An Overview of Machine Learning

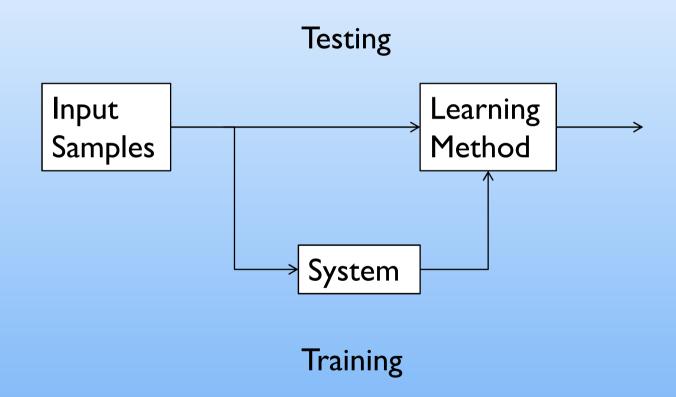
Outline & Content

- What is machine learning?
- Learning system model
- Training and testing
- Performance
- Algorithms
- Machine learning structure
- What are we seeking?
- Learning techniques
- Applications
- Conclusion

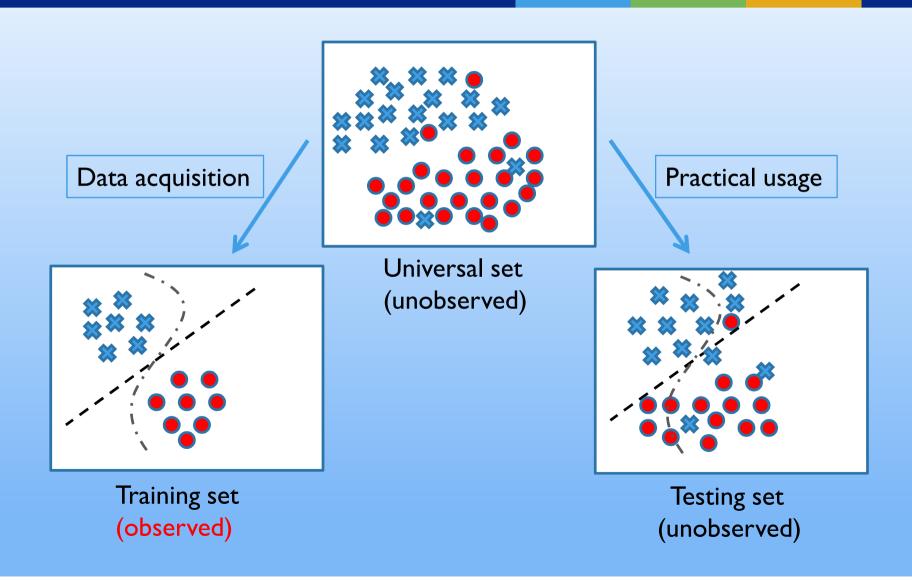
What is machine learning?

- A branch of artificial intelligence, concerned with the design and development of algorithms that allow computers to evolve behaviors based on empirical data.
- As intelligence requires knowledge, it is necessary for the computers to acquire knowledge.

Learning system model

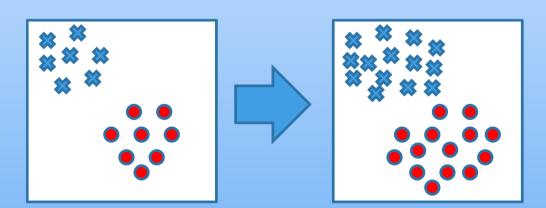


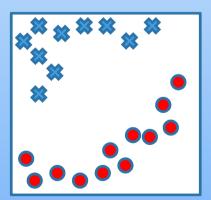
Training and testing



Training and testing

- Training is the process of making the system able to learn.
- No free lunch rule:
 - Training set and testing set come from the same distribution
 - Need to make some assumptions or bias





Performance

- There are several factors affecting the performance:
 - Types of training provided
 - The form and extent of any initial **background knowledge**
 - The type of feedback provided
 - The learning algorithms used
- Two important factors:
 - Modeling
 - Optimization

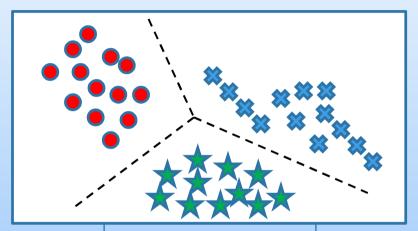
Algorithms

- The success of machine learning system also depends on the algorithms.
- The algorithms control the search to find and build the knowledge structures.
- The learning algorithms should extract useful information from training examples.

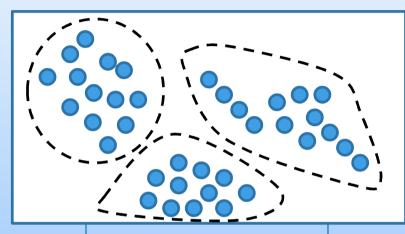
Algorithms

- Supervised learning ($\{x_n \in \mathbb{R}^d, y_n \in \mathbb{R}\}_{n=1}^N$)
 - Prediction
 - Classification (discrete labels), Regression (real values)
- Unsupervised learning ($\{x_n \in R^d\}_{n=1}^N$)
 - Clustering
 - Probability distribution estimation
 - Finding association (in features)
 - Dimension reduction
- Semi-supervised learning
- Reinforcement learning
 - Decision making (robot, chess machine)

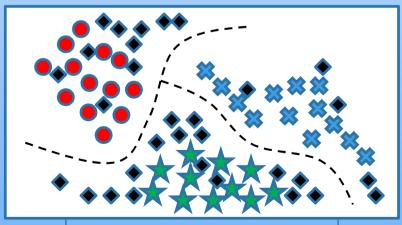
Algorithms



Supervised learning



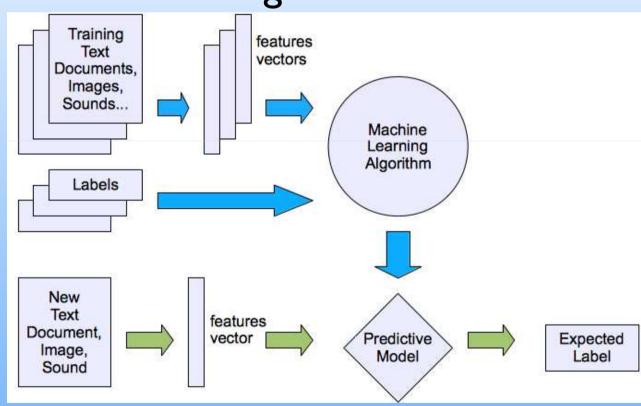
Unsupervised learning



Semi-supervised learning

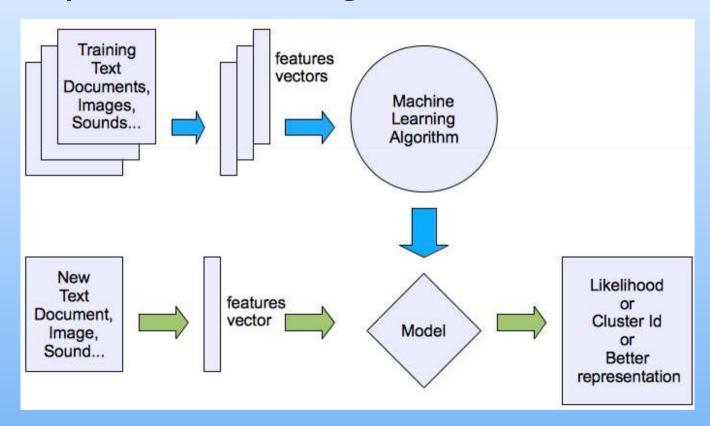
Machine learning structure

Supervised learning



Machine learning structure

Unsupervised learning



What are we seeking?

Supervised: Low E-out or maximize probabilistic terms

$$error = \frac{1}{N} \sum_{n=1}^{N} [y_n \neq g(x_n)]$$

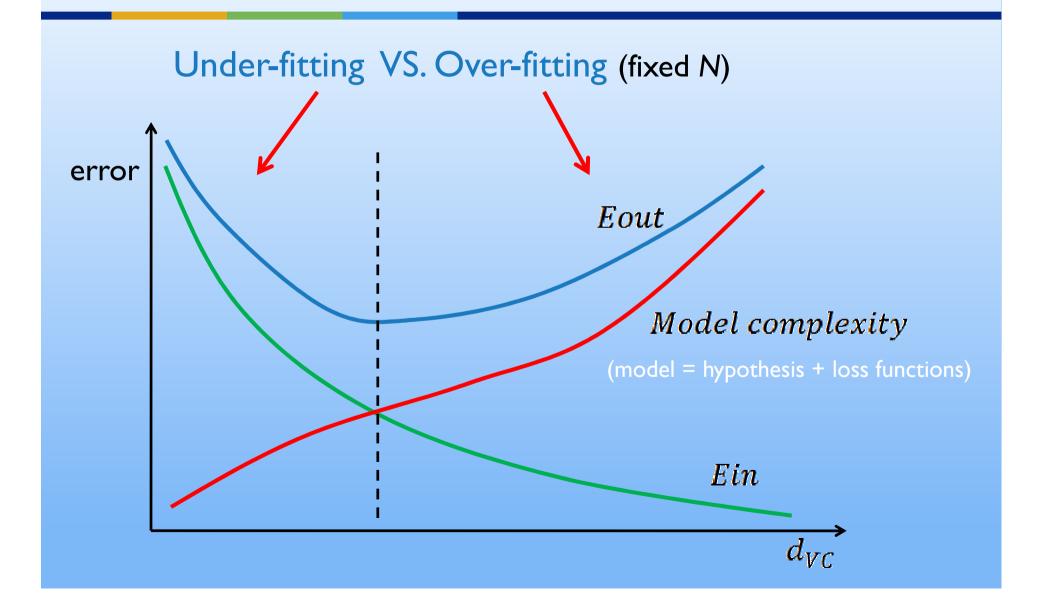
E-in: for training set

E-out: for testing set

$$Eout(g) \le Ein(g) \pm O\left(\sqrt{\frac{d_{VC}}{N}} \ln N\right)$$

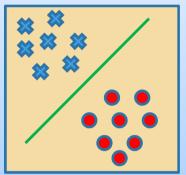
Unsupervised: Minimum quantization error, Minimum distance,
 MAP, MLE(maximum likelihood estimation)

What are we seeking?



- Supervised learning categories and techniques
 - Linear classifier (numerical functions)
 - Parametric (Probabilistic functions)
 - Naïve Bayes, Gaussian discriminant analysis (GDA), Hidden Markov models (HMM), Probabilistic graphical models
 - Non-parametric (Instance-based functions)
 - K-nearest neighbors, Kernel regression, Kernel density estimation, Local regression
 - Non-metric (Symbolic functions)
 - Classification and regression tree (CART), decision tree
 - Aggregation
 - Bagging (bootstrap + aggregation), Adaboost, Random forest

Linear classifier

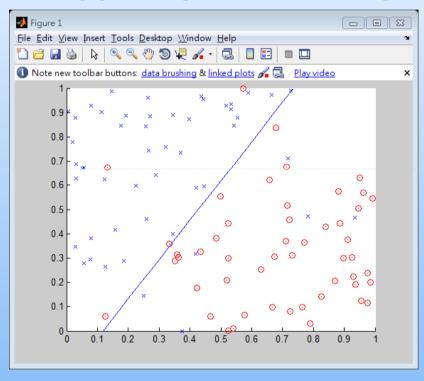


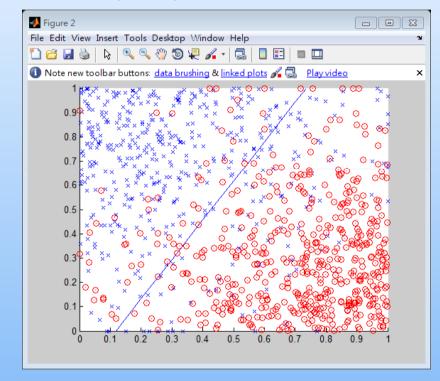
$$g(x_n) = sign(w^T x_n)$$

, where w is an d-dim vector (learned)

- Techniques:
 - Perceptron
 - Logistic regression
 - Support vector machine (SVM)
 - Ada-line
 - Multi-layer perceptron (MLP)

Using perceptron learning algorithm(PLA)





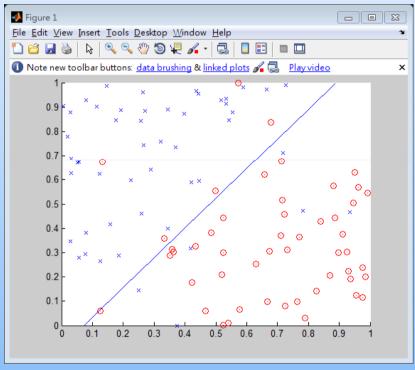
Training

Error rate: 0.10

Testing

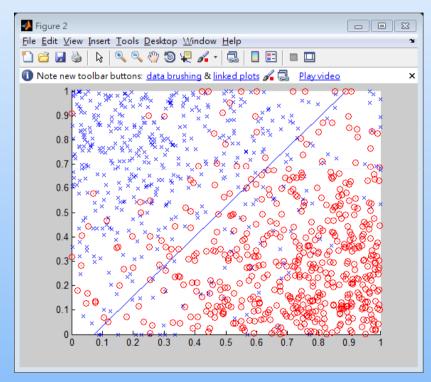
Error rate: 0.156

Using logistic regression



Training

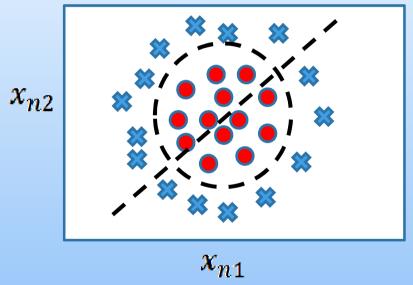
Error rate: 0.11



Testing

Error rate: 0.145

Non-linear case



$$x_{n} = [x_{n1}, x_{n2}]$$

$$x_{n} = [x_{n1}, x_{n2}, x_{n1} * x_{n2}, x_{n1}^{2}, x_{n2}^{2}]$$

$$g(x_{n}) = sign(w^{T}x_{n})$$

- Support vector machine (SVM):
 - Linear to nonlinear: Feature transform and kernel function

- Unsupervised learning categories and techniques
 - Clustering
 - K-means clustering
 - Spectral clustering
 - Density Estimation
 - Gaussian mixture model (GMM)
 - Graphical models
 - Dimensionality reduction
 - Principal component analysis (PCA)
 - Factor analysis

Applications

- Face detection
- Object detection and recognition
- Image segmentation
- Multimedia event detection
- Economical and commercial usage

Conclusion

We have a simple overview of some techniques and algorithms in machine learning. Furthermore, there are more and more techniques apply machine learning as a solution. In the future, machine learning will play an important role in our daily life.

Reference

[1] W. L. Chao, J. J. Ding, "Integrated Machine Learning Algorithms for Human Age Estimation", NTU, 2011.