MACHINE LEARNING

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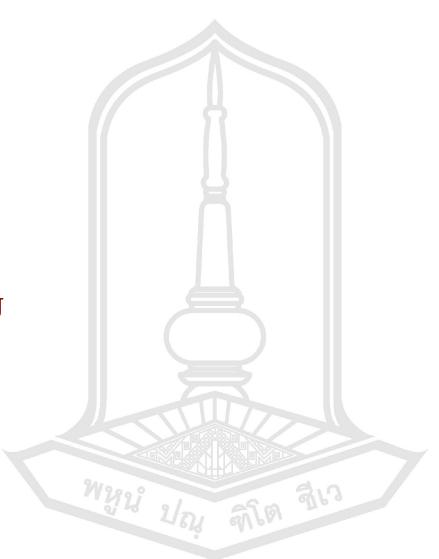
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MACHINE LEARNING

Introduction to machine learning

Olarik Surinta, PhD. Lecturer



Data Science Involves

- Data science is about using data to make decision that drive actions.
- Data science process involves:
 - Data selection
 - Preprocessing
 - Transformation
 - Data Mining
 - Delivering value from data: Interpretation and evaluation



Data Science

- Data Science is fat too complex
 - Cost of accessing/using efficient ML algorithms is high
 - Comprehensive knowledge required on different tools/platforms to develop a complete ML project
 - Difficult to put the developed solution into a scalable production stage



Machine Learning

- Machine learning is a subset of Artificial Intelligence (AI) where the machine is trained to learn from it's past experience.
- The past experience is developed through the data collected. Then it combines with algorithms such as Naive Bayes, Support Vector Machine, Neural Network to deliver the final results.



Machine Learning

 Using Known data, develop a model to <u>predict</u> unknown data.

Known data: Big enough archive, previous observations, past data

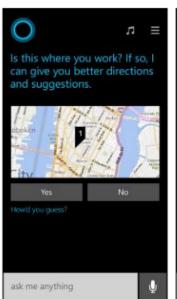
Model: Known data + Algorithms (ML algorithms)

Unknown Data: Missing, Unseen, not existing,

future data

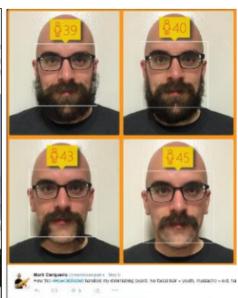


Why Machine Learning?













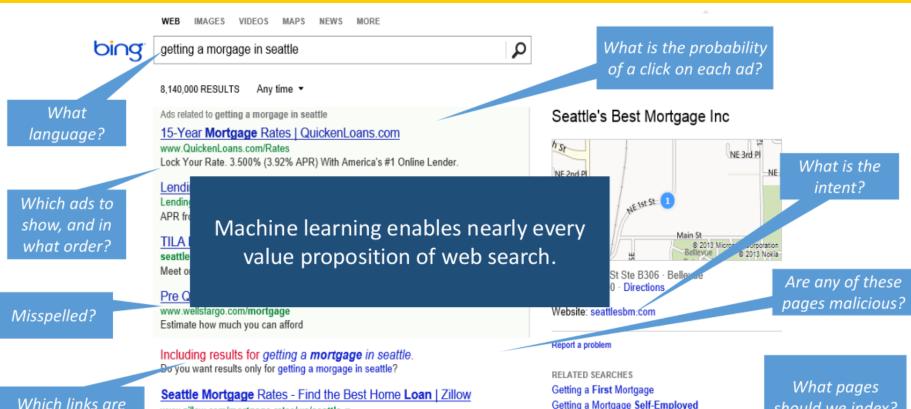


Applications of machine learning

- Web search: ranking page based on what you are most likely to click on.
- **Finance**: decide who to send what credit card offers to. Evaluation of risk on credit offers. How to decide where to invest money.
- **E-commerce**: Predicting customer. Whether or not a transaction is fraudulent.
- Robotics: how to handle uncertainty in new environments. Autonomous. Self-driving car.



Semantic web search



most likely to get clicked?

www.zillow.com/mortgage-rates/wa/seattle 🔻

See up to the minute Seattle mortgage rates and find Seattle Washington's best, lowest possible quote with Zillow Mortgage Marketplace.

Seattle's Best Mortgage

www.seattlesbm.com *

Get the best mortgage loan for you at Seattle's Best Mortgage. (CL#117721) When you decide to buy a home or refinance a mortgage, it's a big step.

11911 Ne 1st St Ste B306, Bellevue · (425) 228-7000 · Directions · Bing Local

Getting a Mortgage Self-Employed

Getting a Mortgage Loan Approved

Getting a Mortgage On Land

Getting a Mortgage in 2013

How to Get a Mortgage License

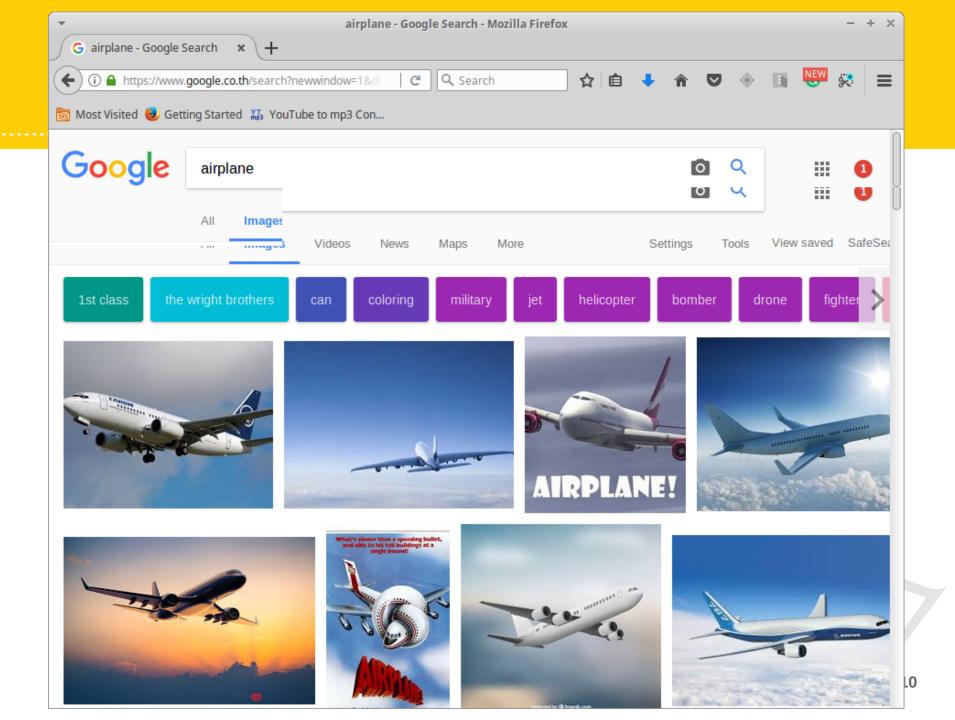
How to Get a Mortgage After Bankruptcy

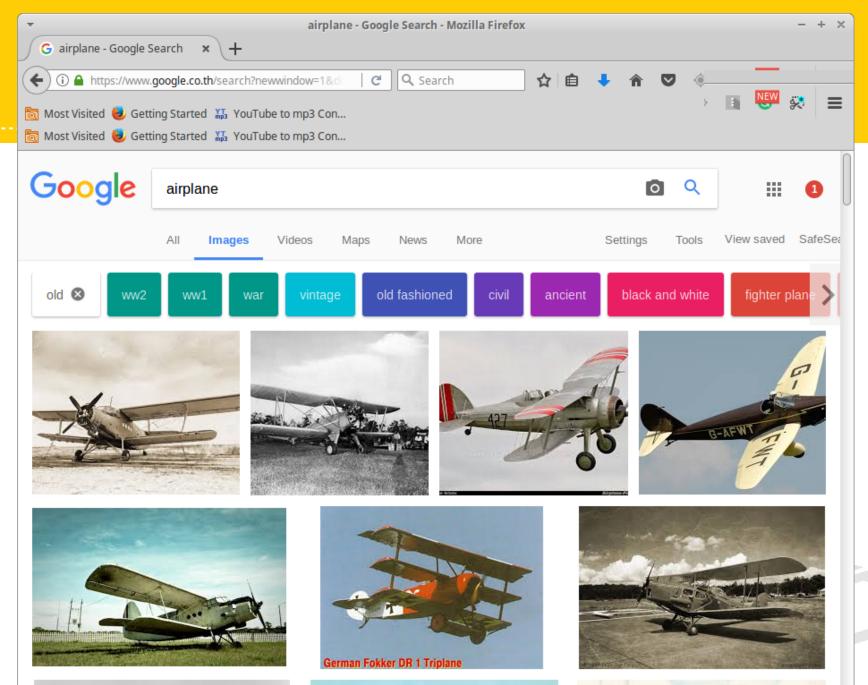
Mortgage Calculator

Ads related to getting a morgage in seattle

should we index?

What ad pricing will optimize revenue?





Applications of machine learning

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Text analytics: User reviews

Positive

Text Analytics - Preview by Azure Machine Learning

Demo

Sample Code

Try out the Azure ML Text Analytics service - for free.

To use the service in production, you can get access to its API by signing up for it (click on "Sign Up" on the right pane on that page). For questions/comments, please use the "Feedback" button in the top right.

I love this presentation. I found it very useful.

Analyze

Sentiment:

98 %

Key phrases highlighted below:

I love this presentation. I found it very useful.

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Negative

Text Analytics - Preview by Azure Machine Learning

Demo

Try out the Azure ML Text Analytics service - for free.

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I hate this presentation. I found it very useless.

Analyze

Sentiment:



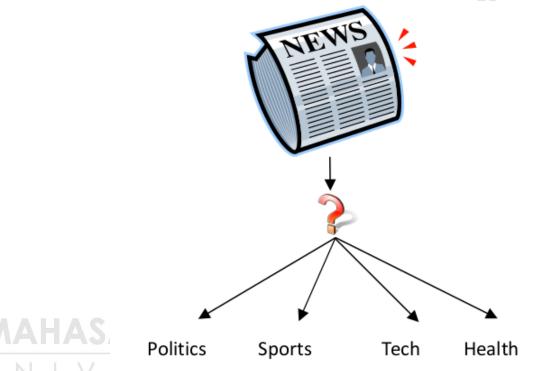
Key phrases highlighted below:

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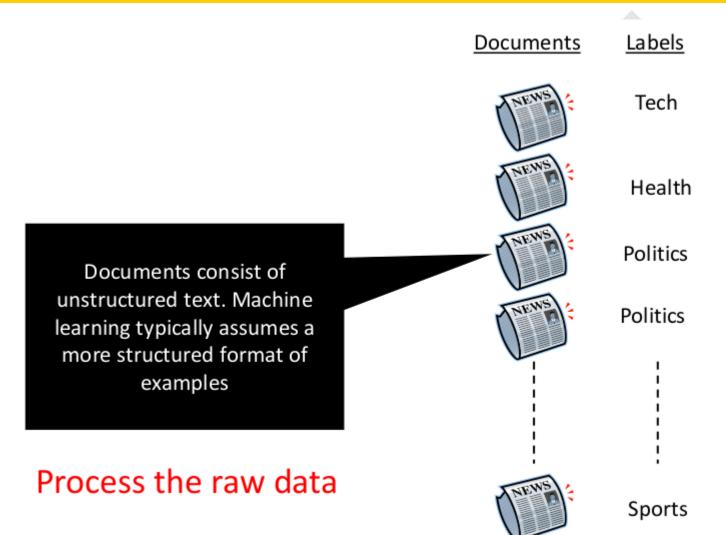
Text classification

 Classify a news article as (politics, sports, technology, health, etc.).

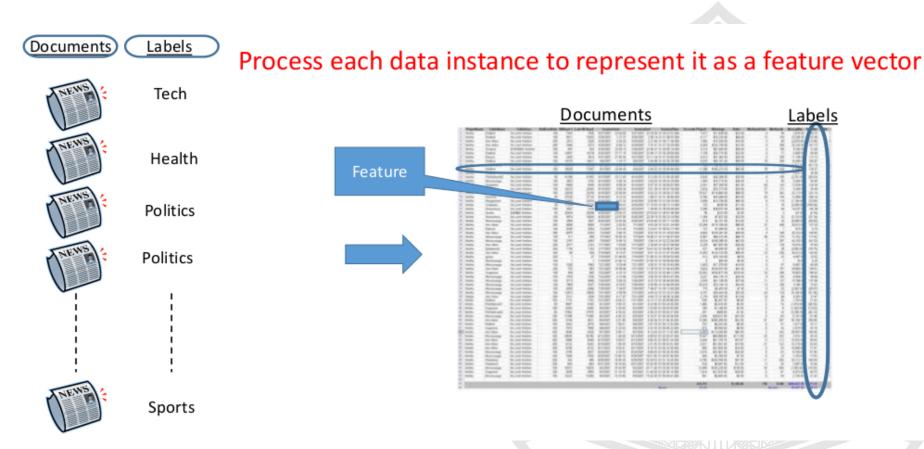


Using known data, develop a model to predict unknown data.

Known data (Training data)



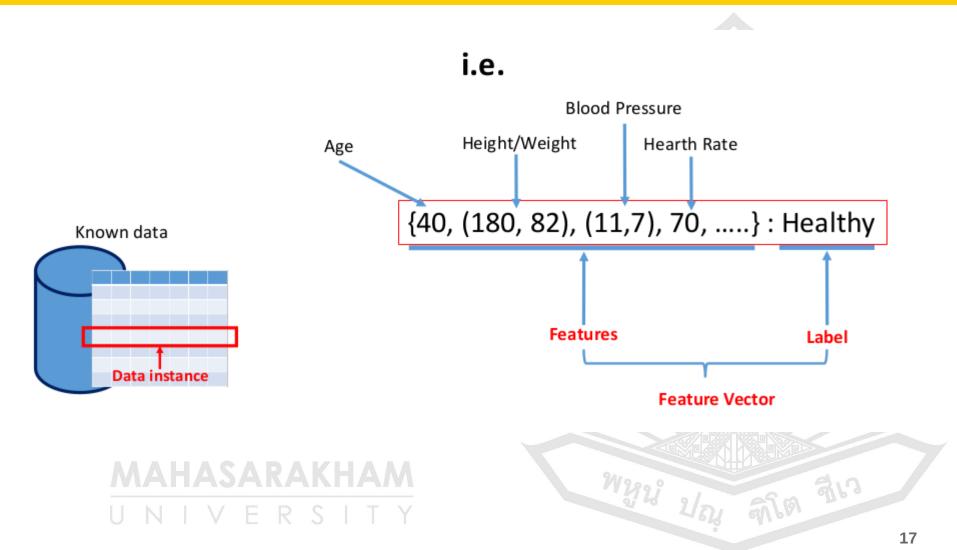
Known data (Training data)



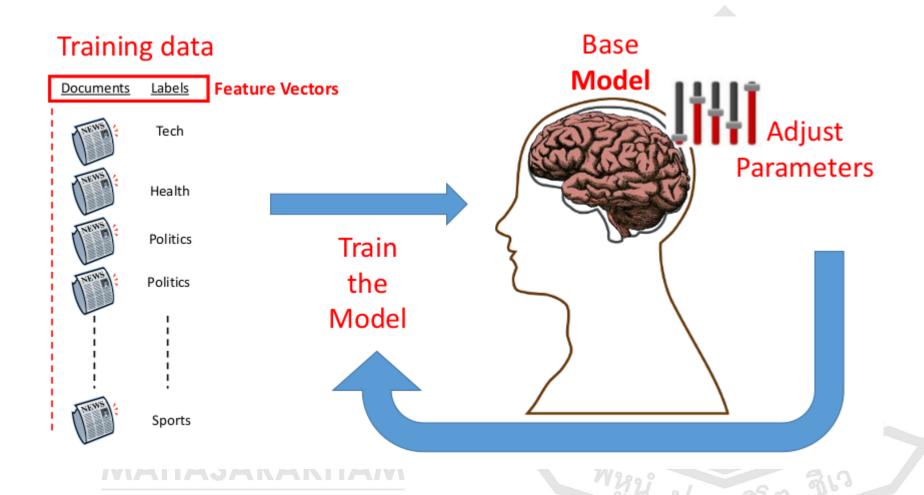
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Using **known data**, develop a **model** to <u>predict</u> **unknown data**.

Feature vector

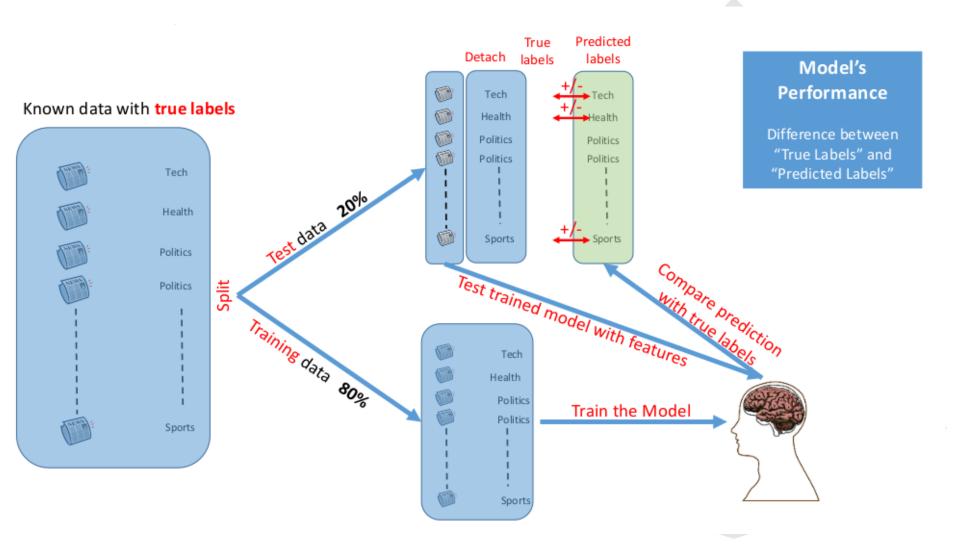


Developing a model



Using **known data**, develop a **model** to <u>predict</u> **unknown data**.

Model's Performance



Steps to build a machine learning solution



Applications of machine learning

- Web search: ranking page based on what you are most likely to click on.
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What are the steps used in machine learning

Collecting data

 Be it the raw data from excel, access, text files etc.

Preparing the data

 Any analytical process thrives on the quality of the data used. One needs to spend time determining the quality of data and then taking steps for fixing issues such as missing data and treatment of outliers.



What are the steps used in machine learning

Training a model

 This step involves choosing the appropriate algorithm and representation of data in the form of the model. The cleaned data is split into two parts - train and test set.
 The first part (training data) is used for developing the model. The second part (test data) is used as a reference.

Evaluating the model

To test the accuracy, the second part of the data is used.
 A better test to check accuracy of model is to see its performance on data which was not used at all during model build.



What are the steps used in machine learning

Improving the performance

- This step might involve choosing a different model altogether or introducing more variables to augment the efficiency.
- That's why significant amount of time needs to be spent in data collection and preparation

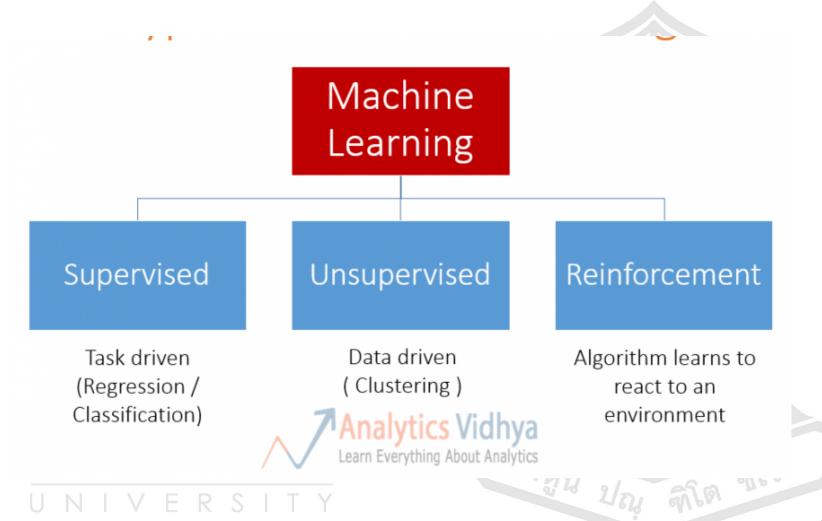


Machine learning algorithms

- ML algorithm defines how your model will react
- Which algorithm to use? Depends on:
 - Data quality
 - Data size
 - What you want to predict
 - Time constraint
 - Computation power
 - Memory limits



Types of machine learning



Supervised vs Unsupervised learning

- Supervised Learning: You give to the computer some pairs of inputs/outputs, so in the future when new inputs are presented you have an intelligent output.
- Unsupervised Learning: You let the computer learn from the data itself without showing what is the expected output.

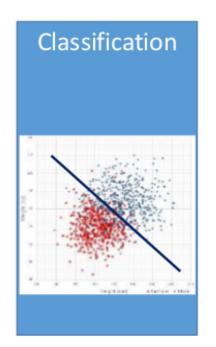


Supervised vs Unsupervised learning

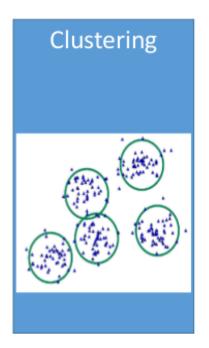
- Supervised learning examples
 - This customer will like coffee
 - This network traffic indicates a denial of service attack
 - MAHASARAKHAM U N I V E R S I T Y

- Unsupervised learning examples
 - These customers are similar
 - This network traffic is unusual

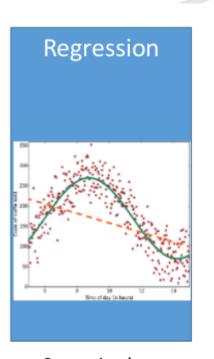
Common classes of algorithms



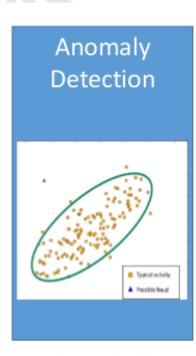
Supervised



UnSupervised



Supervised



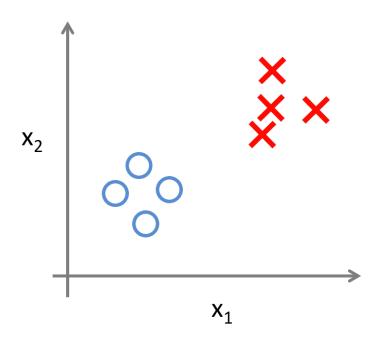
Supervised





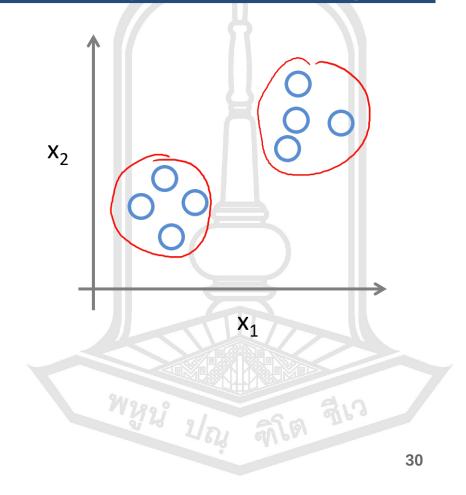
Supervised vs Unsupervised learning

Supervised Learning

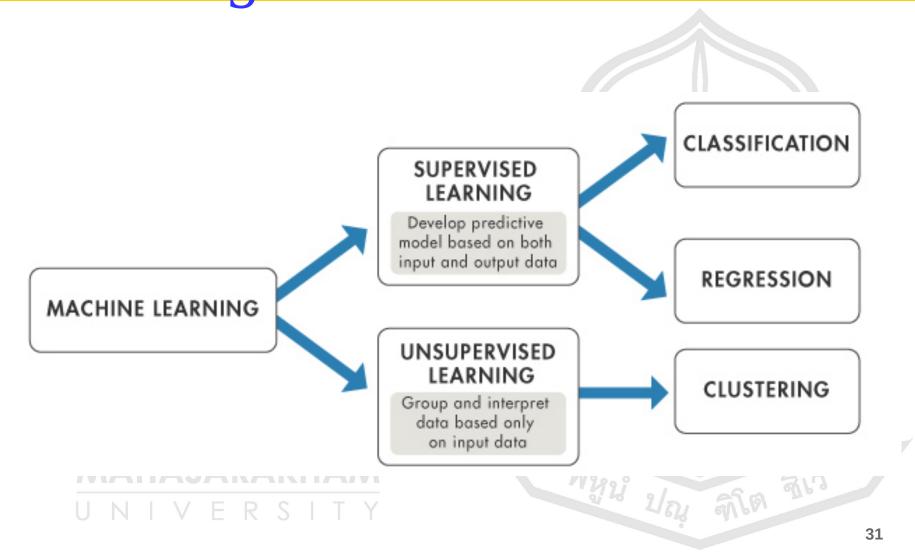


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Unsupervised Learning



Supervised vs Unsupervised learning



MACHINE LEARNING



UNSUPERVISED LEARNING

CLASSIFICATION

REGRESSION

CLUSTERING

Support Vector Machines

Linear Regression, GLM K-Means, K-Medoids Fuzzy C-Means

Discriminant Analysis

SVR, GPR

Hierarchical

Naive Bayes

Ensemble Methods

Gaussian Mixture

Nearest Neighbor

Decision Trees

Hidden Markov Model

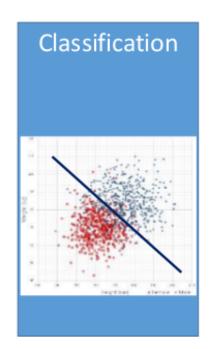
Neural Networks

Neural Networks

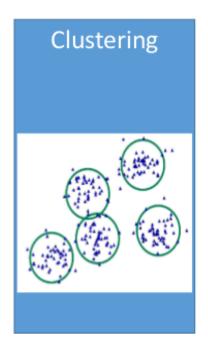
Neural Networks



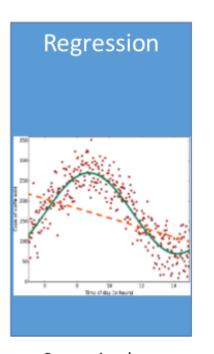
Common classes of algorithms



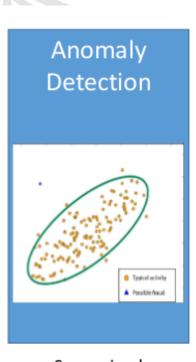
Supervised



UnSupervised



Supervised



Supervised





Why you need to know these algorithms?

- If you want to answer a YES|NO question, it is classification
- If you want to predict a numerical value, it is regression
- If you want to group data into similar observations, it is clustering





Classification

Scenarios:

- Which customer are more likely to buy, stay, leave
- Which transactions are fraudulent
- Which quotes are more likely to become orders
- Recognition of patterns: speech, speaker, image, movement, etc.
- Algorithms: Decision tree, Logistic Regression, SVM, ANN, etc.



Clustering

• Scenarios:

- Customer segmentation: divide a customer base into groups of individuals that are similar in specific ways relevant to marketing, such as age, gender, interests, spending habits, etc.
- Market segmentation
- Quantization of all sorts, such as, data compression, color reduction, etc.
- Pattern recognition
- Algorithms: k-means, Gaussian mixture model (GMM), mean shift



Regression

- Scenarios:
 - Stock prices prediction
 - Sales forecasts
 - Premiums on insurance based on different factors
 - Quality control: number of complaints over time based on product specs, utilization, etc.
 - Workforce prediction
 - Workload prediction
- Algorithms: bayesian linear, linear regression, ordinal regression, ANN, Boosted decision tree



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Regression vs Classification

- Does your customer want to predict| estimate a number (regression) or apply a label|categorize (classification)?
 - Regression problems
 - Estimate household power consumption
 - Estimate customer's income
 - Classification problems
 - Power station will|will not meet demand
 - Customer will respond to advertising

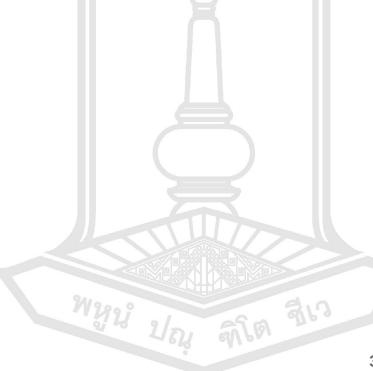


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Binary vs Multiclass classification

- Does your customer want a yes no answer?
 - Binary examples
 - Click prediction
 - yes|no
 - over|under
 - win|loss
 - Multiclass examples
 - Kind of tree
 - Kind of network attack
 - Type of heart disease



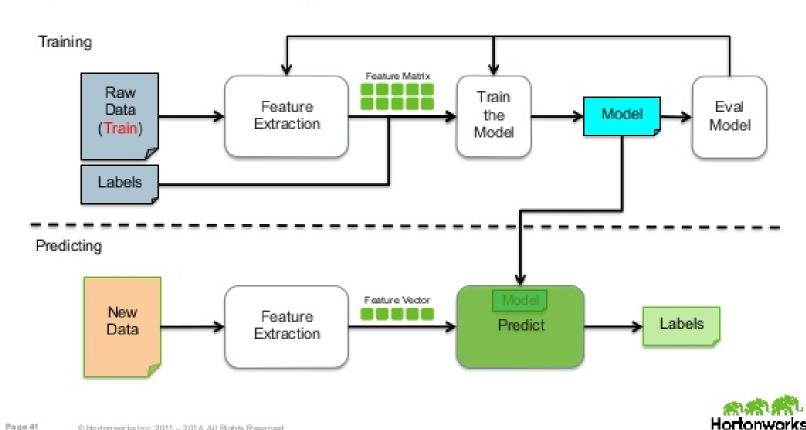


Supervised learning

Supervised Learning Workflow

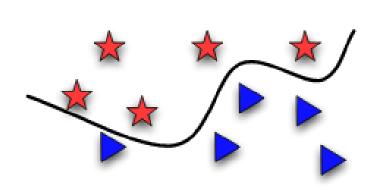
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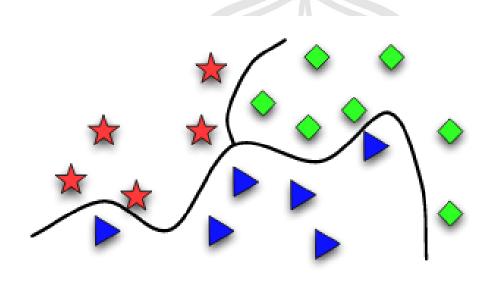
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Classification problems





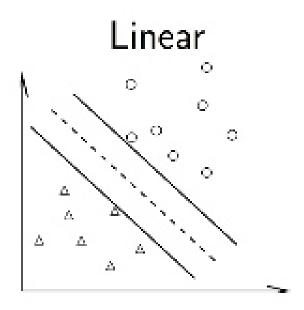
Binary classification



3-class classification

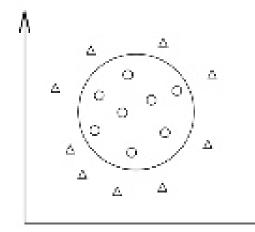
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Linear / Nonlinear Classification



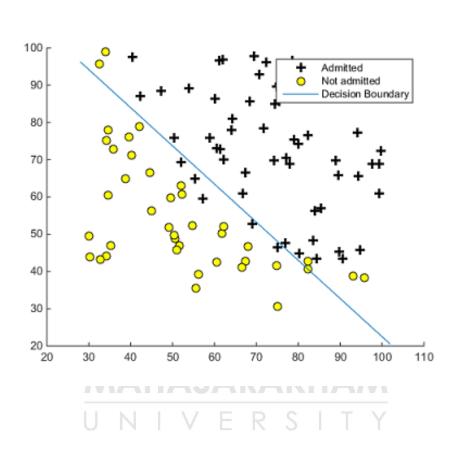
Linear – In the data's original input space, labels can be classified by a linear decision boundary.

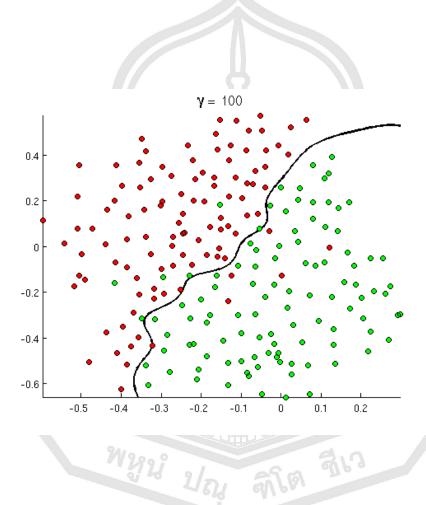
Nonlinear



Nonlinear – The classifiers have nonlinear, and possibly discontinuous decision boundaries.

Linear vs Nonlinear





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