

# Introduction to Machine Learning

Nicolas Keriven  
CNRS, IRISA, Rennes

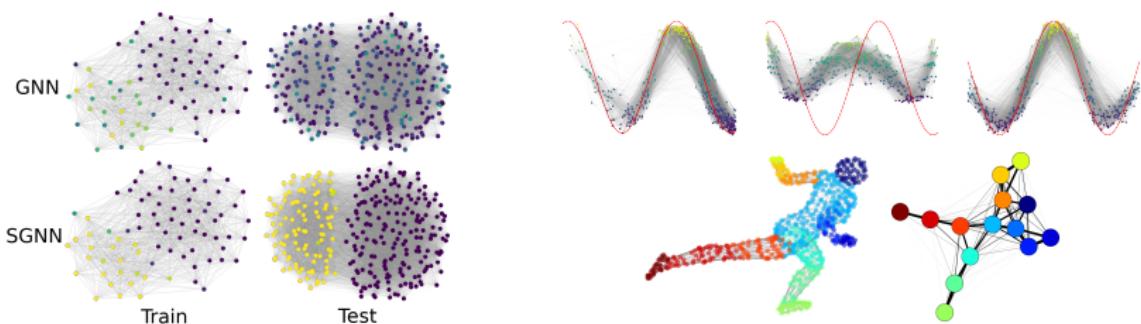
(material from Florent Chatelain, Olivier Michel)

ENSTA 2023

## The presenter

Nicolas Keriven

- ▶ 2010-2014 : Ecole polytechnique (X10), Master MVA
- ▶ 2014-2017 : Ph.D. at Inria Rennes
- ▶ 2017-2019 : Post-doc at ENS Ulm
- ▶ 2019 : Chargé de Recherche CNRS at Gipsa-lab, Grenoble
- ▶ 2023 : join IRISA, Rennes
- ▶ Research interest : ML theory, dimensionality reduction, Graph ML, Graph Neural Networks



## Organization

- ▶  $8 \times 3h$  lecture and practices sessions

	Wednesday	Thursday	Friday	Monday	Tuesday
09h30-12h45	Intro		SVM	Introduction to deep learning	Advanced Deep Learning
<b>Lunch</b>					
14h15-17h30	PCA + Discr. analysis	Linear models + Regul.	Clustering	Time series, RL and RNN	

## Objectives

- ▶ Understand the theoretical basis of data science/machine learning/AI
- ▶ Implement/apply data science algorithms and models using state-of-the-art frameworks
- ▶ **Learn how to learn** : (of course) not exhaustive, and somewhat subjective!

## The material

- ▶ Slides (pdf) and notebooks available here :  
<https://gitlab.inria.fr/nkeriven1/ensta-mt12>
- ▶ Jupyter notebooks are available to illustrate concepts and methods in Python (.ipynb files)
- ▶ Notebooks can be run remotely on Google Colab

Part of this material is from previous years' presenters, Florent Chatelain (McF, GIPSA-lab) and Olivier Michel (CNRS, GIPSA-lab).

## Additional material

### Reference books

-  Trevor Hastie, Robert Tibshirani et Jerome Friedman (2009) The Elements of Statistical Learning (2nd Edition) *Springer Series in Statistics*
-  Christopher M. Bishop (2007) Pattern Recognition and Machine Learning *Springer*
-  Kevin P. Murphy (2012) Machine Learning. A Probabilistic Perspective *MIT Press*

### Supplementary materials, datasets, online courses, ...

-  <https://www.coursera.org/course/ml> very popular MOOC (Andrew Ng)
-  <https://work.caltech.edu/telecourse.html> more involved MOOC (Y. Abu-Mostafa)
-  [https://scikit-learn.org/stable/auto\\_examples/index.html](https://scikit-learn.org/stable/auto_examples/index.html)

Examples from the sklearn library

Many (many) more material online, learn how to find it, interpret it, use it!  
Always with a grain of salt

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#### Example of simple models

Parametric : linear regression

Non-parametric : k-NN and Nadaraya-Watson

#### Risk

#### Optimization

#### Model selection

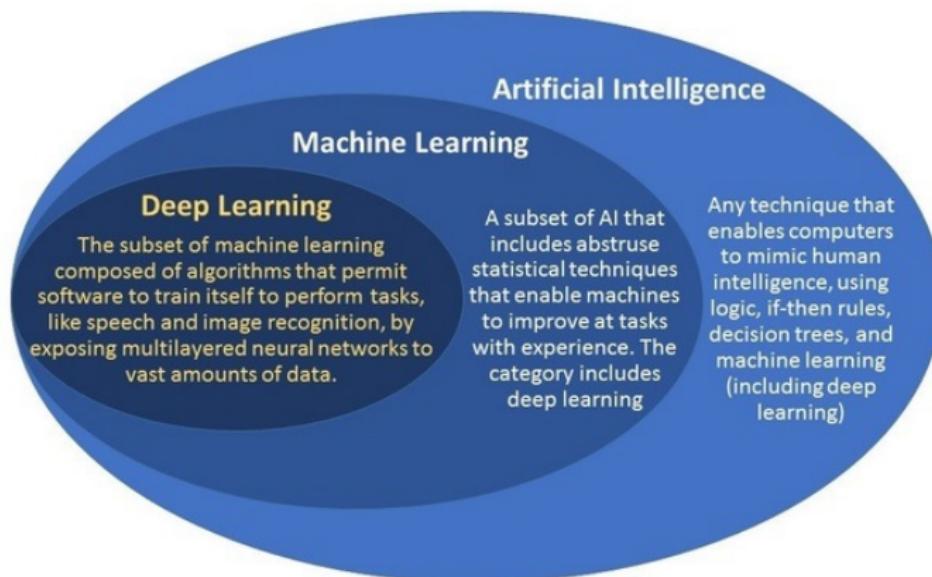
Overfitting

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#### Examples

## Machine Learning ⊂ Artificial Intelligence

A (simplified) picture...



## Data Science Objective

A (simplified !) picture...

### Objective of ML/Data Science

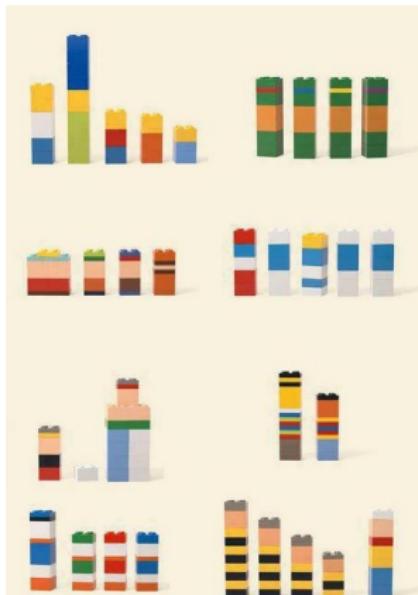
- ▶ How to extract knowledge or insights from data ?
- ▶ How to use it to solve real-life problems ?

Learning problems are at a cross-section of several applied and science domains :

- ▶ Machine learning arose as a subfield of Artificial Intelligence, Computer Science... Emphasis on (large scale) implementations and applications : algorithm centered
- ▶ Statistical learning arose as a subfield of Statistics, Applied Maths, Signal Processing, ... Emphasis on models and their interpretability : model centered
- ☞ There is much overlap : Data Science

## Learning problem

Often a problem of discovering/learning relevant features, and making “sense” of them...



## Definitions of Learning

### Machine Learning in Computer Science

Tom Mitchell (The Discipline of Machine Learning, 2006)

A computer program CP 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.

### Key points

- ▶ Experience E : data and algorithms
- ▶ Performance measure P : mathematical loss function... or intuitive observation !
- ▶ tasks T : utility
  - ▶ automatic translation
  - ▶ playing Go
  - ▶ ... doing what human does

## Experience E : the data !

Type of data : qualitatives / ordinales / quantitatives variables

text strings

speech time series

images/videos 2/3d dependences

networks graphs

games interaction sequences

...

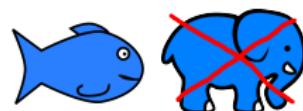
Big data (volume, velocity, variety, veracity)

Data are available "in the wild" but...

- ▶ importance of **preprocessings** (cleaning up, normalization, coding,...) Data preparation is a science in itself!
- ▶ importance of a **good representation** : from raw data to (usually) vectors

## Objective and performance measures P

- ▶ Performance is usually measured by a mathematical **loss function**
- ▶ “Learning”  $\Leftrightarrow$  minimizing the loss function on some training data
- ▶ Loss function **design** may not be obvious and the choice of function has tremendous effect ! (again, a field in itself)
  - ▶ Classifying fish/elephant : OK 😊
  - ▶ Playing Go : hmm...🤔 (AlphaGo, 2015)
  - ▶ “Solving the Minecraft diamond challenge” : ouch ! 😱 (DreamerV3, 2023)



### Generalization

- ▶ Perform well (minimize P) on **new data** (fresh data, i.e. **unseen during training**)

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## Classification vs regression

### Variable terminology

"Most often" :

- ▶ observed data called **input** variables, **predictors** or **features**, usually  $x$
- ▶ data to predict called **output** variables, or **responses**, usually  $y$

Example :  $x$  an image of an animal,  $y$  a class "cat/dog/other"



Type of prediction problem : regression vs classification

Depending on the type of the **output** variables  $y$

- ▶ quantitative data (continuous, e.g. age, height) : **regression**
- ▶ categorical data (discrete variables, e.g. cat/dog) : **classification**

Two very close problems. Many hybrid/not-as-easity-categorized tasks !

## Training, testing, generalization

- ▶ **Training set** : labelled data  $(x_1, y_1), \dots, (x_n, y_n)$
- ▶ **Test data** : new  $x$  unseen before, predict  $y$



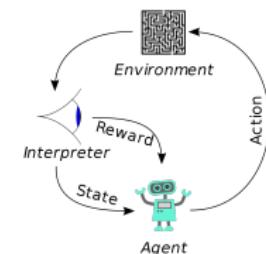
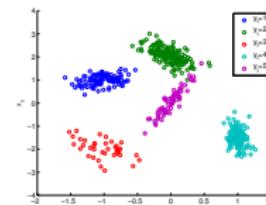
?

*Observed data*

- ▶ **“Learning”** : deriving a function of prediction / rule of classification  
 $\hat{f} : \mathcal{X} \rightarrow \mathcal{Y}$  using only the training data
- ▶ **Generalization** : obtaining a good performance on test data

## Three main categories of ML

- ▶ **Supervised learning** :  $\mathcal{T} = ((x_1, y_1), \dots, (x_n, y_n))$   
input/output couples are available to learn.
  - ▶ Goal : **Predict  $y$  on a new  $x$** .
  - ▶ Ex : labelling images.
  
- ▶ **Unsupervised learning** :  $\mathcal{T} = (X_1, \dots, X_n)$  only the inputs are available.
  - ▶ Goal : **discovering “interesting structures” in the data** (often used later in other tasks).
  - ▶ Ex : grouping users by preferences in a social network
  
- ▶ **Reinforcement learning** : the algorithm take **sequential actions** (streaming), receive **feedback** from the environment.
  - ▶ Goal : **take relevant actions, maximize “reward”**.
  - ▶ Ex : play Go



## Many variants/overlap

- ▶ **Semi-supervised** : some training data are labelled, some are unlabelled. Exploit both during training. → **Labelled data is expensive, unlabelled is cheap !**
- ▶ **Transfer learning** : use features from other tasks (pre-trained models).
- ▶ **Self-supervised** : unsupervised methods are used to produce "labels" used in downstream supervised training (often, go back and forth).
- ▶ etc, etc

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└ Example of simple models

  └ Parametric : linear regression

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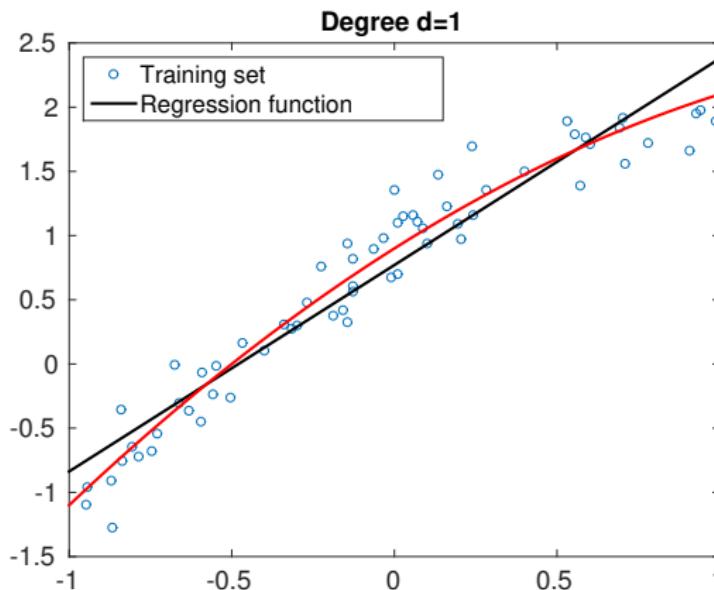
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## Linear regression

Fit an affine line to the data :



## Linear regression

The prediction rule is :

$$\hat{f}(x) = f_{\beta,b}(x) = \beta^\top x + b$$

where  $\beta \in \mathbb{R}^d$ ,  $b \in \mathbb{R}$  are unknown parameters.

Learning problem  $\Leftrightarrow$  Estimation of  $\beta, b$

Done by *minimizing* the “empirical risk” on the training data

$$\hat{\mathcal{R}}(\beta, b) = n^{-1} \sum_{i=1}^n L(f_{\beta,b}(x_i), y_i)$$

for some loss function  $L$ .

► Least-Square :

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

One of the most classical choice for regression.

► NB : in this case,  $\beta, b$  have an **explicit expression**. It is generally not the case, and they must be found with **optimization algorithms** like gradient descent.

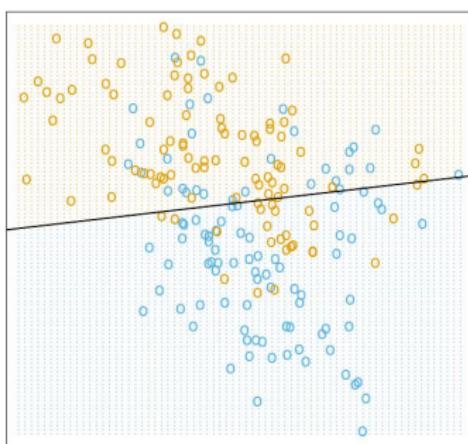
## Academic example of binary classification

- ▶ Binary output variables :  $y \in \{-1, +1\}$ ,
- ▶ the previous linear rule can be adapted with a simple threshold

$$\hat{y} = \begin{cases} +1 & \text{if } \hat{f}(x) \geq 0 \\ -1 & \text{if } \hat{f}(x) < 0 \end{cases}$$

- ▶ Black solid line is the decision boundary  $\hat{f}(x) = \beta^T x + b = 0$ .

Linear Regression of 0/1 Response



Example of a binary classification problem in  $\mathbb{R}^2$ .

## Parametric classification : simple linear model

We still use the empirical risk approach

$$\hat{\mathcal{R}}(\beta, b) = n^{-1} \sum_{i=1}^n L(f_{\beta,b}(x_i), y_i)$$

- ▶ Least-Square :  $L(f(x), y) = (f(x) - y)^2$  makes more “sense” for regression, but still give reasonable results.
- ▶ Logistic-Regression : transform  $f(x)$  into a probability that  $y = 1$

$$p(x) = \frac{1}{1 + e^{-f(x)}} \in [0, 1]$$

such that  $p(x) \rightarrow 1$  when  $f(x) \rightarrow \infty$ , and  $p(x) \rightarrow 0$  when  $f(x) \rightarrow -\infty$ . Then, use the negative log-likelihood of a Bernoulli variable that takes value 1 with probability  $p(x)$  (see later) :

$$L(f(x), y) = \begin{cases} -\log p(x) & \text{if } y = 1, \\ -\log(1 - p(x)) & \text{if } y = -1 \end{cases}$$

or, more succinctly,  $L(f(x), y) = \log(1 + e^{-yf(x)})$

## Introduction to Machine Learning

### Example of simple models

#### Non-parametric : k-NN and Nadaraya-Watson

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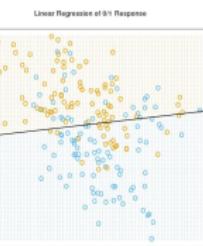
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## Parametric vs. non-parametric

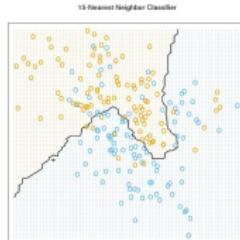
- ▶ Linear prediction is **parametric** : there is a fixed number of parameters to learn, that does not depend on the number of samples in the training set.

- ▶ Linear models
- ▶ Discriminant analysis
- ▶ Neural networks, etc.



- ▶ Some algorithms are **non-parametric** : the number of "parameters" to learn depend on the number of samples in the training set

- ▶ k-NN (just after)
- ▶ Decision tree (not in this course)
- ▶ Kernel methods



## k Nearest Neighbors ( $k$ -NN) for classification

- ▶ algorithm which is conceptually among the simplest of all machine learning algorithms
- ▶ The prediction  $\hat{f}(x)$  is simply the **majority class of the  $k$  closest element in the training set** in the training set.
- ▶ For the previous *binary* classification task  $y \in \{-1, 1\}$  :

$$\hat{f}(x) = \begin{cases} 1 & \text{if } \sum_{i \in N_k(x)} y_i \geq 0 \\ -1 & \text{else} \end{cases}$$

where  $N_k(x)$  contains the **indices of the  $k$  inputs  $x_i$  closest to  $x$**  in the training set.

- ☞ the number of neighbors  $k$  is an *hyperparameter* of the algorithm : its value must be fixed (positive integer) prior to applying the algorithm.

## k-NN : remarks

- ▶ “Closest” depend on a notion of **distance** (metric) between points  $d(x, x')$ . Euclidean distance  $\|x - x'\|$  is a classic choice, but many other exist depending on the type of data (tabular, text, images, etc.)
- ▶ k-NN lose in efficacy **in high dimension** (“curse of dimensionality”). Intuitively, **high-dimensional spaces are mostly empty**, and all points are “far” from each other. **Distances and predictions are not very relevant anymore.**
  - ☞ Dimension-reduction like PCA can (sometimes) be a solution...
- ▶ k-NN has no “training”, all the work is done at prediction. It is a **lazy algorithm**.

	Training	Prediction ( $n'$ points)
Linear Reg. (naive)	$O(nd^2 + d^3)$	$O(n'd)$
k-NN (naive)	N/A	$O(nn'd \log(k))$

- ▶ k-NN can be (very) costly for big datasets, there are *numerous* ways of accelerating it : trees to compute approximate distance (not lazy anymore!), dimension reduction, sketching...

## Nadaraya-Watson estimator

- Idea : Instead of taking the  $k$ -closest samples, take all samples, but with a weighted average, where the weights are lower for :

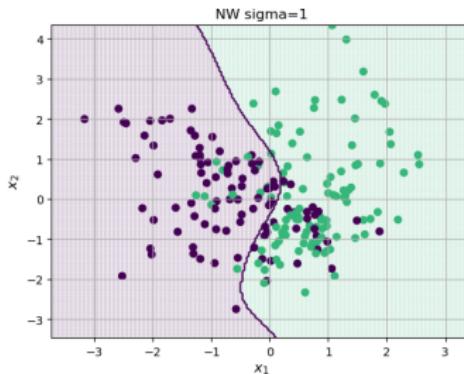
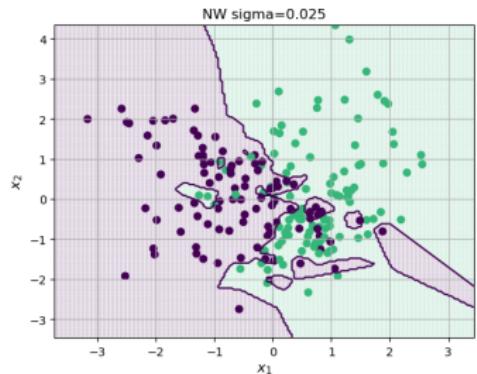
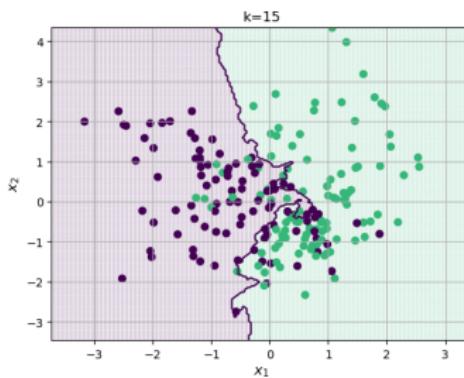
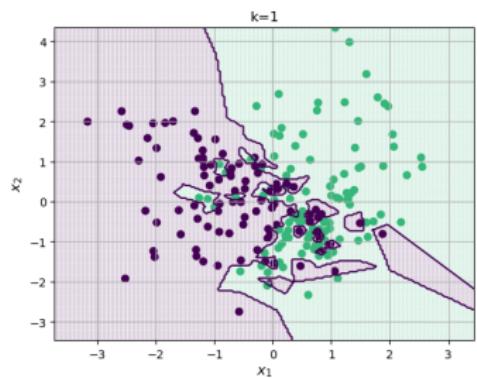
$$f_{NW}(x) = \sum_{i=1}^n w_i(x)x_i \text{ with } \sum_i w_i(x) = 1$$

for classification :  $\hat{f}(x) = 1$  if  $f_{NW}(x) \geq 0$ .

- $w_i(x)$  are generally defined through a kernel function  $k_\sigma(x, x_i)$  that decreases with the distance between points, which is then normalized. Eg Gaussian

$$k_\sigma(x, x_i) = e^{-\frac{\|x-x_i\|^2}{2\sigma^2}}, \quad w_i(x) = \frac{k_\sigma(x, x_i)}{\sum_{j=1}^n k_\sigma(x, x_j)}$$

## K Nearest-Neighbors vs NW



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## Empirical Risk Minimization (ERM) : a systematic approach

- ▶ Parametric model : seek a function  $f_\theta(x)$  parametrized by  $\theta \in \Theta$  such that  $y \approx f_\theta(x)$  (for regression), or  $yf_\theta(x) \gg 0$  (for classification)
  - ▶ Linear models, neural networks, etc.
- ▶ Generally done through a **loss function**  $L : \mathcal{Y} \times \mathcal{Y} \rightarrow \mathbb{R}_+$ . The ultimate goal is to minimize the **expected risk** (expected error, generalization error...):

$$\mathcal{R}(\theta) = \mathbb{E}_{(x,y)} L(f_\theta(x), y)$$

where the expectation is taken over the joint distribution of  $(x, y)$ . This ensure good generalization (theoretically, the best possible).

- ▶ Since the true expectation is not known in practice, we use the empirical risk over the training data (training error) :

$$\hat{\mathcal{R}}(\theta) = \frac{1}{n} \sum_i L(f_\theta(x_i), y_i)$$

- ▶ if  $(x_i, y_i)$  are independently and identically distributed (i.i.d.), the expected risk and empirical risk are “close” (law of large numbers)

## Loss functions

- ▶  $L(f(x), y)$  is often of the form  $L(f(x) - y)$  for regression and  $L(yf(x))$  for (binary) classification

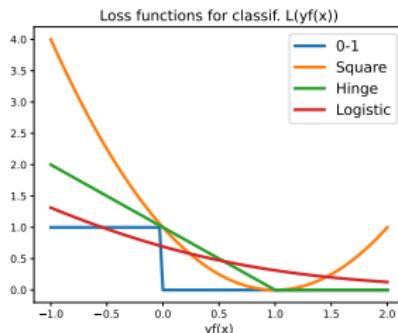
### Regression

The square loss  $L(f(x), y) = (f(x) - y)^2$  is by far the most popular approach

- ▶ the expected risk is then also known as the Mean Square Error (MSE)

### Binary classification

- ▶ **0-1 loss** :  $1_{yf(x)>0}$ . "Ideal" in some sense, but combinatorial and NP-hard to optimize.
- ▶ **Square loss** :  $(1 - yf(x))^2$ . Easy to optimize, but not very natural for classification.
- ▶ **Logistic loss** :  $\log(1 + e^{-yf(x)})$ . Very popular (in particular for multiclass classif.), also called "**Cross-entropy**"
- ▶ etc. [https://en.wikipedia.org/wiki/Loss\\_functions\\_for\\_classification](https://en.wikipedia.org/wiki/Loss_functions_for_classification)



## Exercise : True error rate

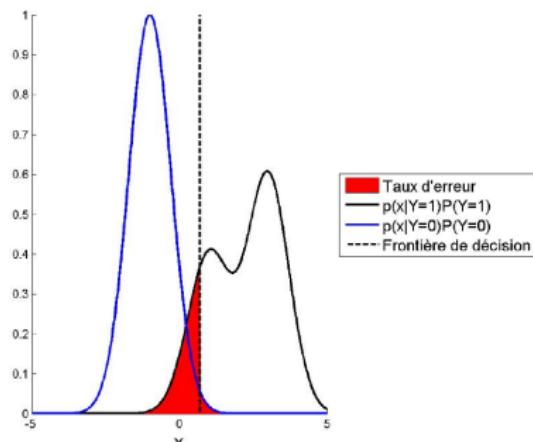
Consider a binary classification problem  $y \in \{0, 1\}$  with scalar data  $x \in \mathbb{R}$ . The  $0 - 1$  loss gives the misclassification probability :

$$\mathcal{R} = \mathbb{E}_{x,y}(1_{f(x) \neq y}) = \mathbb{P}(f(x) \neq y)$$

For a prediction rule  $f(x) = 0$  if  $x \leq t$ ,  $1$  otherwise, where  $t$  is a given threshold, and based on the

- ▶ class weights  $\Pr(y = 0)$ ,  $\Pr(y = 1)$
- ▶ class pdf's  $p(x|y = 0)$ ,  $p(x|y = 1)$

how can we compute the misclassification probability ?



The optimal classifier for the  $0 - 1$  loss is called the Bayes classifier (see next session).

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## Optimization

How to find the minimum  $\min_{\theta} \hat{\mathcal{R}}(\theta)$  ?

- ▶ This is done through **optimization algorithms**.
  - ▶ Optimization is **at the core** of modern ML !
  - ▶ The computational load ("GPU war") is vastly due to **training through optimization**.
- ▶ Overwhelmingly, the dominant approach is **gradient descent** (and its billions of variants). It is an **iterative** algorithm that start with some  $\theta^{(0)}$  and take a step at each iteration in the direction of steepest descent :

$$\theta^{(t+1)} = \theta^{(t)} - \eta \nabla_{\theta} \hat{\mathcal{R}}(\theta^{(t)})$$

## Gradient descent

$$\theta^{(t+1)} = \theta^{(t)} - \eta \nabla_{\theta} \hat{\mathcal{R}}(\theta^{(t)})$$

Quadratic example :  $f : x \mapsto x^T \Sigma x$

## Remarks

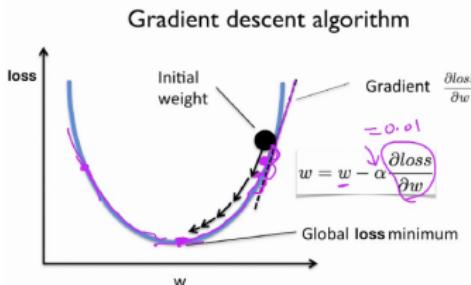
- Modern AI is largely due to the fact that nowadays (Python) libraries **can compute gradient automatically through "auto-differentiation"**. This can be done extremely efficiently with GPUs.

```

1 import torch
2 theta = torch.tensor(something, requires_grad=True)
3 loss = f(theta) # some function f using only basic operations
4 loss.backward() # compute the gradient by backprop
5 theta.grad # contains the gradient
6

```

- Most of the theory applies to **convex optimization**. Non-convex optimization is “not supposed to work”, but it “does” for modern neural networks. It is still very mysterious !



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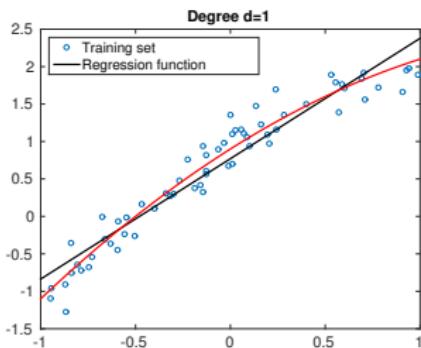
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## Simple linear model classification

A major problem in ML is choosing the function class/hyperparameters of the model.

For instance, consider the linear regression problem



- ▶ Is there a room for improvement of the classification performance?

## Feature engineering

One simple idea is to **compute more features**, and apply again a linear model **in higher dimension**.

Linear regression : model order  $p$

E.g.  $q$ th degree polynomial regression :  $p = q + 1$  parameters  $\beta_k$  s.t.

$$\hat{f}(x) = \beta_0 + \beta_1 x + \beta_2 x^2 + \dots + \beta_q x^q = x_q^\top \beta$$

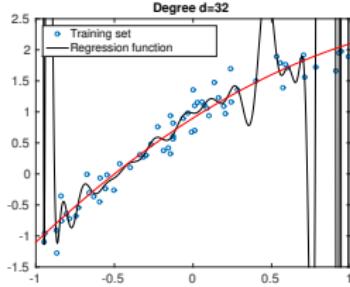
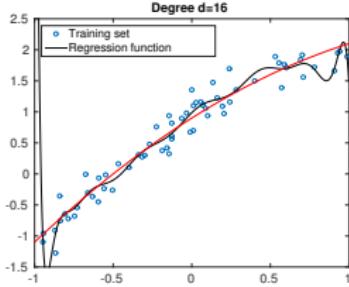
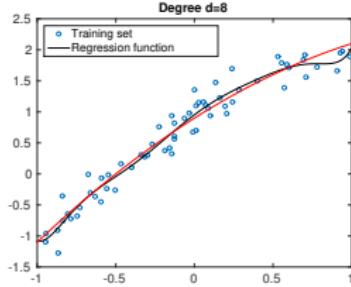
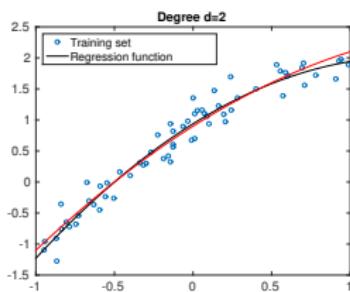
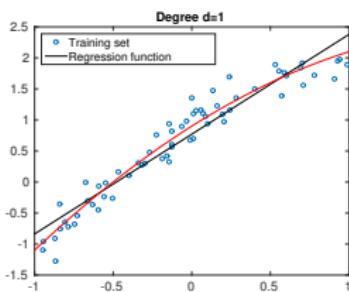
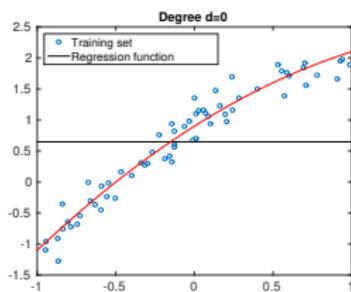
where

$$x_q = [1, x, x^2, \dots, x^q],$$

$$\beta = [\beta_0, \beta_1, \beta_2, \dots, \beta_q]$$

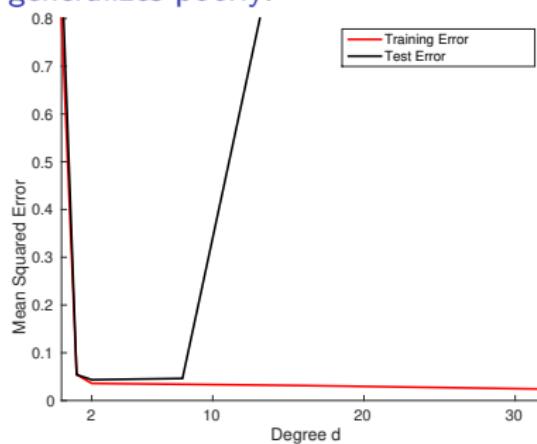
## Linear regression : complexity vs stability

How to choose  $d$ ?



## Linear Regression : Test error vs Train Error

When  $q$  increases, the training error decreases, but the test error increases. This is the **over-fitting** phenomenon : the model fits “too much” the training data, and generalizes poorly.



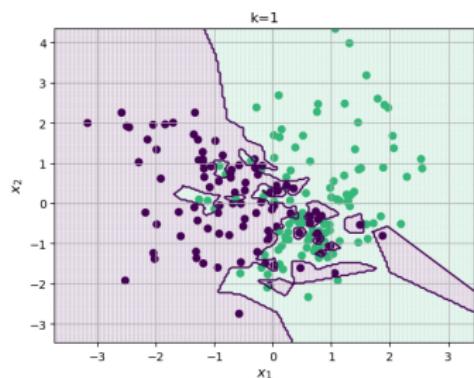
- ▶ True error rate (i.e. error rate for test data not used for learning) minimized when  $q = 2 \dots$
- ▶ ... true generative model : order  $q = 2$  polynomial (+ white noise)

☞ One cannot use the training error to select the model !

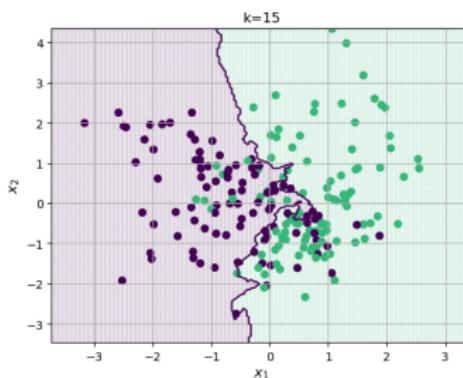
## Model Selection : under/over-fitting tradeoff

Is it also true for non-parametric models like  $k$ -NN ?

Recall the pictures



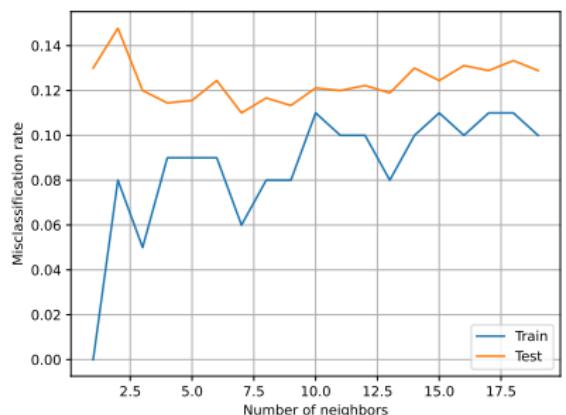
$k = 1$



$k = 15$

- ▶  $k = 1 \rightarrow$  training error is always 0 ! Explain why.
- ▶ Question : in your opinion, which one gives the best classification rule ?

## $k$ -NN : train vs test



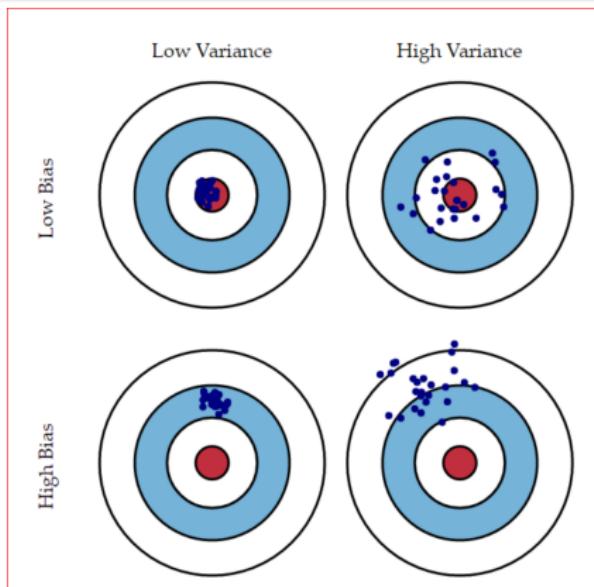
Train and test error (misclassification rate) vs the flexibility of the  $k$ -NN algorithm

- ▶ when  $k = 1$ , the model becomes too flexible ← over-fitting
- ▶ when  $k$  is large, the model becomes too simple ← under-fitting
- ▶  $k = 7$  is the optimal choice for this dataset

## Fundamental trade-off : Bias vs Variance

### Definition

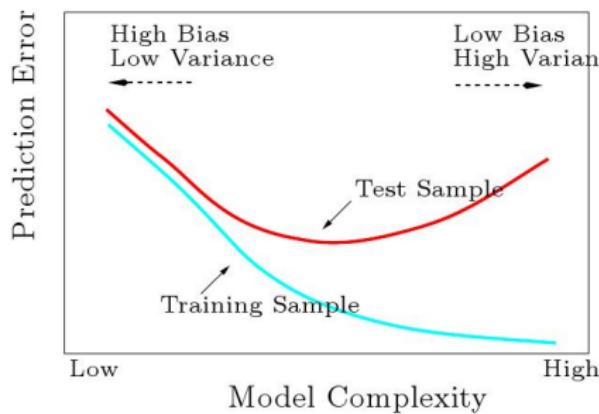
- ▶ **Bias** : how much the model is **centered** on the true answer
- ▶ **Variance** : how much the model has high **stochastic variations**



## Fundamental trade-off : Bias vs Variance

### Relation with over/under-fitting

- ▶ too simple model (high bias) → **under-fitting**
  - ▶ the model is too simple to fit the true function
- ▶ too complex model (high variance) → **over-fitting**
  - ▶ the model overfits the training data, and gives random garbage on test data



## Bias/variance : mathematical definition

- ▶ Consider a model

$$y = f^*(x) + \epsilon,$$

where  $\epsilon$  is some centered noise  $\mathbb{E}(\epsilon) = 0$ .

- ▶ Consider a prediction rule  $\hat{f}_D(x)$  that depends on some training dataset  $D = \{(x_i, y_i)\}_{i=1}^n$ .
- ▶ Property : we have the decomposition of the MSE

$$\mathbb{E}_{D,\epsilon} \left[ (y - \hat{f}_D(x))^2 \right] = \text{Var}_D \left[ \hat{f}_D(x) \right] + \text{Bias}_D \left[ \hat{f}_D(x) \right]^2 + \text{Var} [\epsilon]$$

Proof : see [https://en.wikipedia.org/wiki/Bias-variance\\_tradeoff](https://en.wikipedia.org/wiki/Bias-variance_tradeoff)

- ▶ Where :

- ▶  $\text{Bias}_D \left[ \hat{f}_D(x) \right] = \mathbb{E}_D(\hat{f}_D(x)) - f^*(x)$  reflects how much the model is centered on  $f^*$
- ▶  $\text{Var}_D \left[ \hat{f}_D(x) \right] = \mathbb{E}_D \left[ (\hat{f}_D(x) - \mathbb{E}_D(\hat{f}_D(x)))^2 \right]$  reflects how much the model varies with  $D$
- ▶  $\text{Var} [\epsilon]$  is the irreducible part, the level of noise.

## Table of Contents

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Basic Definitions

Example of simple models

  Parametric : linear regression

  Non-parametric : k-NN and Nadaraya-Watson

Risk

Optimization

Model selection

  Overfitting

  Validation

Examples

## Model Assessment/Validation

- ▶ **Pbm** : we have only access to the training data, but we cannot select the model/hyperparameters through the empirical risk alone (overfitting)
- ▶ **Idea** : separate the training set, use part of it to approximate the generalization error (do **not** include that part in the training !) and use that to select the model.
- ▶ This held-out part of the training set is called the **validation set**.



- ▶ But
  - ▶ only part of the data is used to train the model : to preserve performance, the validation set must not be too large
  - ▶ To have a good approximation of the test error, the validation set must be large !
- ▶ standard solution : **cross-validation**, e.g. K-fold Cross-Validation

## K-fold Cross-Validation (CV) : Principle

- ▶ Idea : take **several** different validation sets, for each train a model, average the validation errors.
- ▶ In practice split the data in  $K$ -folds, here  $K = 5$  :

$\hat{\mathcal{R}}_1(\hat{f}_1, \lambda)$	Validation	Train	Train	Train	Train
$\hat{\mathcal{R}}_2(\hat{f}_2, \lambda)$	Train	Validation	Train	Train	Train
$\hat{\mathcal{R}}_3(\hat{f}_3, \lambda)$	Train	Train	Validation	Train	Train
$\hat{\mathcal{R}}_4(\hat{f}_4, \lambda)$	Train	Train	Train	Validation	Train
$\hat{\mathcal{R}}_5(\hat{f}_5, \lambda)$	Train	Train	Train	Train	Validation

where  $\lambda$  is some hyperparameter of the model/method

- ▶ Estimate of Test error :

$$\text{CV}(\hat{f}, \lambda) = \frac{1}{K} \sum_{k=1}^K \hat{\mathcal{R}}_k(\hat{f}_k, \lambda)$$

- ▶ Usually  $K=5$  or  $10$  is a good trade-off ( $K=n$  is called leave-one-out)

## Conclusions

Model assessment methods are an essential tool for data analysis, especially for big datasets involving many predictors

### Cross-validation

- ▶ generic and simple procedure that can be used for any supervised problem
- ▶ provides a direct estimate of the test error.
- ▶ Can be used for model selection and/or hyperparameter tuning
- ▶  $K$ -fold (with  $K = 5$ , or  $K = 10$ ) is a standard choice, but there exists many variants depending on the problem, e.g.
  - ▶ *stratified*  $K$ -fold to ensure that all the folds have roughly the same average response value ← useful for classification to be sure that each fold contains roughly the same proportions of class labels.
  - ▶ *hold-out* cross-validation for time-series where a subset (split temporally) of the data is reserved for validating the model performance

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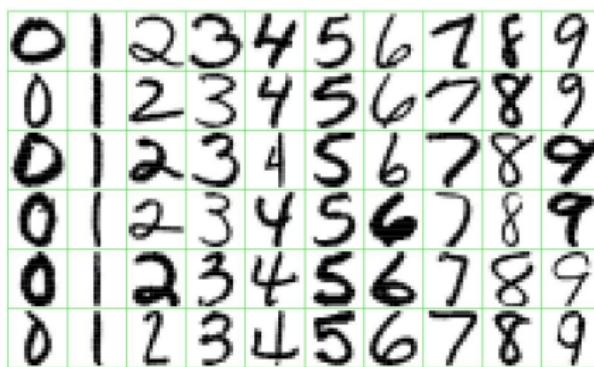
Overfitting

Validation

Examples

## Examples of Tasks

Recognition of handwritten digits (US postal envelopes)



- ☞ Predict the class ( $0, \dots, 9$ ) of each sample from an image of  $16 \times 16$  pixels, with a pixel intensity coded from 0 to 255
- ▶ Low error rate to avoid wrong allocations of mails !
- ▶ Historically one of the first, most popular image dataset : [MNIST](#)

Supervised classification

## Examples of Tasks

### Spams Recognition

#### Spam

WINNING NOTIFICATION  
We are pleased to inform you of the result  
of the Lottery Winners International  
programs held on the 30th january 2005.  
[...] You have been approved for a lump sum  
pay out of 175,000.00 euros.  
CONGRATULATIONS!!!

#### No Spam

Dear George,  
Could you please send me the report #1248 on  
the project advancement?  
Thanks in advance.

Regards,  
Cathia

- ☞ Define a model to predict whether an email is spam or not
- ▶ Low error rate to avoid deleting useful messages, or filling the mailbox with useless emails
- ▶ One of the most deployed application today !!

supervised classification

## Examples of Tasks

### Recommender systems

	Movie A	Movie B	Movie C	Movie D
User 1	Like	Dislike	Like	Like
User 2		Like	Dislike	Dislike
User 3	Like	Like	Dislike	
User 4	Dislike		Like	
User 5	Like	Like	Dislike	Dislike

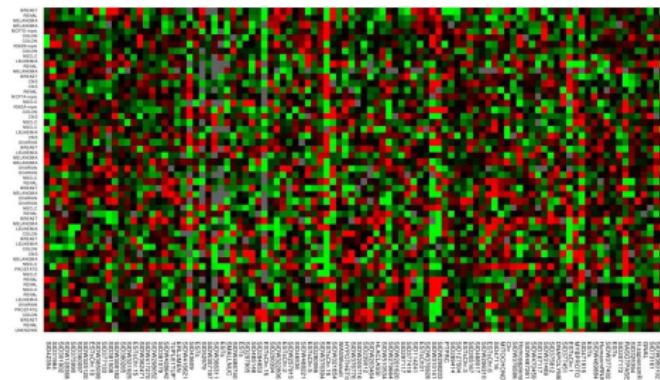


- ☞ Make personalized user recommendation of : movies, music, purchase, advertisements, social network friends...
- ▶ User-based (collaborative filtering), content-based, often hybrid
- ▶ (mis)Used all over the Internet, by every large website
- ▶ Historically, also important : the [Netflix challenge](#)

unsupervised classification/regression

## Examples of Tasks

### DNA-microarrays



- ▶ Genes expression dataset for several thousand individual genes (columns) and tens of samples (rows)  $d \gg n$  (huge challenge !!)
- ☞ Clustering of genes (resp. samples) with similar expression profiles across samples (resp. genes)

unsupervised classification

## Examples of Tasks in Geosciences

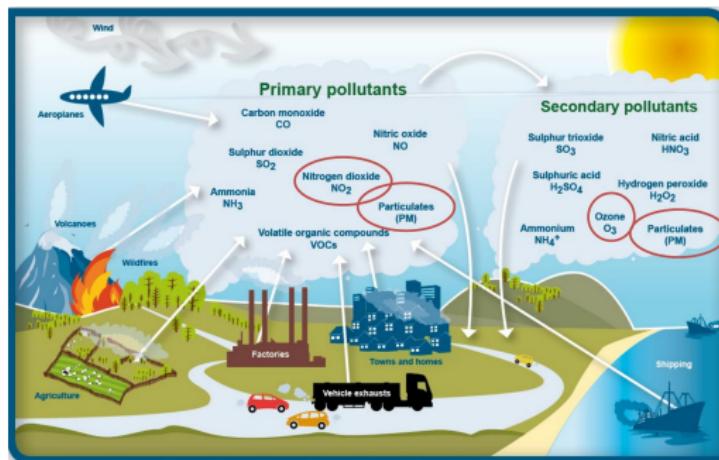
### Prediction of El Niño southern oscillation



- ☞ Predict, 6 months in advance, the intensity of an El Niño Southern Oscillation (ENSO) event from ocean-atmosphere datasets (sea level pressure, surface wind components, sea surface temperature, surface air temperature, cloudiness...)

supervised regression (on time series)

## Prediction of pollutant concentrations



- ☞ Predict pollutant concentrations ( $O_3, N0_2, PM10, PM2.5$ ) at time  $D_0+1, +2, +3$  from hourly measures timeseries + weather data + chemistry based forecasting models

supervised regression (pollutant concentration prediction) / classification  
(pollution alert or not)