application**

Loss function

- **Loss function** $\mathcal{L}(\widehat{y}, y)$
- Examples:
  - classification:
    - misclassification rate

$$\mathcal{L}(\widehat{y}, y) = \mathbb{I}[\widehat{y} \neq y]$$

  - regression:
    - MAE (mean absolute error):

$$\mathcal{L}(\widehat{y}, y) = |\widehat{y} - y|$$

    - MSE (mean squared error):

$$\mathcal{L}(\widehat{y}, y) = (\widehat{y} - y)^2$$

    - absolute relative error: $\frac{|\widehat{y}-y|}{|y|}$, squared relative error: $\left(\frac{\widehat{y}-y}{y}\right)^2$

Function class

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- Examples of linear class functions:
  - regression:

$$f(x) = \theta_0 + \theta_1 x^1 + \theta_2 x^2 + ... + \theta_D x^D$$

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$$f(x) = \theta_0 + \theta_1 x^1 + \theta_2 x^2 + ... + \theta_D x^D$$

  - binary classification $y \in \{+1, -1\}$:

$$f(x) = \text{sign}\{\theta_0 + \theta_1 x^1 + \theta_2 x^2 + ... + \theta_D x^D\},$$

Empirical risk

- **Machine learning algorithm** associates $f_{\widehat{\theta}}(\cdot)$ to (X, Y)
  - in the function class $F = \{f_\theta, \theta \in \Theta\}$
  - for given loss function $\mathcal{L}(\widehat{y}, y)$
- **Empirical risk**:

$$L(\theta|X, Y) = \frac{1}{N}\sum_{n=1}^{N}\mathcal{L}(f_\theta(x_n), y_n)$$

- **Method of empirical risk minimization**:

$$\widehat{\theta} = \arg\min_\theta L(\theta|X, Y)$$

Estimation of empirical risk

- Generally it holds that:

$$L(\widehat{\theta}|X,Y) < L(\widehat{\theta}|X',Y')$$

  where X,Y is the training sample and X',Y' is the new data.
- $L(\widehat{\theta}|X',Y')$ can be estimated using :
  - separate **validation set**
  - **cross-validation**
  - **leave-one-out** method

Levels of fitting

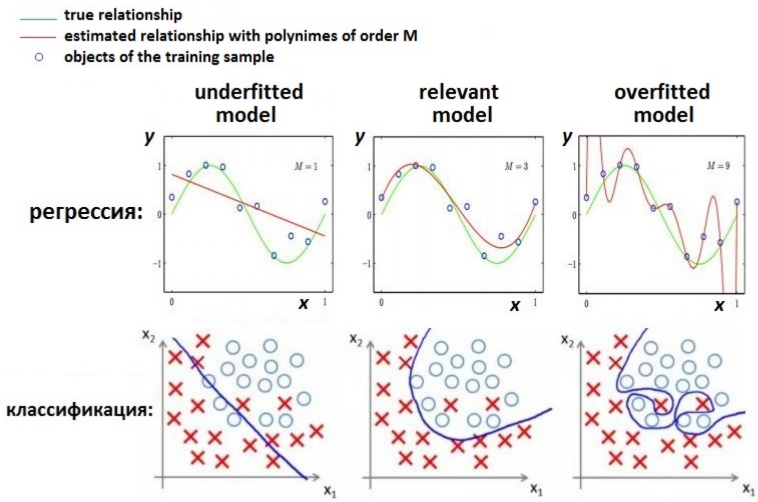
Underfitted model

Model that oversimplifies true relationship $\mathcal{X} \to \mathcal{Y}$.

Overfitted model

Model that is too tuned on particular peculiarities (noise) of the training set instead of the true relationship $\mathcal{X} \to \mathcal{Y}$.

Examples of overfitted/underfitted models



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Examples of ML applications

Classification:

- spam filtering
- search engine: do query and document match each other?
- is series of network transactions regular or a hacking attempt?
- will the client with given characteristics switch his mobile operator?
- will given client of a bank return his debt?
- does the signal correspond to the target or noise in radar detection?

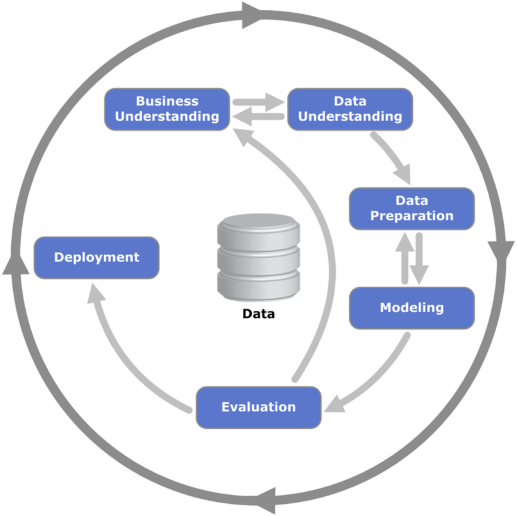
Labelling:

- assignment of topics to text documents

Regression:

- determine the flat price by its characteristics
- predict demand for certain product

CrispDM methodology



CrispDM general comments

- Log each step
    - quantitative: procedures and results in report.
    - qualitative: explain why certain option was taken and alternative options ignored.

CrispDM - Business understanding

- Understand business goals and constraints
- State business objective in business terms
- State relevant data mining objective in technical terms
- State success criteria
- Produce plan of project

CrispDM - Data understanding

- Collect data
- Understand data
    - qualitative meaning (what and how was measured)
    - quantitative distribution (data type, range, variance, skewness)
- Explore data
    - basic dependencies
    - interesting subsets
    - statistical analysis
- Quality check
    - outliers
    - missing data
    - errors in measurements

CrispDM - Data preparation
usually takes most of the time

- Select data (select datasets, records, attributes)
- Clean data
    - missing values
    - outliers
    - erroneous values
    - inconsistent groups of attributes
- Construct data
    - derive attributes (normalization, aggregation, composition)
    - use background knowledge
    - fill missing values
- Integrate data together into connected structures (e.g. joined tables)
- Format data (uppercase/lowercase, encoding, etc.)

CrispDM - Modeling

- Select relevant models
  - depending on data mining objective
  - depending on data properties (possibly need to return to data preparation)
- Divide dataset into training/validation/test sets
- Build models
  - choose initial values for model parameters
  - choose parameter estimation techniques
  - estimate parameters
  - post-process results using domain knowledge

CrispDM - Evaluation

- evaluate model output quality using technical data mining criteria
    - compare to baseline
    - reliability of results (statistical significance, dependence on specific data assumptions)
    - check for systematic errors and interpret them (may be caused by missed factors/constraints)
- evaluate resulting models (interpretability, efficiency, scalability)
- analyze final business effect

CrispDM - Deployment

- plan deployment
- plan monitoring and maintaince
- produce final report
- review project experience
    - from project team
    - from customers

Notation used in the course

- If this corresponds the context and there are no redefinitions, then:
  - x - vector of known input characteristics of an object
  - y - predicted target characteristics of an object specified by x
  - x_i - i-th object of a set, y_i - corresponding target characteristic
  - x^k - k-th feature of object specified by x
  - x_i^k - k-th feature of object specified by x_i
  - D - dimensionality of the feature space: $x \in \mathbb{R}^D$
  - N - the number of objects in the training set
  - X - design matrix, $X \in \mathbb{R}^{NxD}$
  - $Y \in \mathbb{R}^N$ - target characteristics of a training set
  - $\mathcal{L}(\widehat{y}, y)$ - loss function, where y is the true value and $\widehat{y}$ is the predicted value.
  - $\{\omega_1, \omega_2, ...\omega_C\}$ - possible classes, C - total number of classes.
  - $\widehat{z}$ defines an estimate of z, based on the training set: for example, $\widehat{\theta}$ is the estimate of θ, $\widehat{y}$ is the estimate of y, etc.