

Organisation of the course

Linear models

Principles of learning

Trees and ensembling

Neural networks

Risk optimizatio



Given by: Tony Bonnaire (+ Aurora González Sanz for the project)



, Format: Lectures + hands-on sessions then data challenge (in chemistry)



Exam: Paper analysis (30%) + MCQ(30%) + oral presentation for the challenge <math>(40%)



Aim: Introduce you to the basics of ML principles and carry out a project

Some references:

- Deep Learning: Foundations and Concepts, Bishop & Bishop, 2023,
- Deep Learning, Goodfellow et al., 2016,
- <u>Deep Learning with Python</u>, Chollet, 2016,
- Learning Theory from First Principles, Francis Bach, 2024,
- https://challengedata.ens.fr: a bank of data science challenges to apply all the things we will learn in this
 course

Intelligent systems

AI goal

Design **systems** capable of performing complex tasks requiring *intelligence* (i.e. using reasoning, perception or language) **to take decisions** and **make predictions**.

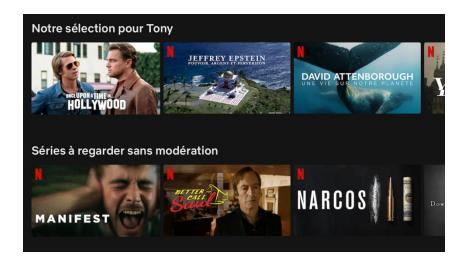






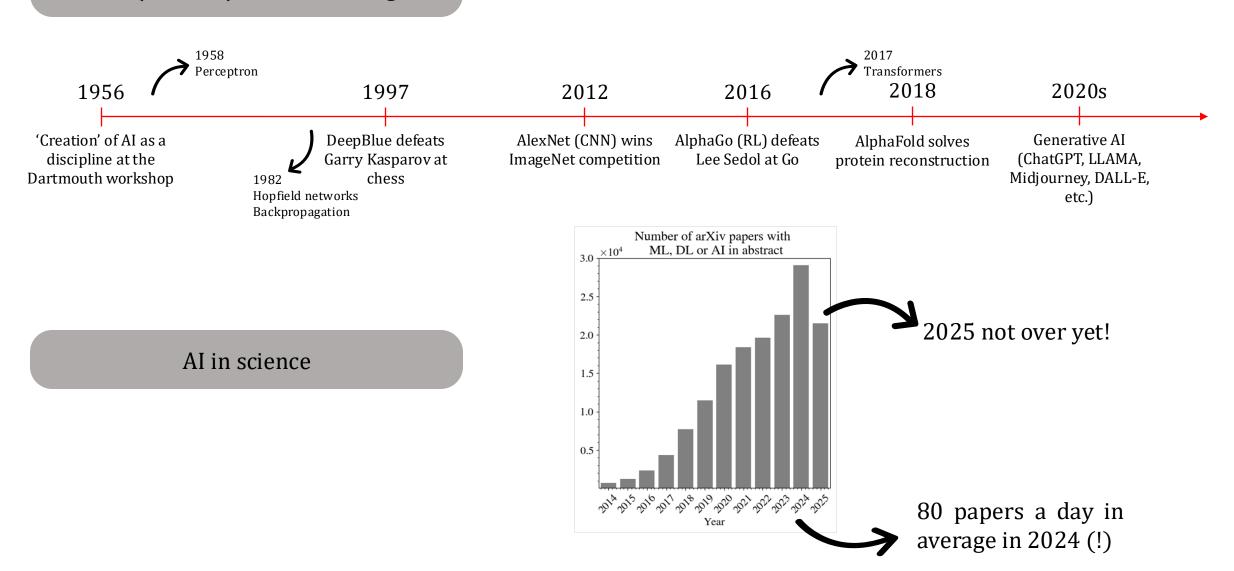






Al revolution

Some (selected) AI breakthroughs



Some scientific applications

Healthcare

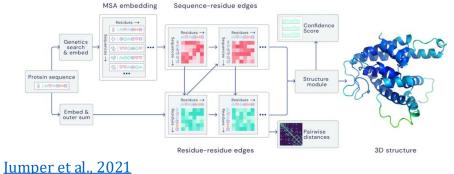
- Drug discovery
- Protein structure reconstruction

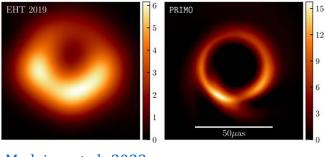
Astrophysics and cosmology

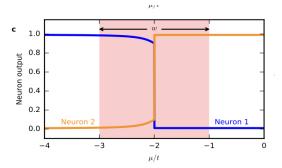
- Galaxy deblending
- Image restoration
- Source separation

Theoretical physics

- Study phase transitions
- Discover experiments and equations







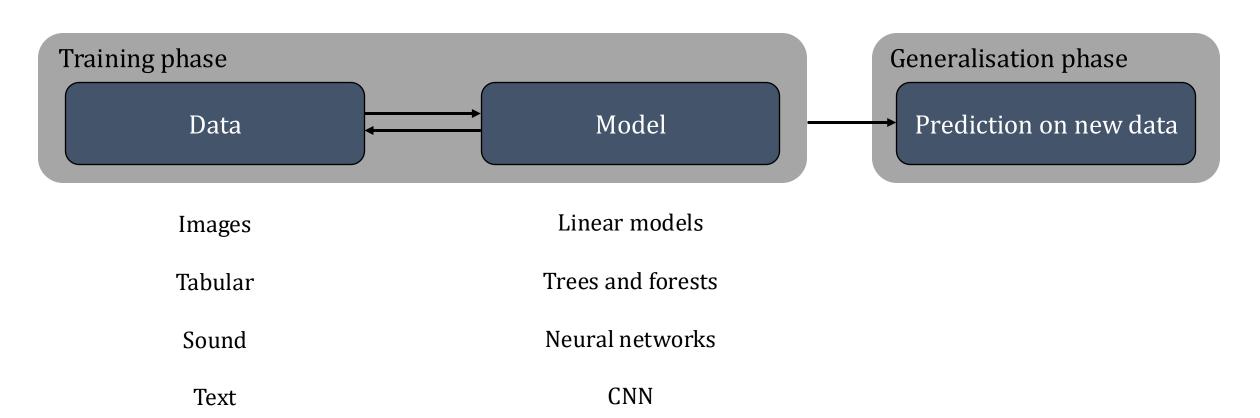
Medeiros et al., 2023

Van Nieuwenburg et al., 2017

••• And many more (climate forecast, fraud detection in cybersecurity, binding energies in quantum chemistry)

What is "learning"?

Machine Learning came as a solution to design intelligent systems, replacing handcrafted decision rules by learnt rules using training data and optimisation of parameterised models.



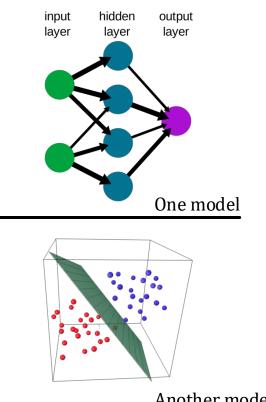
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What is "learning"? An example





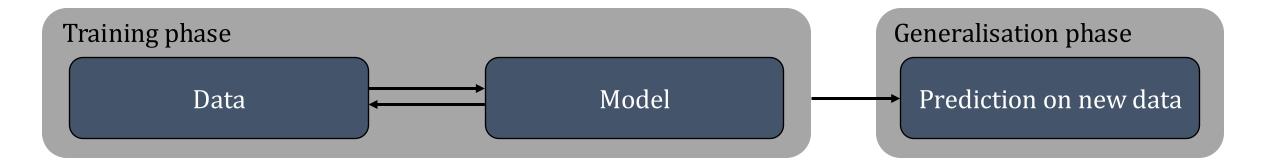
Images of a "cat" or "dog"



Another model

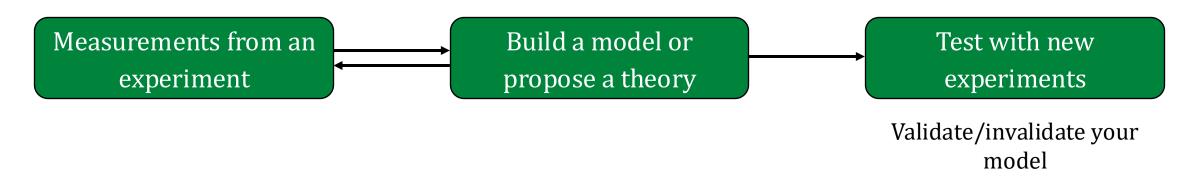


"cat" or "dog"?

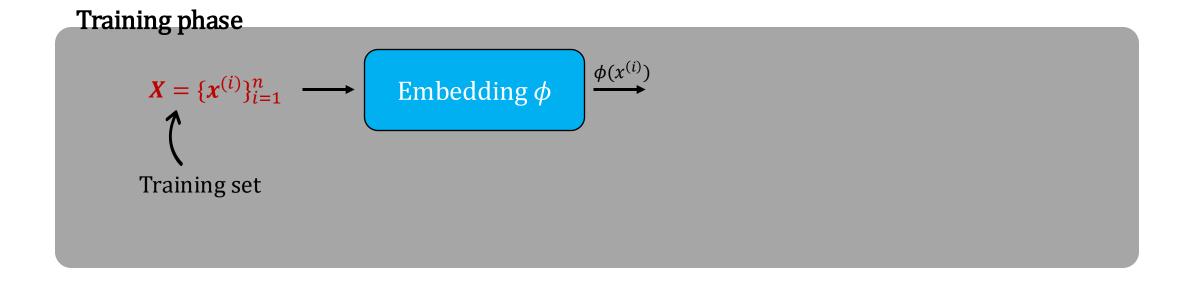


...In fact, all this is close to what you know!

The scientific method



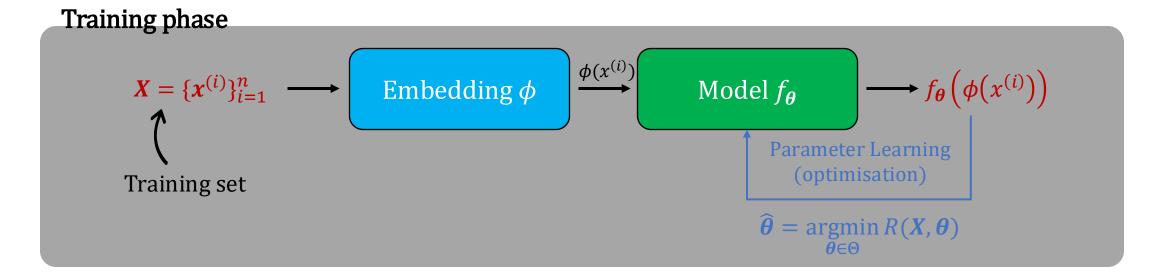
ML building blocks





- 1. Data *X* are **unstructured**, sometimes **noisy** and **unprocessed** like pixels of an image or sequence of characters or words.
- 2. The embedding $\phi(x^{(i)})$ is a **structured**, **numerical** vector representation of the data whose elements are **meaningful features**. It depends on the data and the purpose. It can be **handcrafted or learnt**.

Finding a good embedding is a central part of ML: it eases the problem by preserving the essential structure of the data that matters for the task.



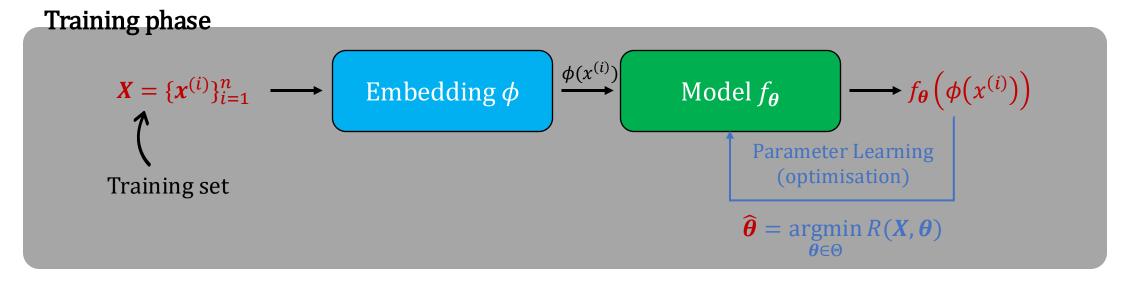


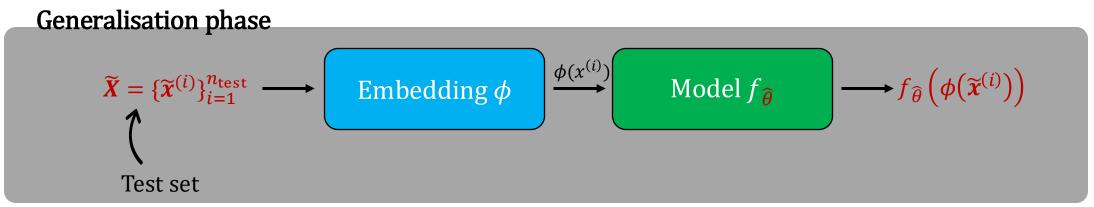
Some notations and terminologies:

- $x^{(i)} \in \mathbb{R}^d$ is one **training data** (there are n of them),
- $\phi(x^{(i)}) \in \mathbb{R}^{d'}$ is an embedding of $x^{(i)}$ sometimes called *feature vector*,
- $\theta \in \Theta \subset \mathbb{R}^p$ are the *parameters* of the model,
- $R(X, \theta)$ is the *risk* and measures the error of the model with parameters θ on data X.

At the end of the training procedure, we have a model $f_{\widehat{\theta}}$ committing an error of $R_{\text{train}} = R(X, \widehat{\theta})$ on the training set.

ML building blocks





Using the test set, we can evaluate the test error $R_{\text{test}} = R(\widetilde{X}, \widehat{\theta})$ and compare it to R_{train} to detect **generalisation issues** (**overfitting** or **underfitting**).

Supervised learning

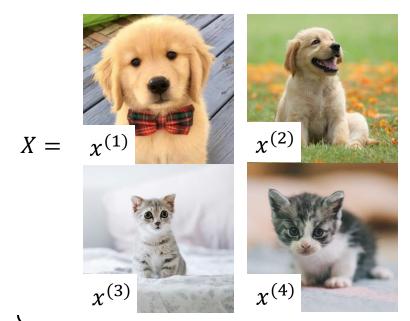
Training data are actually X and Y coming as pairs



 $x^{(i)}$ is the *i*th data vector of the training base, and $y^{(i)}$ is called the target (or predicted) variable

$$X = \{(x^{(i)}, y^{(i)})\}_{i=1}^n, \qquad (x^{(i)}, y^{(i)}) \in X \times Y$$

• If \mathbb{Y} is continuous, then the task is called **regression**, and if \mathbb{Y} is discrete, then it is a **classification** problem.



Example: Determine if an image encodes a cat or a dog (called a **classification** task)

$$Y = \{1, 1, 0, 0\} \qquad f_{\theta}(x^{(i)}) = \hat{y}^{(i)} \longrightarrow f_{\widehat{\theta}}$$
$$\widehat{\theta} = \underset{\theta}{\operatorname{argmin}} R(X, \theta)$$

Supervised learning

Training data are actually *X* and *Y* coming as pairs

$$X = \{(x^{(i)}, y^{(i)})\}_{i=1}^n, \qquad (x^{(i)}, y^{(i)}) \in X \times Y$$

- If \mathbb{Y} is continuous, then the task is called **regression**, and if \mathbb{Y} is discrete, then it is a **classification** problem.
- Ideally, we would like to minimise the expected risk, i.e. the expected value of a loss function $\ell(y,\hat{y})$

$$R(X, \boldsymbol{\theta}) = \mathbb{E}_{X,y}[\ell(y, \hat{y})]$$

 $R(X, \boldsymbol{\theta}) = \mathbb{E}_{X,y}[\ell(y, \hat{y})]$ **Loss function:** measures how bad your model is on a single example



However, we do not know p(X, y) so in practice we rely on the **empirical risk** instead

$$\widehat{R}(X,\boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} \ell(y^{(i)}, \widehat{y}^{(i)}).$$

Supervised learning

• Training data are actually *X* and *Y* coming as pairs

$$X = \left\{ \left(x^{(i)}, y^{(i)} \right) \right\}_{i=1}^{n}, \quad \left(x^{(i)}, y^{(i)} \right) \in \mathbb{X} \times \mathbb{Y}$$

• If Y is continuous, then the task is called regression, and if Y is discrete, then it is a classification problem.

Examples of tasks

Classification

Regression

Timeseries prediction

Segmentation

Examples of models

Artificial Neural network

Random forest

Linear regression

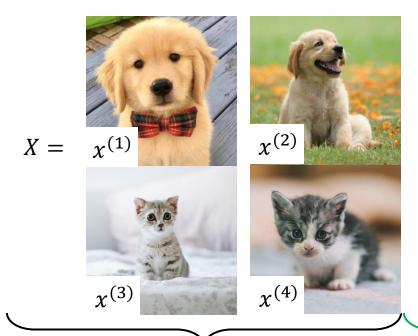
Logistic regression

Naïve Bayes

Nearest neighbours

Unsupervised learning

- Training data are the set of $x^{(i)}$'s only; no known results to predict
- In unsupervised learning, one seeks **patterns or structures** in *X* without prior labels
- Usually boils down to model the probability distribution of the dataset



Example: Generate new images of cats and dogs (called a generation task)

$$f_{\theta}(x) = p_{\theta}(x)$$
 $f_{\widehat{\theta}}$
$$\widehat{\theta} = \underset{\theta}{\operatorname{argmin}} R(X, \theta)$$
 such that $p_{\theta}(x) \approx p(x)$

Training data

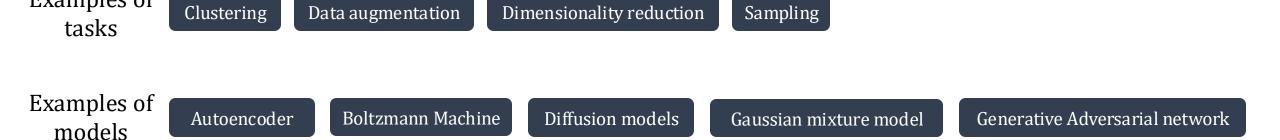
Model

Optimisation

Unsupervised learning

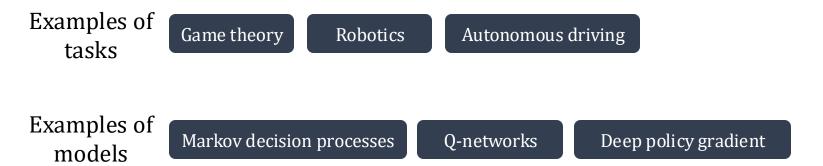
Examples of

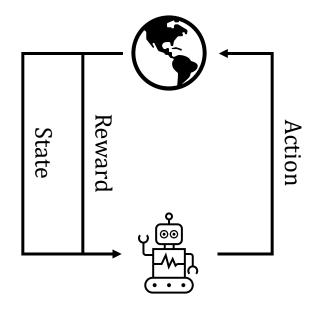
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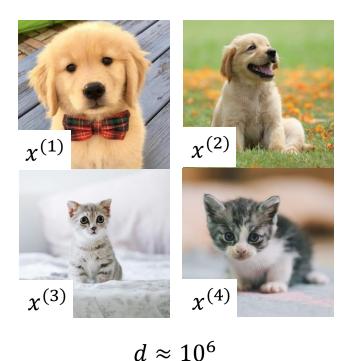


Reinforcement learning

- The philosophy is different: the model does not try to "imitate" like in supervised learning nor to find patterns but "tries" things
- It is based on an agent interacting with an environment
- The agent tries to find the best possible sequence of states and actions to maximise a reward







1-nearest neighbour

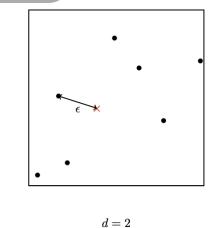
• A simple classification rule is for instance associating to a data the label of its closest neighbour in the d-dimensional space.

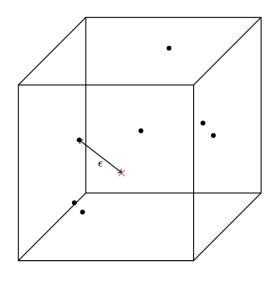
$$\hat{y} = y^{(m)} \text{ with } m = \operatorname{argmin}_i ||x - x^{(i)}||_2^2$$

In this case $R_{\text{train}} = 0$ but R_{test} is very large! Why?

Curse of dimensionality

- To sample a $[0,1]^d$ space with a shortest distance to a test point at most ϵ , we need $n_{\rm train} \geq \epsilon^{-d} = e^{-d\log \epsilon}$
- $d \approx 80$ requires more samples than the number of atoms in the universe





d = 3

Why do we need ML?

Traditional methods typically break down in high-dimensional spaces (**curse of dimensionality**) and it is impossible to design handcrafted decision rules for complex tasks.



IF THERE IS ONLY ONE THING TO REMEMBER FROM THIS CLASS

The **curse of dimensionality** is the **central problem of machine learning.** To fight it, ML relies on **prior information** about the problem:

- **Reduce the dimensionality**: select a subset of meaningful features (or their interactions) through appropriate embeddings.
- Exploit structures in the data (invariances, sparsity, long/short range correlations, etc.) to define the model,
- Penalise complex models leading to poor generalisation performances using regularisation.