#### Introduction to ML & DL

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Machine Learning

#### **Outline**

- 1 What's Machine Learning?
- 2 What's Deep Learning?
- 3 About this Course...
- 4 FAQ

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- Machine learning algorithms use the a posteriori knowledge to solve problems
  - Learnt from examples (as extra input)

#### **Example Data X as Extra Input**

• Unsupervised:

$$\mathbb{X} = \{x^{(i)}\}_{i=1}^N$$
, where  $x^{(i)} \in \mathbb{R}^D$ 

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## **Example Data X as Extra Input**

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- $\bullet$  E.g.,  $x^{(i)}$  an email
- Supervised:

$$\mathbb{X} = \{(\pmb{x}^{(i)}, \pmb{y}^{(i)})\}_{i=1}^N, \text{ where } \pmb{x}^{(i)} \in \mathbb{R}^D \text{ and } \pmb{y}^{(i)} \in \mathbb{R}^K,$$

 $\bullet$  E.g.,  $y^{(i)} \in \{0,1\}$  a spam label

# General Types of Learning (1/2)

• Supervised learning: learn to predict the labels of future data points

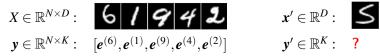
$$X \in \mathbb{R}^{N \times D}$$
: 6 1 9 4 2  $x' \in \mathbb{R}^{D}$ :  $y \in \mathbb{R}^{N \times K}$ :  $[e^{(6)}, e^{(1)}, e^{(9)}, e^{(4)}, e^{(2)}]$   $y' \in \mathbb{R}^{K}$ : ?

$$x' \in \mathbb{R}^D$$
:

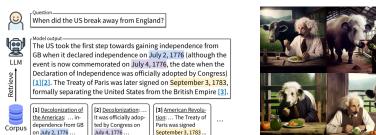
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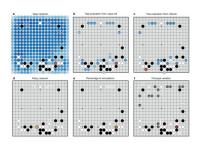
• Unsupervised learning: learn (latent) patterns in X, and optionally generate new x's



# General Types of Learning (2/2)

 Reinforcement learning: learn from "good"/"bad" feedback of actions (instead of correct labels) to maximize the goal

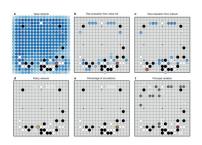




# General Types of Learning (2/2)

 Reinforcement learning: learn from "good"/"bad" feedback of actions (instead of correct labels) to maximize the goal





- AlphaGo [1] is a hybrid of reinforcement learning and supervised learning
  - Supervised learning from the game records
  - Then, reinforcement learning from self-play

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- Solution
  Apply the model in the real world

- Random split of your past emails and labels
  - **1** Training dataset:  $X = \{(\boldsymbol{x}^{(i)}, y^{(i)})\}_i$
  - 2 Testing dataset:  $X' = \{(x'^{(i)}, y'^{(i)})\}_i$

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- **① Testing**: accuracy  $\frac{1}{|\mathbb{X}'|} \Sigma_i 1(\mathbf{x}'^{(i)}, y'^{(i)}; f(\mathbf{x}'^{(i)}; \mathbf{w}^*) = y'^{(i)})$

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- **5** Use  $f^*$  to predict the labels of your future emails
  - See Notation

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#### **Deep Learning**

• ML where an  $f(\cdot; w)$  has many (deep) layers

$$\hat{\mathbf{y}} = f^{(L)}(\cdots f^{(2)}(f^{(1)}(\mathbf{x}; \mathbf{w}^{(1)}); \mathbf{w}^{(2)}) \cdots; \mathbf{w}^{(L)})$$

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- Pros:
  - Learns to pre-process data automatically
  - Learns a complex function (e.g., visual objects to labels)
- Cons:
  - Usually needs large data to train a model well
  - Higher computation costs (for both training and testing)

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- Graduate (and senior undergraduate) CS students
  - Easy-to-moderate level of theory
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  - Clean datasets (small & large)

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#### **Topics Covered**

Supervised, unsupervised learning, and reinforcement learning

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- Supervised, unsupervised learning, and reinforcement learning
- with structural output:



A man holding a tennis racquet on a tennis court.



A group of young people playing a game of Frisbee



Two pizzas sitting on top of a stove top oven



A man flying through the air while riding a snowboard

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  - Linear algebra
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- Part 5: reinforcement learning (2 weeks)
  - Value/gradient policies, action/critics, reinforce RNNs

### **Grading (Tentative)**

- Prerequisite quiz: 10%
  - On next Thu (9/11)
  - You can take this course if you are within top-90
- Contests (x 3): 45%
  - At the end of each part
- Assignments: 20%
  - Come with the labs
- Final exam: 25%
- Bonus: up to 10%
  - Math labs (x 4)
  - Optional ML topics (x 2)
  - Course participations

#### Classes Info

- Lectures on Tue (2 hours)
  - Concepts & theories
  - with companion videos
- Labs on Thu (1 hour)
  - Implementation (in Python) & engineering topics
- TA time & more info: course website

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Q: Is this a light-loading course or heavy-loading one?

A: Should be very heavy to most students. Please reserve your time

### FAQ (2/2)

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A: No formal textbook. But if you need one, read the Deep Learning book

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Q: Why some sections are marked with "\*" or "\*\*" in the slides?

A: The mark "\*" means "can be skipped for the first time reader," and "\*\*" means "materials for reference only"

#### **TODO**

- Assigned reading:
  - Calculus
  - Get your feet wet with Python

#### Reference I

- [1] D. Silver, A. Huang, C. J. Maddison, A. Guez, L. Sifre, G. Van Den Driessche, J. Schrittwieser, I. Antonoglou, V. Panneershelvam, M. Lanctot, et al.
  - Mastering the game of go with deep neural networks and tree search. *Nature*, 529(7587):484–489, 2016.