

Introduction to Supervised Learning

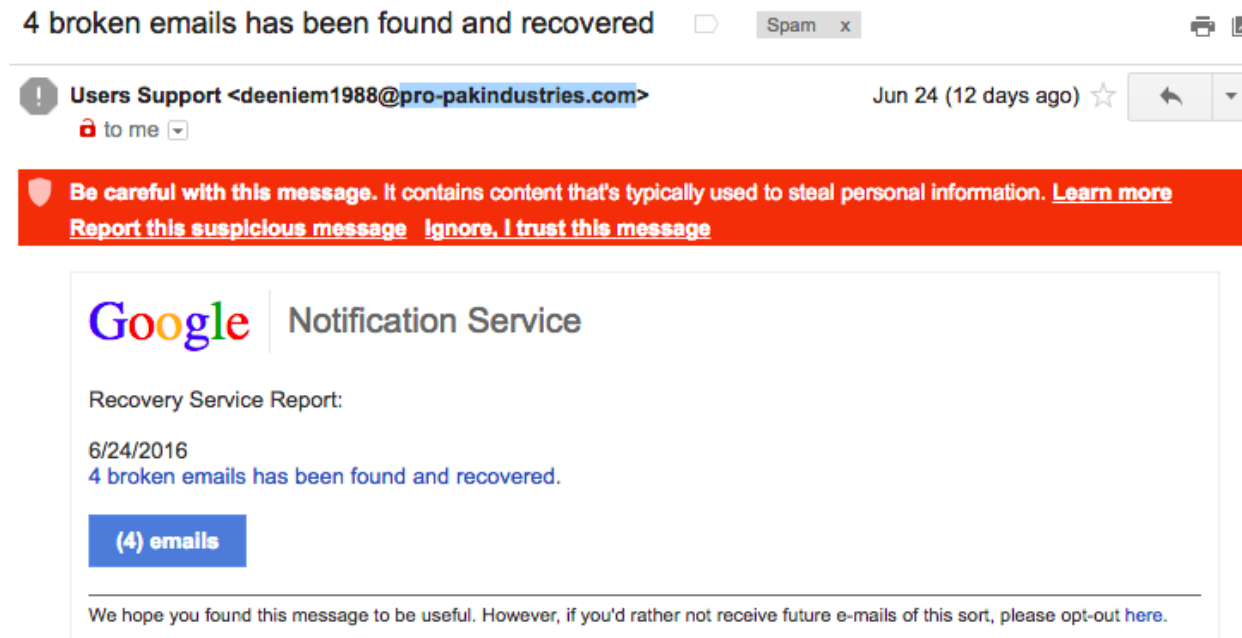
Ata Kaban

What Is Supervised Learning?

- One of the most prevalent forms of ML
 - Teach a computer to do something, then let it use its knowledge to do it
 - Also called “learning with a teacher”
- Other forms of ML
 - Unsupervised learning (“learning without a teacher”)
 - Reinforcement learning (“learning with (delayed) feedback”)

Example: Spam detection

- Input: Emails received



- Output: "Spam", or "No spam"

Example: Stock price prediction

- Input: Historical records of stock prices

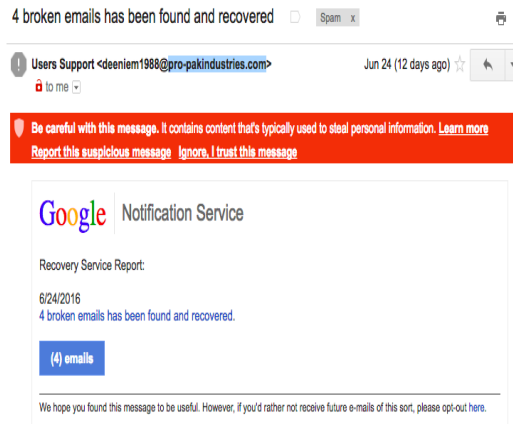


- Output: Next day's stock price

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Spam detection

- Input: Emails received



- Output: “Spam”, or “No spam”
- This is a **classification** problem.
The output has 2 possible values

Stock price prediction

- Input: Historical records of stock prices



- Output: Next day's stock price
- This is a **regression** problem.
The output is a real value.

Types of supervised learning

- Regression
- Classification
 - Binary
 - Multi-class
 - ...

Supervised learning

Task:

- Given some **input** x ,
- Predict an appropriate **output** y .

*Want: a **function** f such that $f(x)=y$*

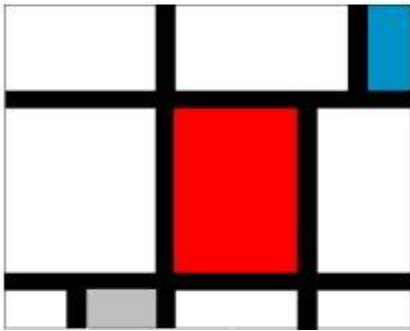
Have: examples of input-output pairs $(\mathbf{x}^{(1)}, y^{(1)}), (\mathbf{x}^{(2)}, y^{(2)}), \dots, (\mathbf{x}^{(n)}, y^{(n)})$

Supervised learning helps find a good f .

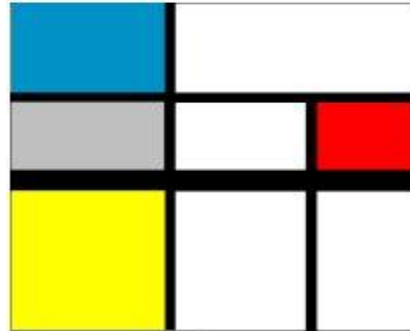
Training data

- Supervised learning needs annotated data for training:
in the form of examples of (Input, Output) pairs
- After training completed,
 - you present it with new Input that it hasn't seen before
 - It needs to predict the appropriate Output

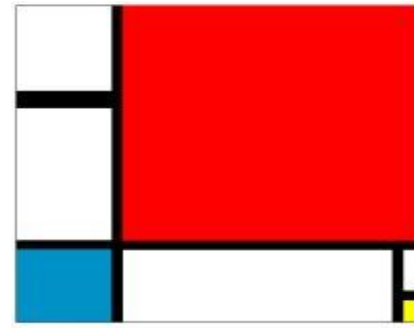
Is painting 8 a genuine Mondrian?



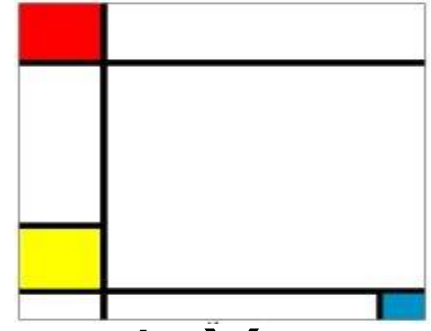
1. No



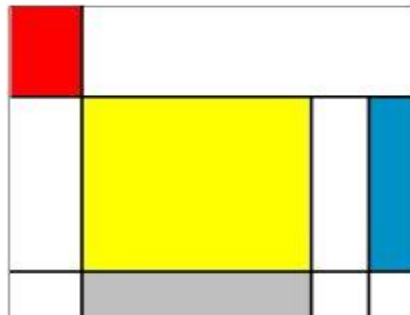
2. No



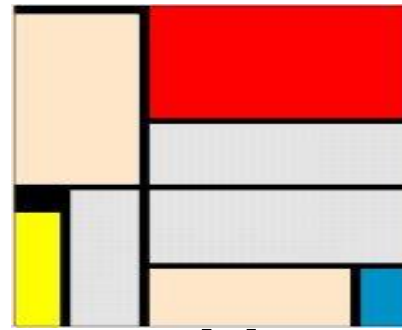
3. Yes



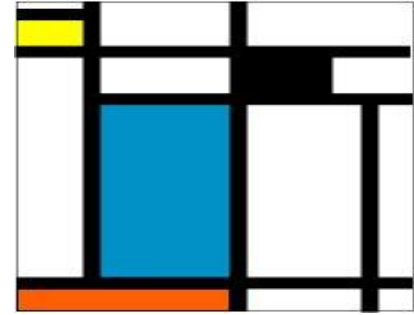
4. Yes



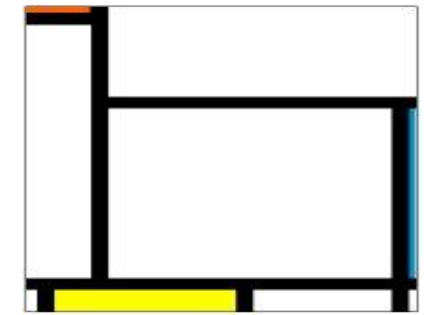
5. No



6. Yes



7. No



8. ?

Annotated
training data

Examples

Attributes

Labels

Number	Lines	Line types	Rectangles	Colours	Mondrian?
1	6	1	10	4	No
2	4	2	8	5	No
3	5	2	7	4	Yes
4	5	1	8	4	Yes
5	5	1	10	5	No
6	6	1	8	6	Yes
7	7	1	14	5	No

Painting 8

Number	Lines	Line types	Rectangles	Colours	Mondrian?
8	7	2	9	4	???

How quick will your team complete a project?

(programming language)	(team expertise)	(estimated size)	...	(required effort)
Java	low	1000	...	10 p-month
C++	medium	2000	...	20 p-month
Java	high	2000	...	8 p-month
...

General notation we will use

(programming language)	(team expertise)	(estimated size)	...	(required effort)
		$\mathbf{x}^{(1)}$		$y^{(1)}$
		$\mathbf{x}^{(2)}$		$y^{(2)}$
		$\mathbf{x}^{(3)}$		$y^{(3)}$
...

Vector notation

$$\mathbf{x}^{(i)} = \left(\underbrace{x_1^{(i)}, x_2^{(i)}, x_3^{(i)}, \dots, x_d^{(i)}}_{\text{Attributes}} \right) \quad \text{The input of the } i\text{-th example}$$

Workflow of supervised learning:

1. Training phase

$$(\mathbf{x}^{(1)}, y^{(1)}), (\mathbf{x}^{(2)}, y^{(2)}), \dots, (\mathbf{x}^{(n)}, y^{(n)})$$

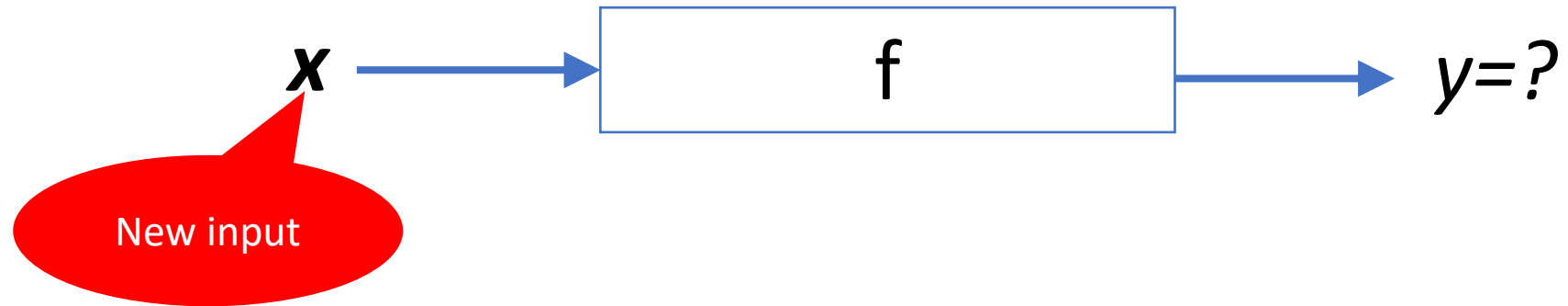
ML Algorithm

f

A diagram illustrating the training phase of supervised learning. At the top, a set of training data points is represented by the mathematical expression $(\mathbf{x}^{(1)}, y^{(1)}), (\mathbf{x}^{(2)}, y^{(2)}), \dots, (\mathbf{x}^{(n)}, y^{(n)})$. A blue arrow points downwards from this expression to a rectangular box. To the right of the arrow, the text "ML Algorithm" is written. Inside the rectangular box, the letter "f" is displayed in a yellow background, representing the learned function.

Workflow of supervised learning:

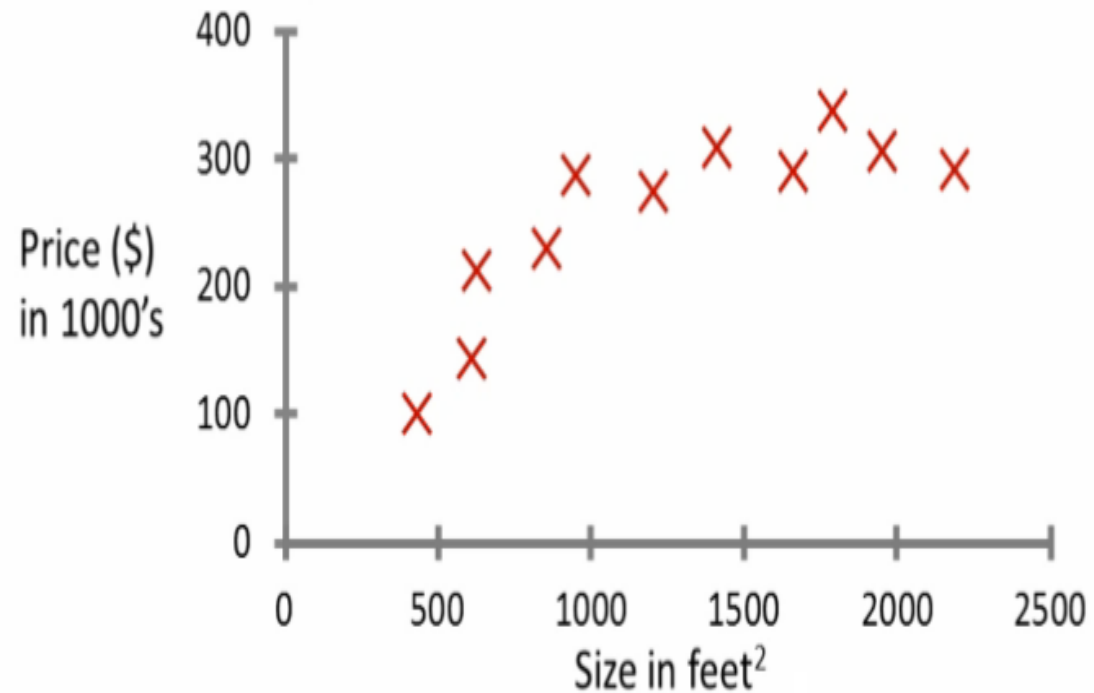
2. Test phase & use



Pictorially

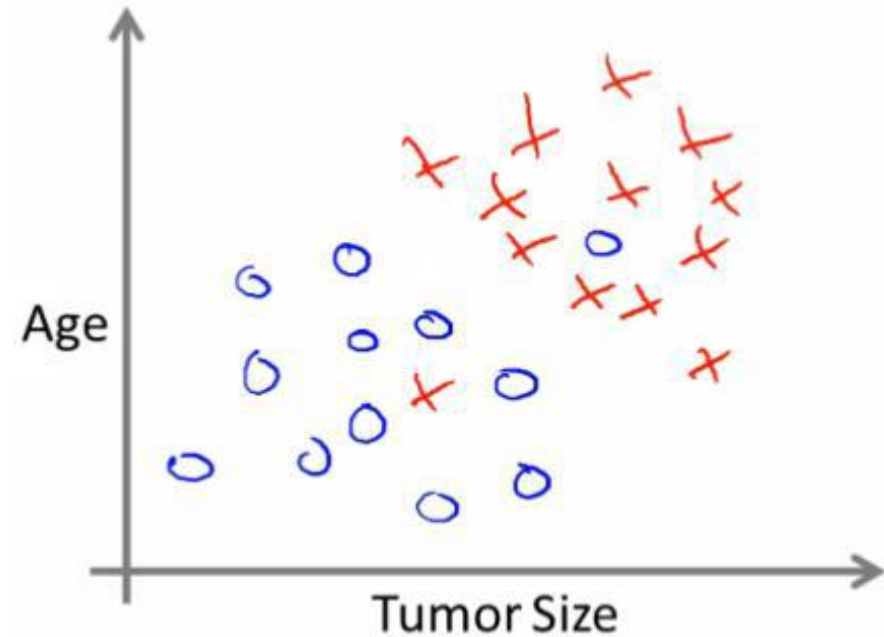
- Regression problem

Housing price prediction.



- Classification problem

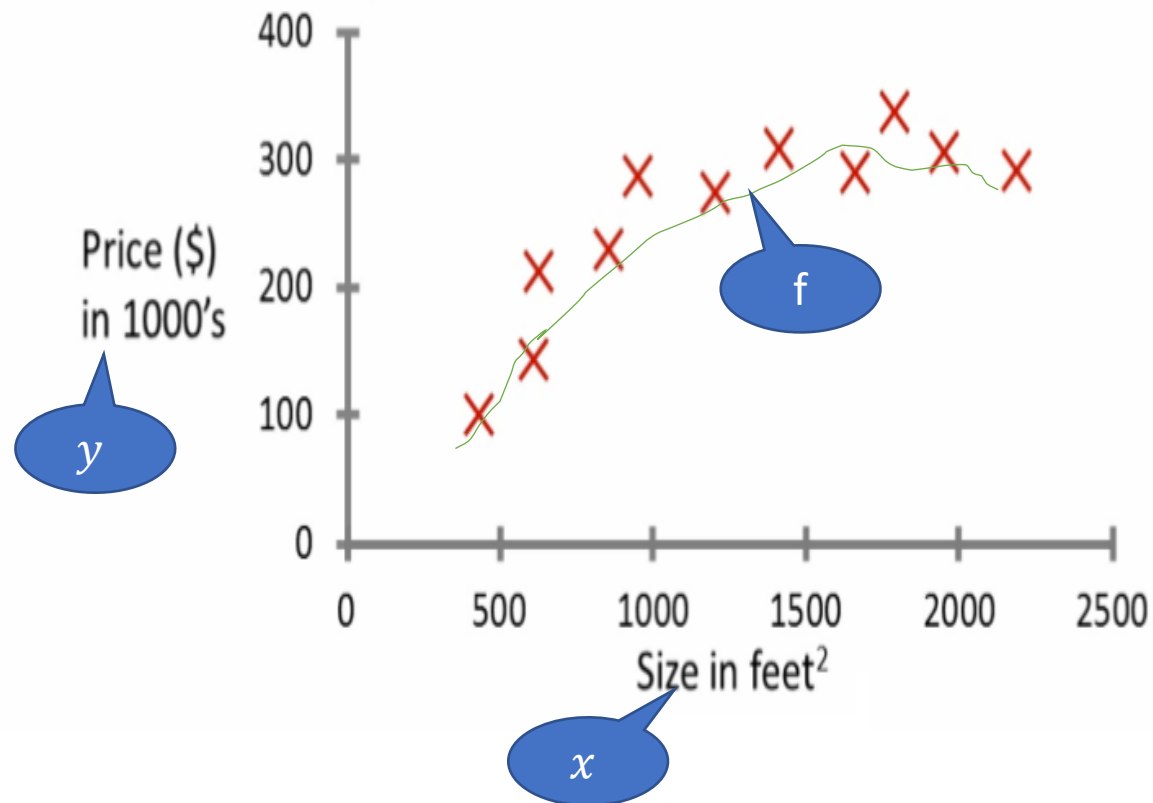
Breast cancer prediction



Pictorially

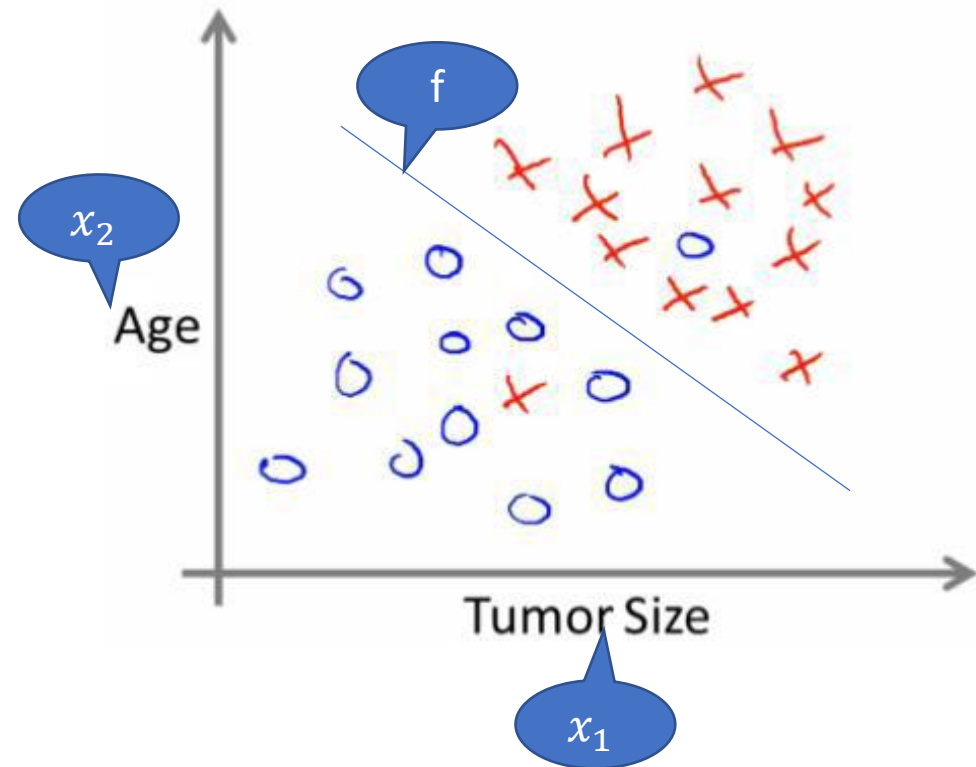
- Regression problem

Housing price prediction.



- Classification problem

Breast cancer prediction



Terminology in Supervised Learning

- Input = attribute(s) = feature(s) = independent variable
- Output = target = response = dependent variable
- function = hypothesis = predictor

Pause. Is this some magic?

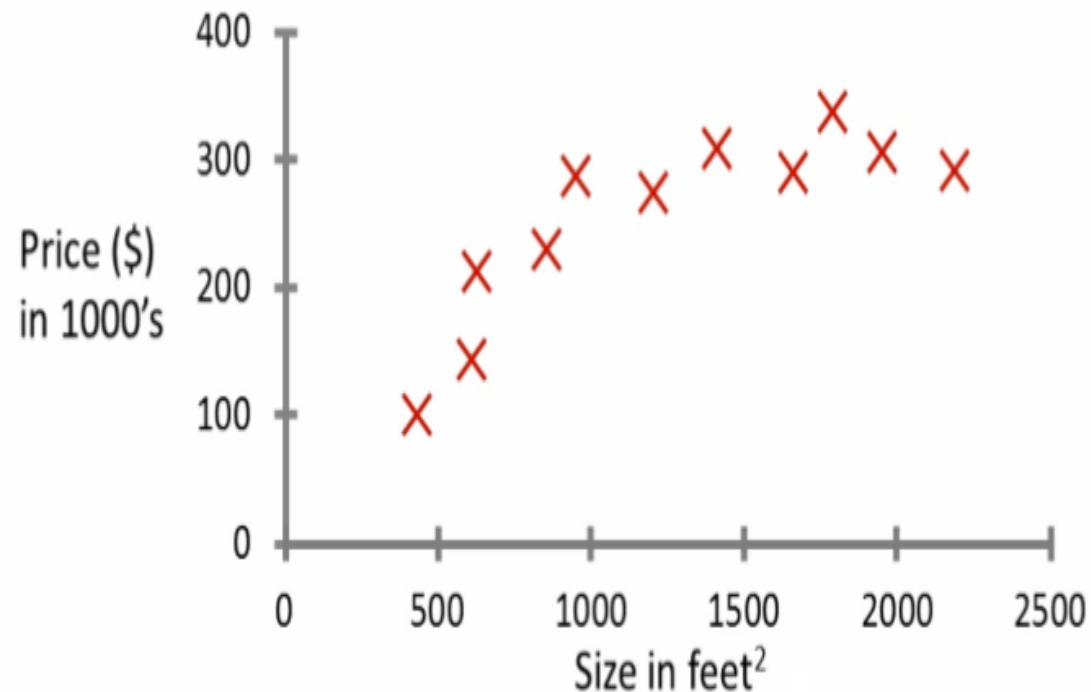
So...

- there is this unknown function we're after
- we are given the function values at n specific points only (training set)
- is it really possible to find out the function values at other points?
- No!
- Not unless we make the right **assumptions** about the unknown function
- Each ML algorithm, implicitly or explicitly, makes assumptions.
- There is a zoo of ML algorithms, there is no best ML algorithm
- Our goal is to focus on few of them, and understand how they work

How many predictors are there for these data?

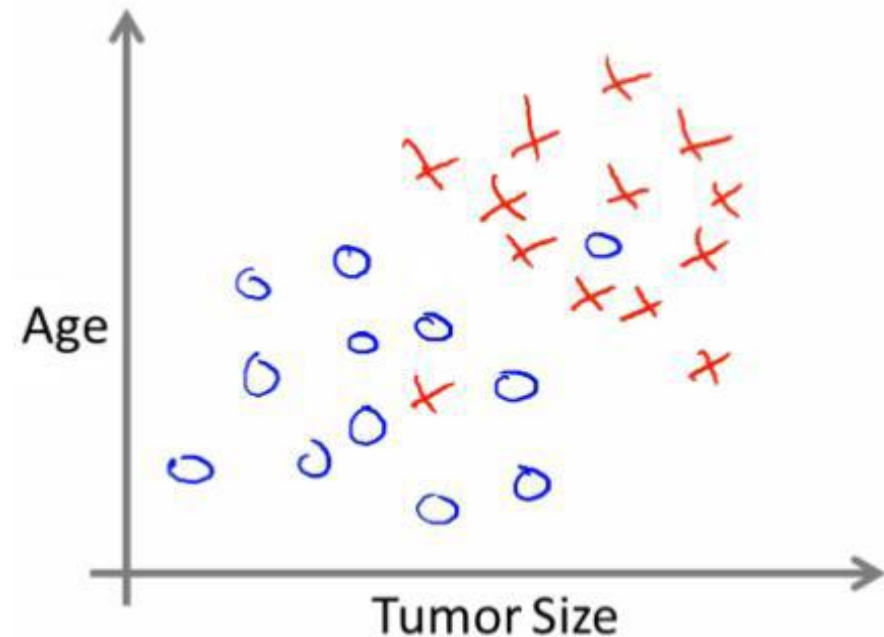
- Regression problem

Housing price prediction.

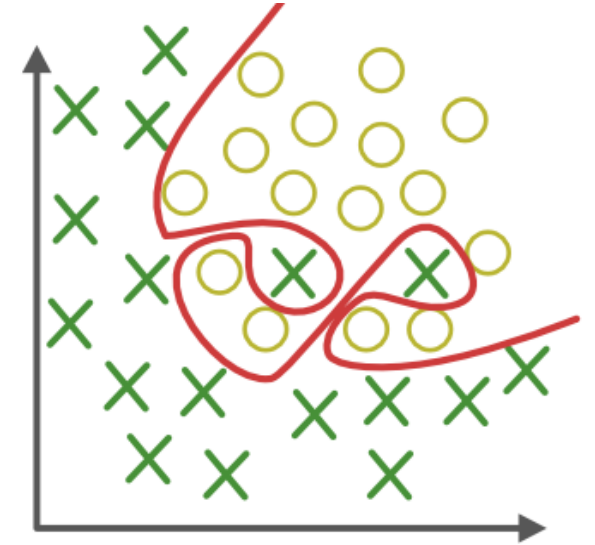
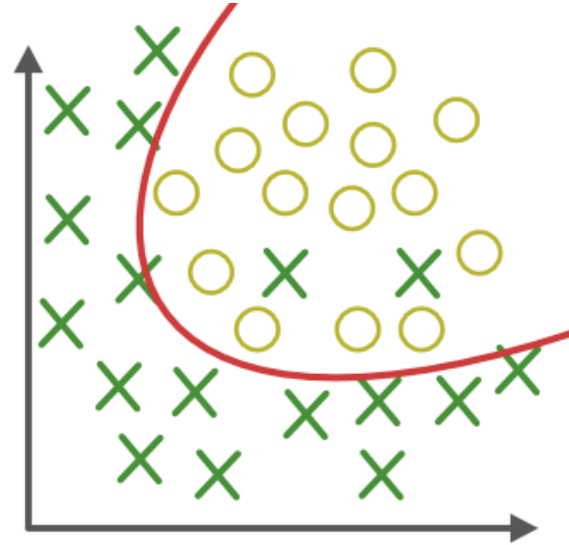
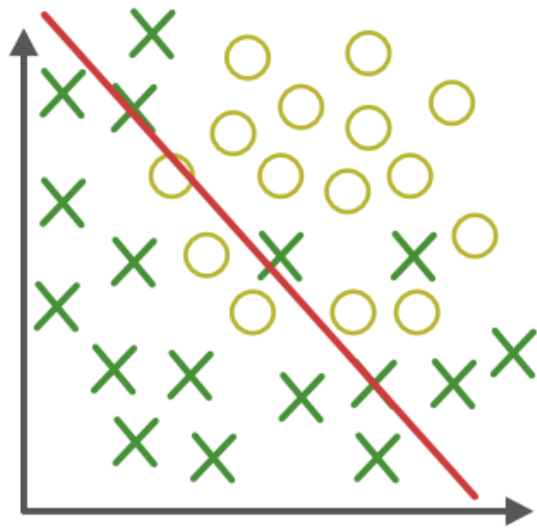


- Classification problem

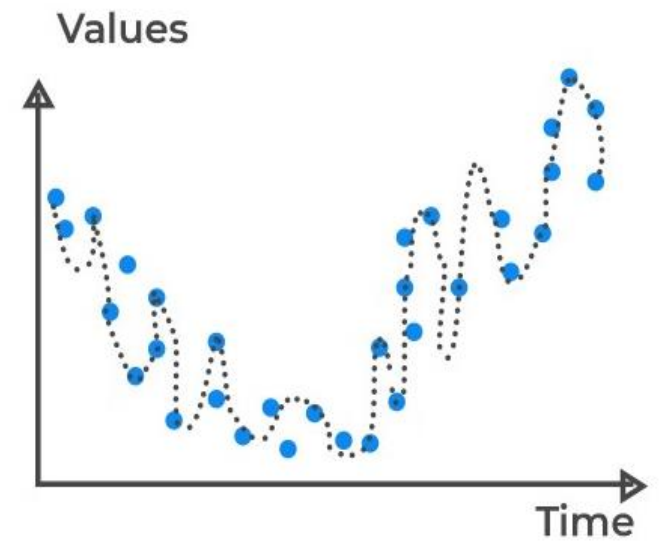
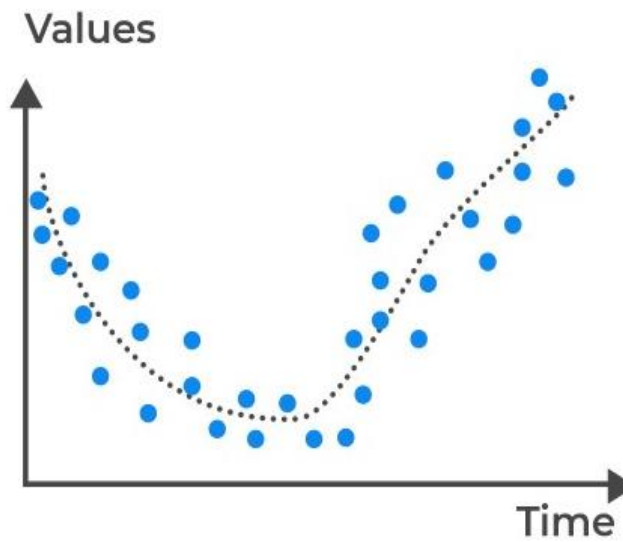
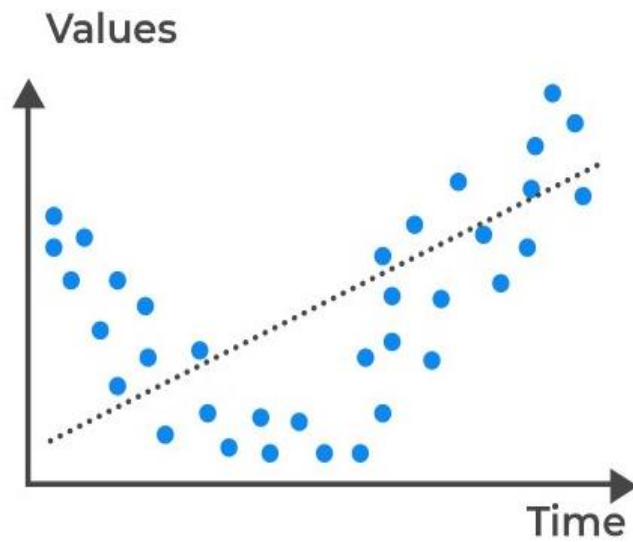
Breast cancer prediction



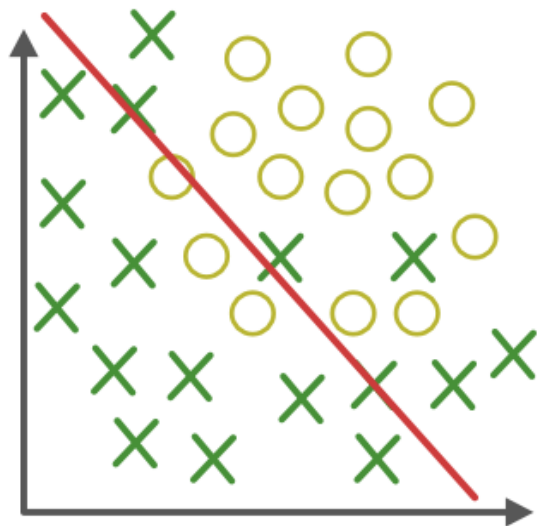
Classification



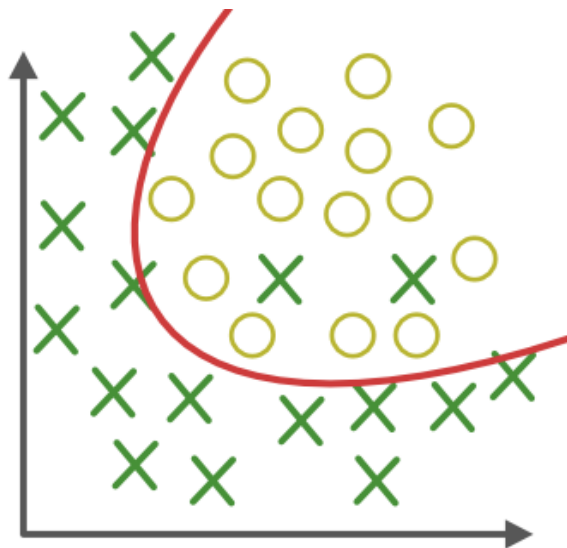
Regression



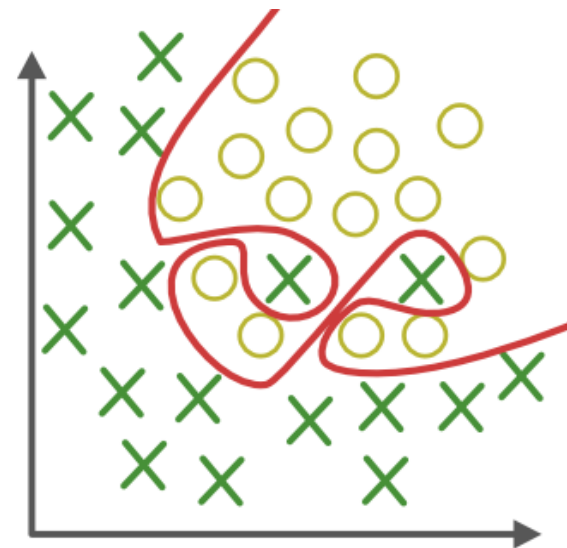
Classification



Under-fitting

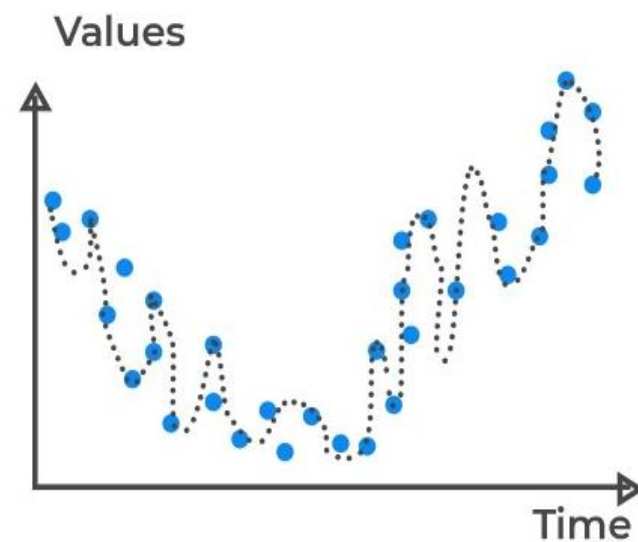
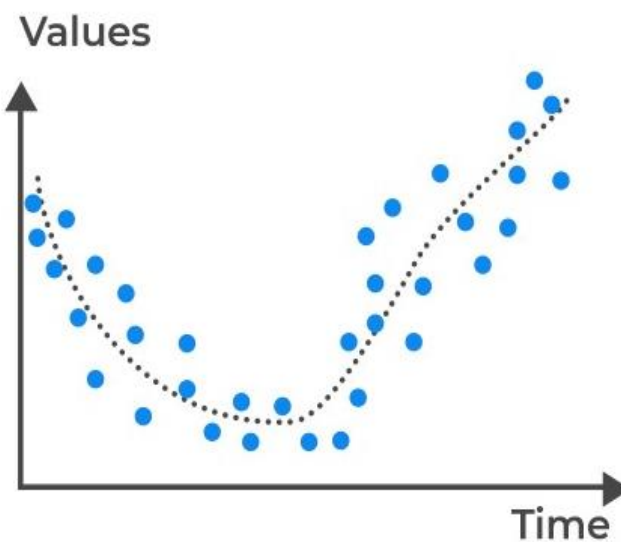
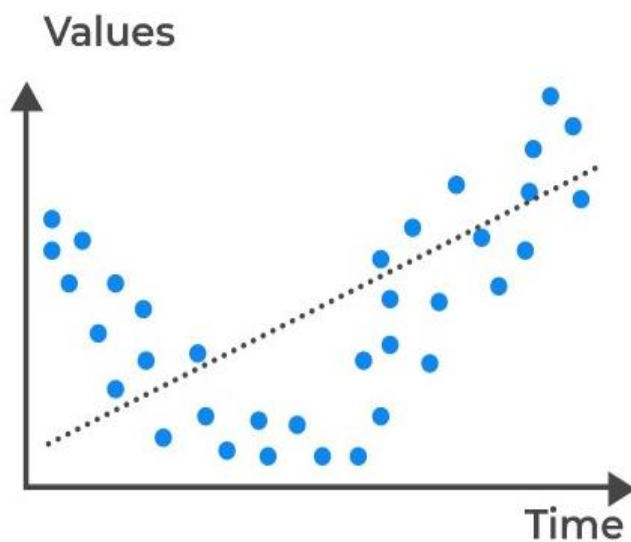


Appropriate-fitting



Over-fitting

Regression



Overfitting and underfitting

- Fitting the training data too well is BAD! Why?
- Remember the data you actually want to classify, or predict for, is not the same as the training data – so learning every irrelevant detail (noise) in a training data set will not help
- Overfitting happens when the model is more complex than required
- Underfitting happens when the model is simpler than required

Applications of supervised learning

- Handwriting recognition
 - When you write an envelope, algorithms can automatically route envelopes through the post
- Computer vision & graphics
 - When you go out during lockdown, object detection & visual tracking algorithms can automatically detect compliance with the rules
- Bioinformatics
 - Algorithms can predict protein function from sequence
- Human-computer interaction
 - Intrusion detection algorithms can recognise speech, gestures, intention

Prevalence of ML

- Generality
 - E.g. a robot learning to navigate mazes must be able to learn the layout of the maze it encounters
- Adaptability
 - E.g. a program designed to predict tomorrow's stock market must learn to adapt when conditions change from boom to bust
- Applicability
 - Often the human programmer has no idea how to program a solution to the problem (think of how you recognise your friend's face)