

Foundations of Machine Learning

Module 1: Introduction

Part c: Hypothesis Space and Inductive Bias

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Inductive Learning or Prediction

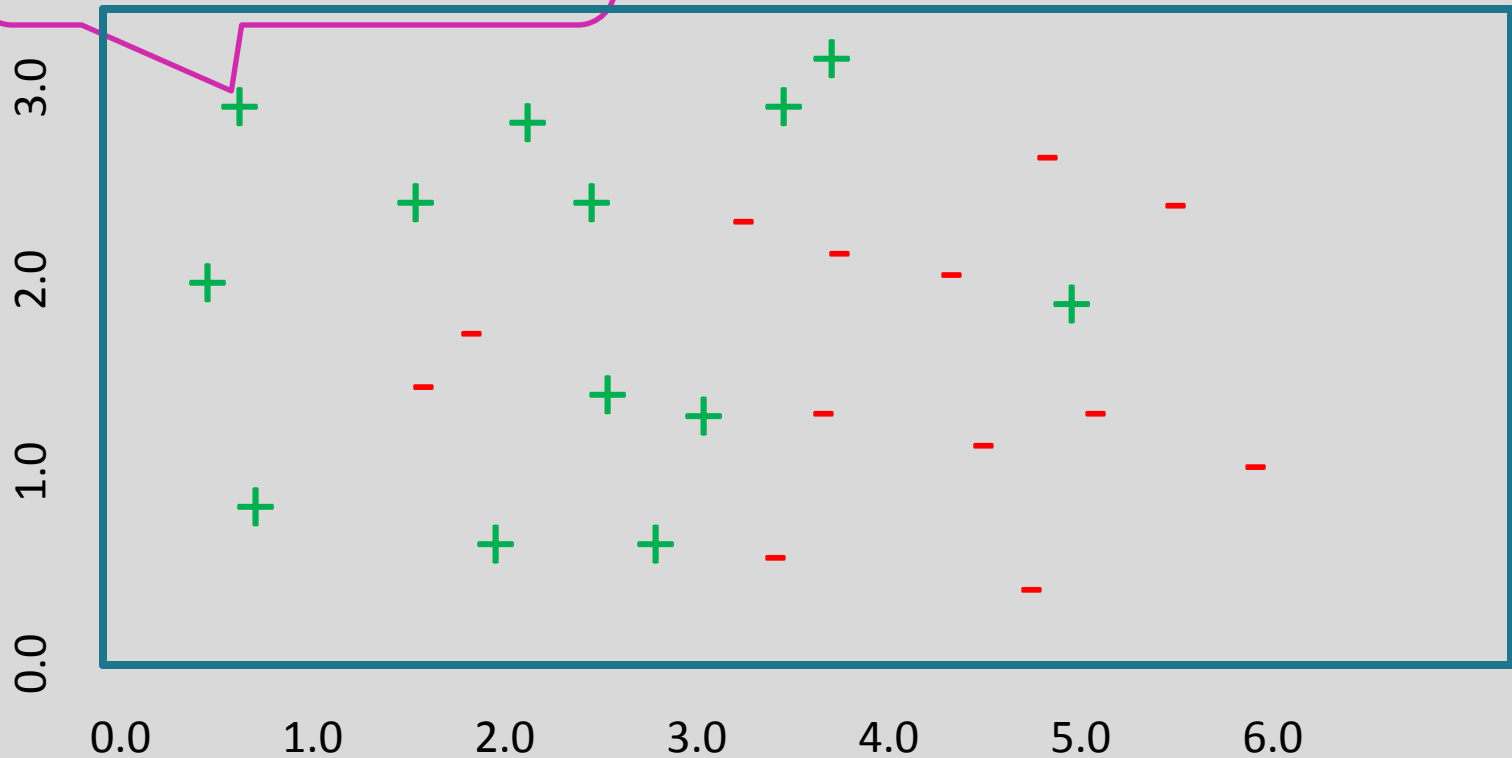
- **Given** examples of a function $(X, F(X))$
 - **Predict** function $F(X)$ for new examples X
- **Classification**
 $F(X) = \text{Discrete}$
- **Regression**
 $F(X) = \text{Continuous}$
- **Probability estimation**
 $F(X) = \text{Probability}(X):$

Features

- **Features:** Properties that describe each instance in a quantitative manner.
- **Feature vector:** n-dimensional vector of features that represent some object

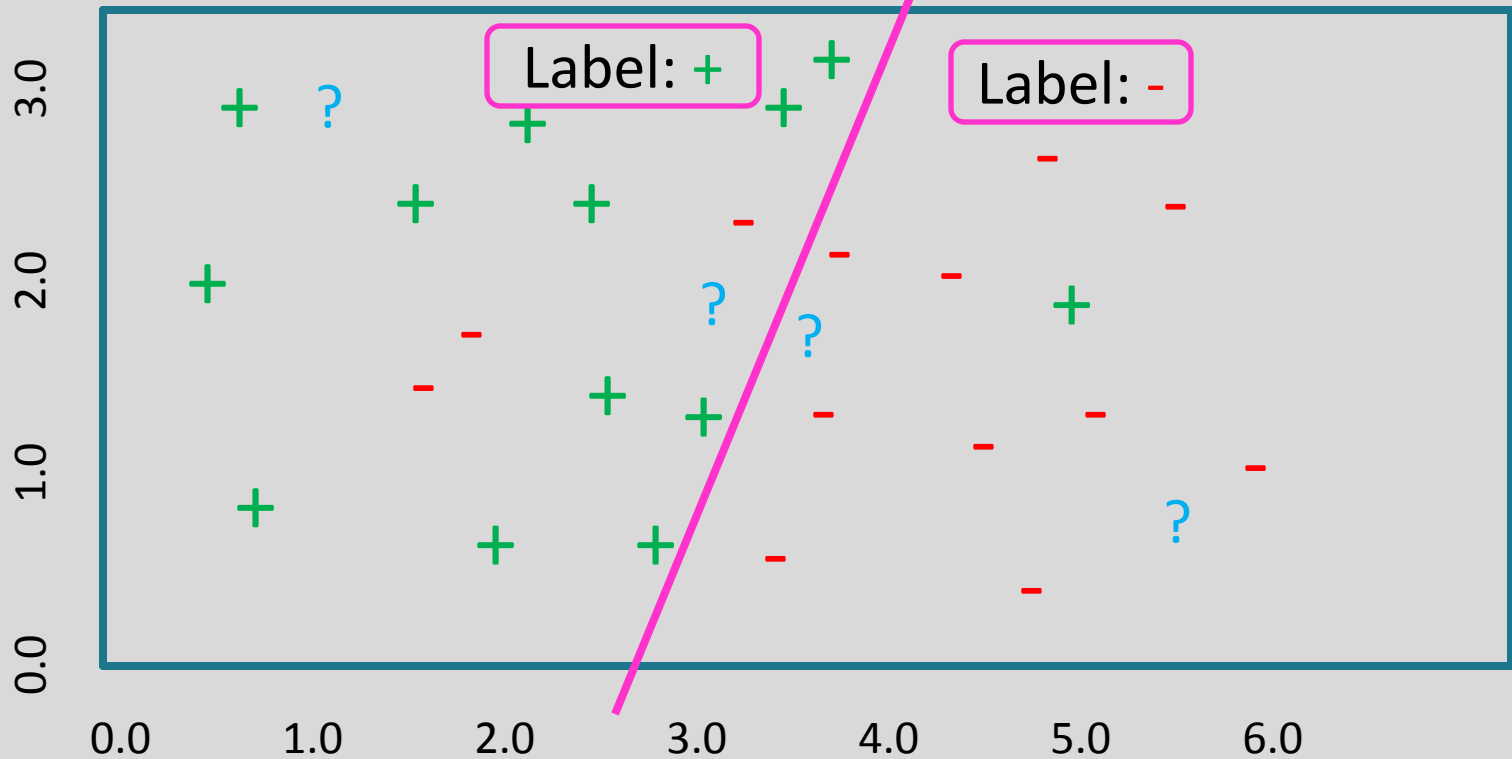
Feature Space

Example:
<0.5, 2.8, +>



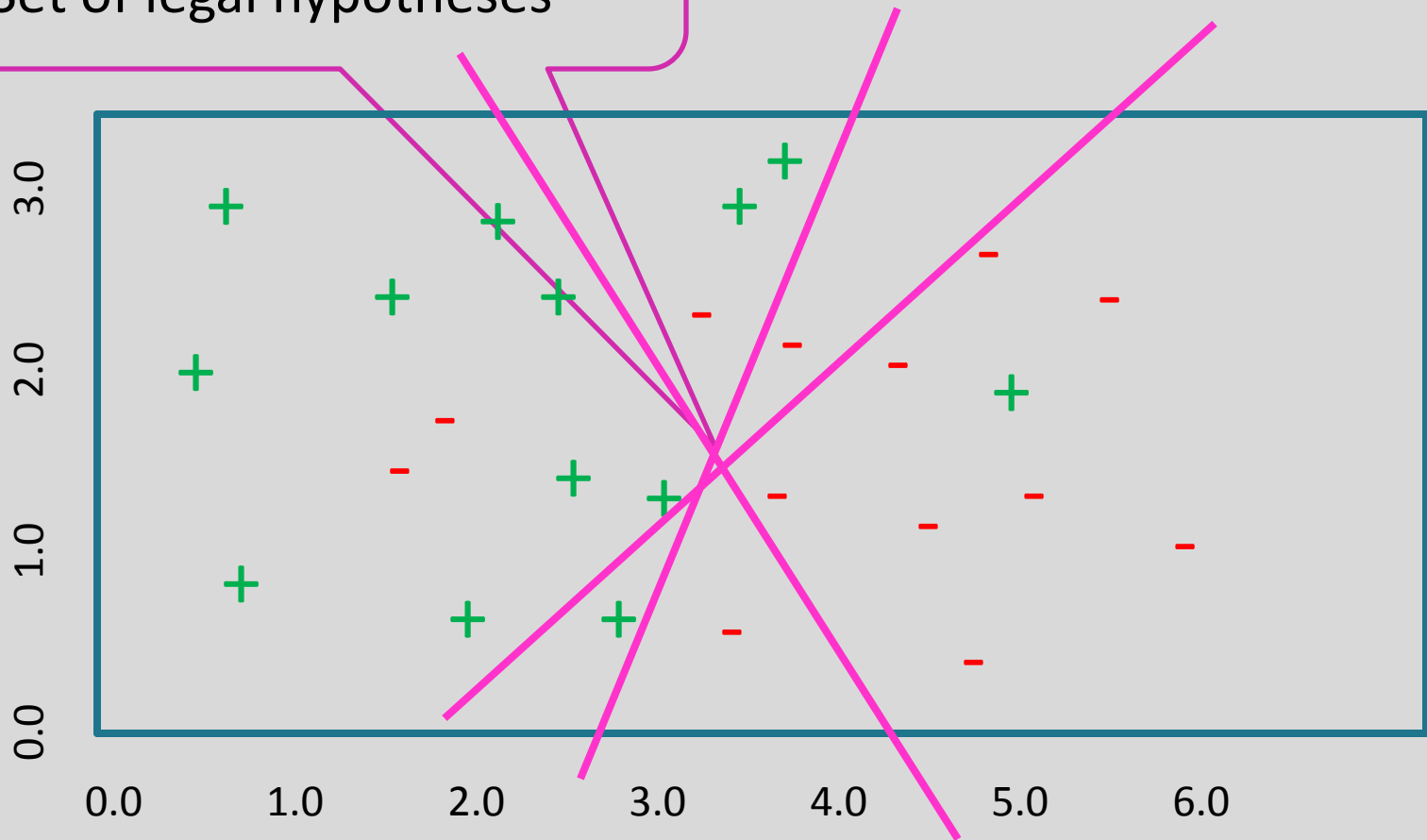
Terminology

Hypothesis:
Function for labeling examples



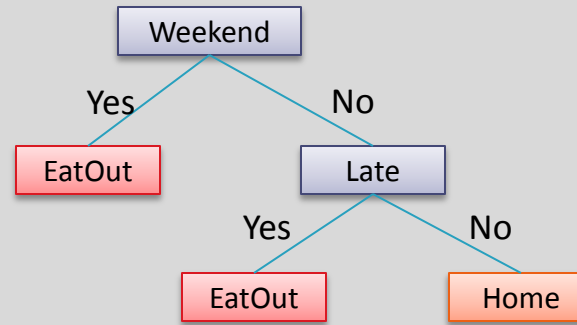
Terminology

Hypothesis Space:
Set of legal hypotheses

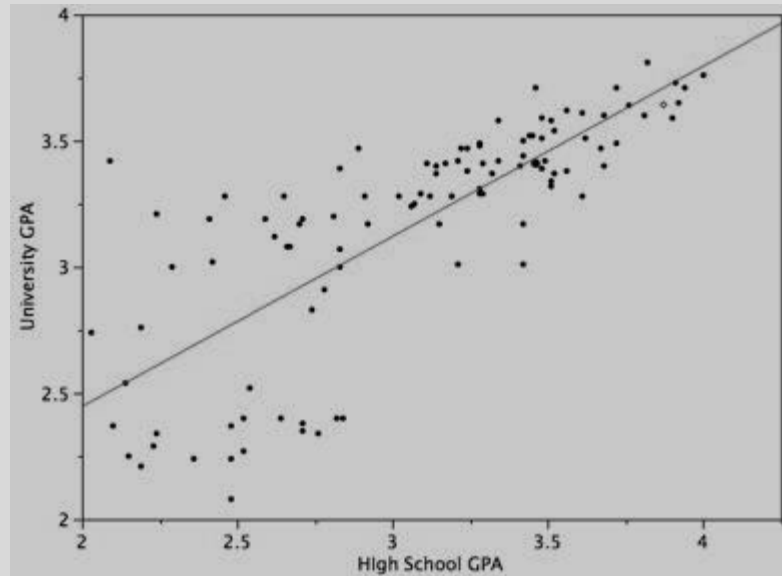


Representations

1. Decision Tree

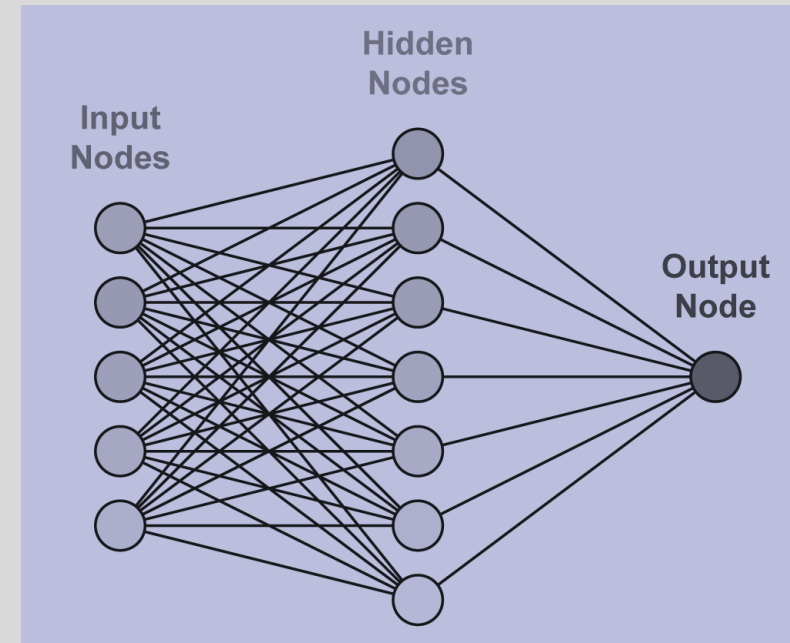
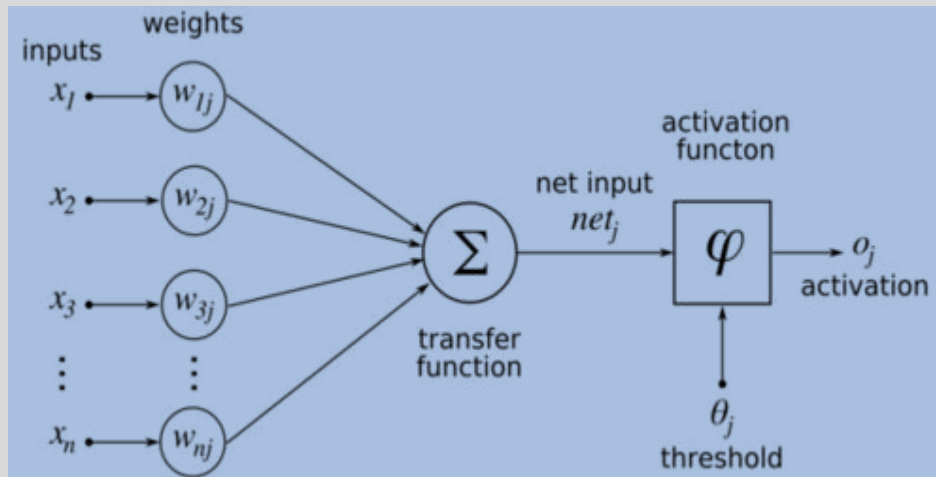
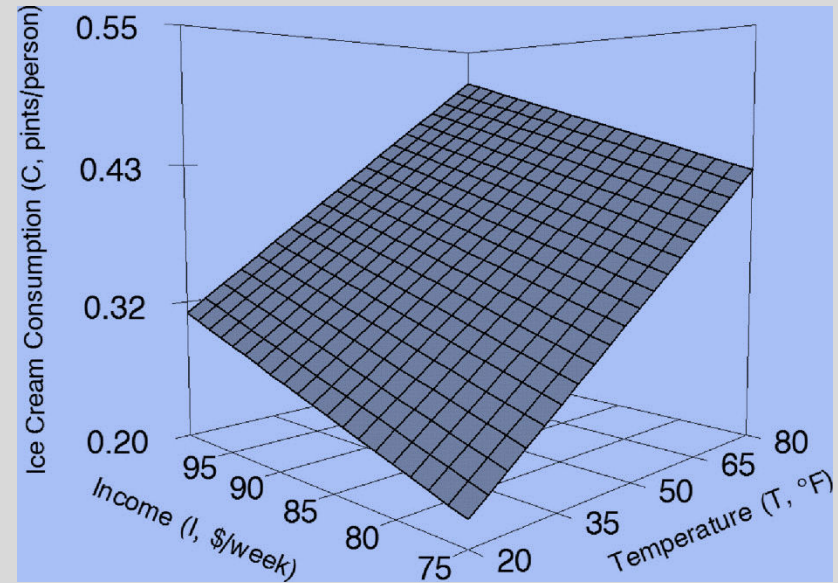


2. Linear function



Representations

3. Multivariate linear function
4. Single layer perceptron
5. Multi-layer neural networks



Hypothesis Space

- The space of all hypotheses that can, in principle, be output by a learning algorithm.
- We can think about a supervised learning machine as a device that explores a “hypothesis space”.
 - Each setting of the parameters in the machine is a different hypothesis about the function that maps input vectors to output vectors.

Terminology

- **Example (x,y) :** Instance x with label y .
- **Training Data S :** Collection of examples observed by learning algorithm.
- **Instance Space X :** Set of all possible objects describable by features.
- **Concept c :** Subset of objects from X (c is unknown).
- **Target Function f :** Maps each instance $x \in X$ to target label $y \in Y$

Classifier

- Hypothesis h : Function that approximates f .
- Hypothesis Space \mathcal{H} : Set of functions we allow for approximating f .
- The set of hypotheses that can be produced, can be restricted further by specifying a language bias.
- Input: Training set $\mathcal{S} \subseteq X$
- Output: A hypothesis $h \in \mathcal{H}$

Hypothesis Spaces

- If there are N input features, there are 2^{2^N} possible Boolean functions.
- We cannot figure out which one is correct unless we see every possible input-output pair 2^N

Example

Hypothesis language

1. may contain representations of all polynomial functions from X to Y if $X = \mathcal{R}^n$ and $Y = \mathcal{R}$,
 2. may be able to represent all conjunctive concepts over X when $X = B^n$ and $Y = B$ (with B the set of booleans).
- Hypothesis language reflects an inductive bias that the learner has

Inductive Bias

- Need to make assumptions
 - Experience alone doesn't allow us to make conclusions about unseen data instances
- Two types of bias:
 - **Restriction:** Limit the hypothesis space
 - **Preference:** Impose ordering on hypothesis space

Inductive learning

- **Inductive learning:** Inducing a general function from training examples
 - Construct hypothesis h to agree with c on the training examples.
 - A hypothesis is consistent if it agrees with all training examples.
 - A hypothesis said to generalize well if it correctly predicts the value of y for novel example.
- *Inductive Learning is an Ill Posed Problem:*
Unless we see all possible examples the data is not sufficient for an inductive learning algorithm to find a unique solution.

Inductive Learning Hypothesis

- Any hypothesis h found to approximate the target function c well over a sufficiently large set of training examples \mathcal{D} will also approximate the target function well over other unobserved examples.

Learning as Refining the Hypothesis Space

- Concept learning is a task of searching an hypotheses space of possible representations looking for the representation(s) that best fits the data, given the bias.
- The tendency to prefer one hypothesis over another is called a **bias**.
- Given a representation, data, and a bias, the problem of learning can be reduced to one of search.

Occam's Razor

- A classical example of Inductive Bias
- the simplest consistent hypothesis about the target function is actually the best

Some more Types of Inductive Bias

- Minimum description length: when forming a hypothesis, attempt to minimize the length of the description of the hypothesis.
- Maximum margin: when drawing a boundary between two classes, attempt to maximize the width of the boundary (SVM)

Important issues in Machine Learning

- What are good hypothesis spaces?
- Algorithms that work with the hypothesis spaces
- How to optimize accuracy over future data points (overfitting)
- How can we have confidence in the result? (How much training data – statistical qs)
- Are some learning problems computationally intractable?

Generalization

- Components of generalization error
 - Bias: how much the average model over all training sets differ from the true model?
 - Error due to inaccurate assumptions/simplifications made by the model
 - Variance: how much models estimated from different training sets differ from each other

Underfitting and Overfitting

- Underfitting: model is too “simple” to represent all the relevant class characteristics
 - High bias and low variance
 - High training error and high test error
- Overfitting: model is too “complex” and fits irrelevant characteristics (noise) in the data
 - Low bias and high variance
 - Low training error and high test error