O'Reilly Hands-On Machine Learnign with Scikit-Learn and TensorFlow

Philip Tracton
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Machine Learning is the science and art of programming computers so they can *learn from data*

1.1 Definitions

- training sets are the examples the system uses to learn from.
- training samples are the samples or data in the training set
- training data is the new data used after training to see if it worked
- data mining is applying the techniques of machine learning to large amounts of data to discover patterns that were not immediately apparent
- labels training data fed to your algorithm that includes desired solutions
- features are an attribute and its value
- agent a reinforcement learning system it can observe environment, take actions, get rewards for good actions and penalties for bad ones
- learning rate how fast an algorithm adapts to changing data
- **similarity measure** is a method of seeing how close to samples are to each other.
- utility function is a measure of how good your function is
- **cost function** is a measure of how bad your function is.
- sampling noise happens when there is too little data and you get non-representative data as chance
- sampling bias if the sampling method is flawed and leads to non-representative data.
- **Feature selection** is selecting the most useful feature of those available to train on
- Feature Extraction is combining one or more existing features into a single more useful feature (dimensionality reduction)

- **regularization** is constraining a model to make it simpler and reduce the risk of overfitting
- hyperparameter is a parameter of the learning algorithm, not the model, so it is not affected by training and must be set prior to training
- **generalization error** is the error rate on new cases. Done by evaluating model on the test set
- cross validation split the training set into complimentary subsets and each model is trained against a different combination of sets and validated against the remaining parts.
- No Free Lunch if you make no assumptions about the data there is no reason to prefer one model over others.

1.2 Concepts

1.2.1 Types of Machine Learning Systems

- Trained with human supervision
- Learn incrementally on the fly
- compare new data points to old data points and predict.
- 1. Supervised Learning
 - Used labelled training data
 - Typically used for classification tasks
 - Typically used for predicting target number. Given *features* it can go through a regression to predict new values.
 - Some Supervised Learning Algorithms in book
 - k-Neareset Neighbor
 - Linear Regression
 - Logisitic Regression
 - Support Vector Machines
 - Decision Trees and Random Forests
 - Neural Networks

2. Unsupervised Training

- Training data is unlabelled.
- Some important unsupervised learning algorithms
- Detect groups via clustering
- Reduce dimensionality to simplify data without loosing informa-
- Anomaly detection of finding outliers in data sets
- association rule learning is to dig into a large data set and discover interesting relations between attributes
- Visualization generate 2d or 3d representation of the data you feed it
 - Clustering
 - * k-Means
 - * Hierarchical Cluster Analysis
 - * Expectation Maximization
 - Visualization and Dimensionality Reduction
 - * Principal Component Analysis
 - * Kernal PCA
 - * Locally Linear Embedding
 - Association Rule Learning
 - * Apriori
 - * Eclat

3. Semi-Supervised Learning

- partially labelled training data. Usually mostly unlabelled with some labelled data
- Use a combination of supervised and unsupervised algorithms

4. Reinforcement Learning System

- The agent (learning system) observes the environment and gets awards or penalties.
- It must learn on its own the best strategy to maximize rewards and minimize penalties over time.

5. Batch Learning

• System is incapable of learning over time and must be trained with with all available data

• This is called offline learning.

6. Online Learning

- Incremental training by feeding it sequential data in small groups
- Good for systems that receive a continuous flow of data
- Can be used to train systems of huge data that do not fit into memory (out of core learning)
- Incremental learning is a better name for this
- bad data will cause system performance to decline over time
- must manage learning rate, too fast will forget old information and too slow will be hard to adapt

1.2.2 Instance Based vs Model Based

• Good performance on training data is nice but true goal is good performance on new instances

1. Instance Based

• The system learns examples by heart and generalizes to new cases using a similarity measure.

2. Model Based

- Make a model from the examples and use that to make a prediction on new data samples.
- Model selection can be a challenge.

1.2.3 Main Challenge of Machine Learning

- 1. Insufficient Quantity of Training Data
 - Need many thousands of examples to do this correctly.
- 2. Nonrepresentative Training Data
 - Model will behave based on training data. If it is not similar to production data, then the model will give poor results.
 - Be aware of sampling noise and sampling bias
 - Leads to inaccurate predictions

3. Poor Quality Data

- If data is full of outliers, errors and noise, the algorithm will fail to detect underlying patterns
- Worth time and effort of cleaning up data
 - May help to remove outliers
 - Fill in missing data? Fill in with what? Mean, Median, 0?

4. Irrelevant Features

- Garbage In Garbage Out
- This only works if you have enough relevant features and not too many irrelevant features.
- Do feature selection
- Do feature extration

5. Overfitting the Training Data

- Model performs well on training data but fails to generalize on other data
- This is over generalizing.
- Happens when the model is too complex compared to the amount and noise of training data
- Regularize your model

6. Underfitting the Training Data

- Opposite of over fitting. Happens when you algorithm is too simple for the data
- Fix with
 - More powerful algorithm
 - Better features
 - Reducing constraints

1.3 Testing and Validating

- Only way to tell if this works is to try on new cases
- Split your data into 2 set, training and testing.

- Common fix is to have a 3rd set of data, validation set.
- \bullet Process
 - Train many models an hyperparameters on the training data
 - Select the ones that perform the best for running with the validation set
 - Run a final test with the test data
- ullet Use cross-validation

- 1.4 Exercises
- 1.4.1 How would you define Machine Learning?
- 1.4.2 Can you name 4 types of problems where it shines?
- 1.4.3 What is a labelled training set?
- 1.4.4 What are 2 most common supervised tasks?
- 1.4.5 Can you name 4 common unsupervised tasks?
- 1.4.6 What type of Machine Learning Algorithm would you use to allow a robot to walk in various unknown terrains?
- 1.4.7 What type of algorithm would you use to segment your customers into multiple groups?
- 1.4.8 Would you frame the problem of spam detection as a supervised or unsupervised learning problem?
- 1.4.9 What is online learning?
- 1.4.10 What is out of core learning?
- 1.4.11 What type of algorithm relies on a similarity measurement to make predicitions?
- 1.4.12 What is the difference between a model parameter and a learning algorithm's hyperparameter?
- 1.4.13 What do model based learning algorithms search for? What is the most common strategy they use to succeed? How do they make predictions?
- 1.4.14 Can you name 4 of the main challenges in Machine Learning?
- 1.4.15 If your model performs great on training data, but generalizes poorly to new instances what is happening? Can you name 3 possible solutions?
- 1.4.16 What is a testing set and why would you want to use it?
- 1.4.17 What is the purpose of a validation set?
- 1.4.18 What can go wrong if you tune hyperparameters using the test set?
- 1.4.19 What is cross-validation and why would you prefer it to a validation set? $_{10}$