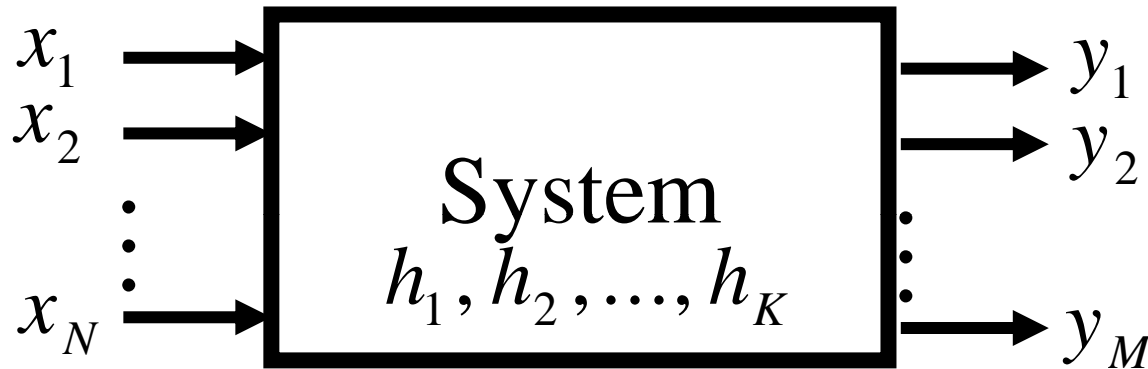


Machine Learning: Summary

What is Machine Learning?

- “The goal of machine learning is to build computer systems that can adapt and learn from their experience.”
 - Tom Dietterich

A Generic System



Input Variables: $\mathbf{x} = (x_1, x_2, \dots, x_N)$

Hidden Variables: $\mathbf{h} = (h_1, h_2, \dots, h_K)$

Output Variables: $\mathbf{y} = (y_1, y_2, \dots, y_K)$

Another Definition of Machine Learning

- Machine Learning algorithms discover the relationships between the variables of a system (input, output and hidden) from direct samples of the system
- These algorithms originate from many fields:
 - Statistics, mathematics, theoretical computer science, physics, neuroscience, etc

When are ML algorithms NOT needed?

- When the relationships between all system variables (input, output, and hidden) is completely understood!
- This is NOT the case for almost any real system!

The Sub-Fields of ML

- Supervised Learning
- Reinforcement Learning
- Unsupervised Learning

Supervised Learning

- Given: Training examples

$$\{(\mathbf{x}_1, \mathbf{f}(\mathbf{x}_1)), (\mathbf{x}_2, \mathbf{f}(\mathbf{x}_2)), \dots, (\mathbf{x}_P, \mathbf{f}(\mathbf{x}_P))\}$$

for some unknown function (system) $\mathbf{y} = \mathbf{f}(\mathbf{x})$

- Find $\mathbf{f}(\mathbf{x})$
 - Predict $\mathbf{y}' = \mathbf{f}(\mathbf{x}')$, where \mathbf{x}' is not in the training set

Supervised Learning Algorithms

- Classification

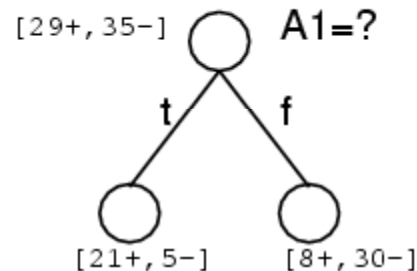
$$y \hat{I} \{1, \dots, C\}$$

- Regression

$$y \hat{I} \hat{A}$$

1-R (A Decision Tree Stump)

- Main Assumptions
 - Only one attribute is necessary.
 - Finite number of splits on the attribute.
- Hypothesis Space
 - Fixed size (parametric): Limited modeling potential



Naïve Bayes

- Main Assumptions:
 - All attributes are equally important.
 - All attributes are statistically independent (given the class value)
- Hypothesis Space
 - Fixed size (parametric): Limited modeling potential

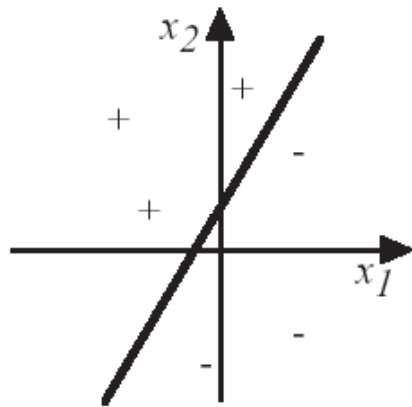
$$\Pr \left(\hat{y} | \mathbf{x} \right) = \frac{\Pr \left(\hat{x}_1 | y \right) \Pr \left(\hat{x}_2 | y \right) \dots \Pr \left(\hat{x}_d | y \right)}{\Pr [\mathbf{x}]}$$

Linear Regression

- Main Assumptions:
 - Linear weighted sum of attribute values.
 - Data is linearly separable.
 - Attributes and target values are real valued.
- Hypothesis Space
 - Fixed size (parametric) : Limited modeling potential

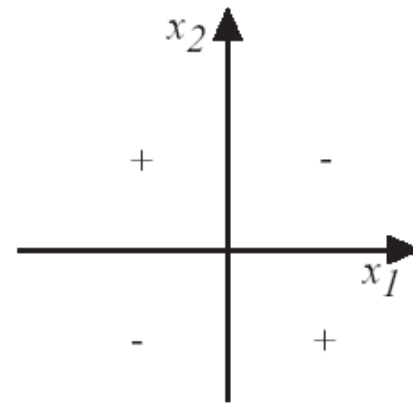
$$y = \sum_{i=1}^d a_i x_i + b$$

Linear Regression (Continued)



(a)

Linearly Separable

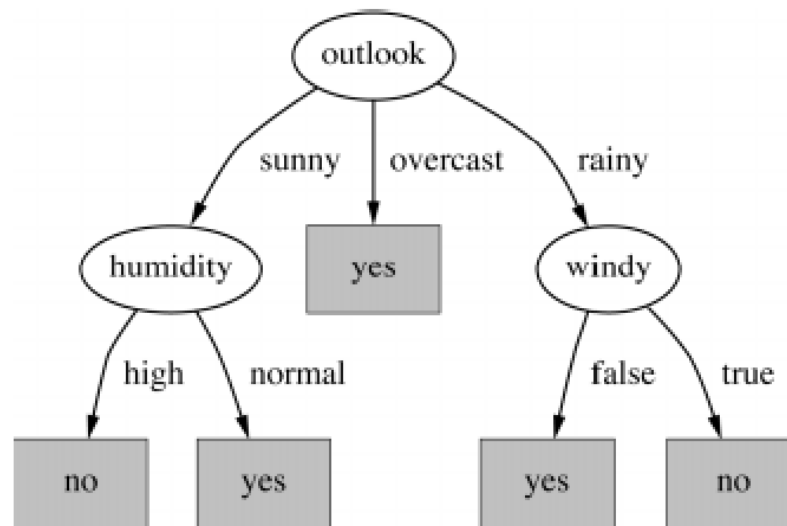


(b)

Not Linearly Separable

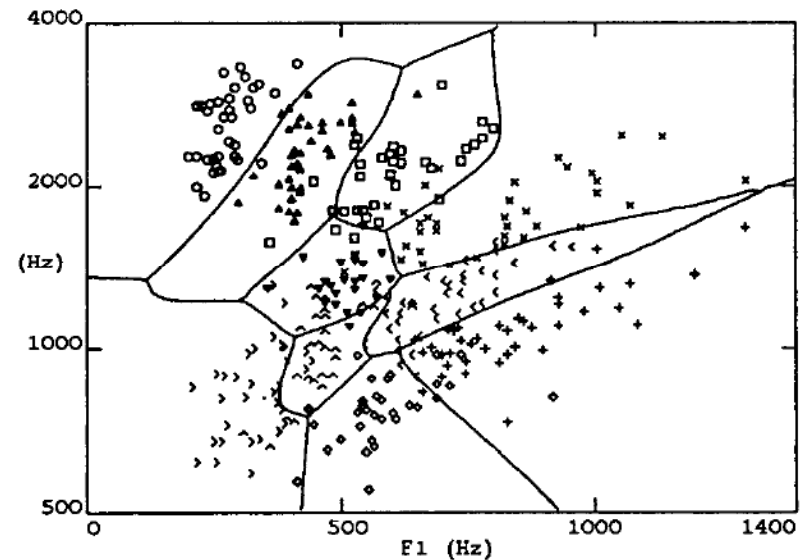
Decision Trees

- Main Assumption:
 - Data effectively modeled via decision splits on attributes.
- Hypothesis Space
 - Variable size (nonparametric): Can model any function

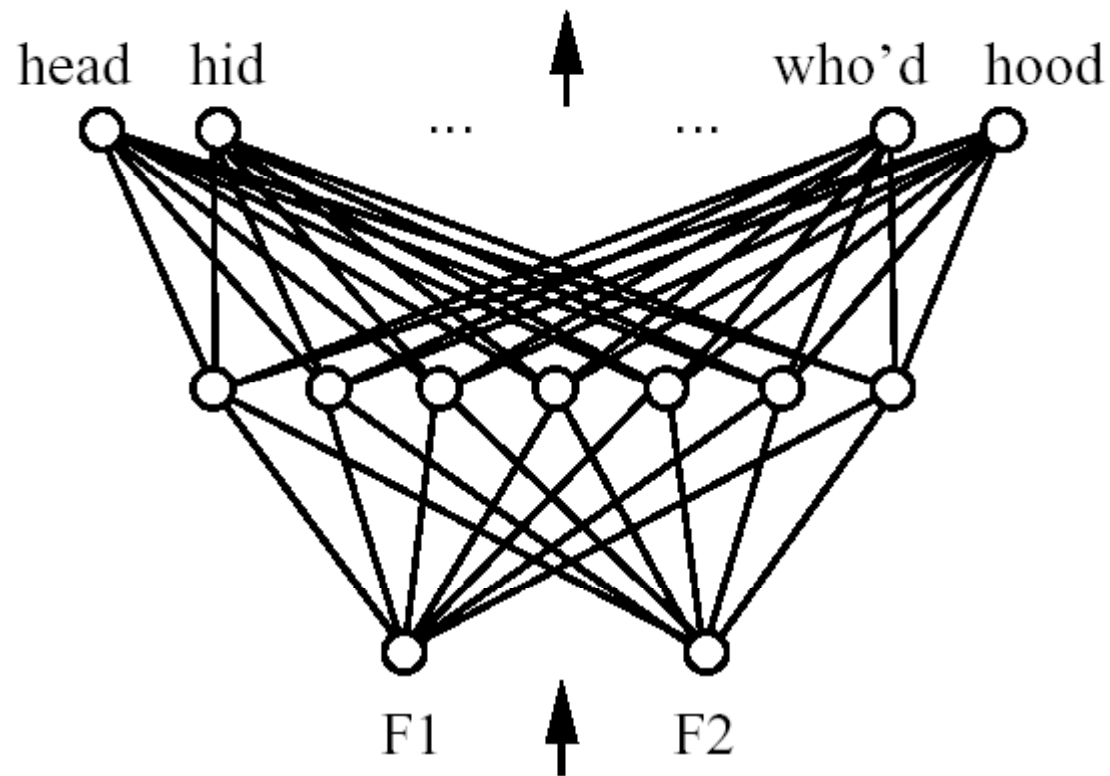


Neural Networks

- Main Assumption:
 - Many simple functional units, combined in parallel, produce effective models.
- Hypothesis Space
 - Variable size (nonparametric): Can model any function



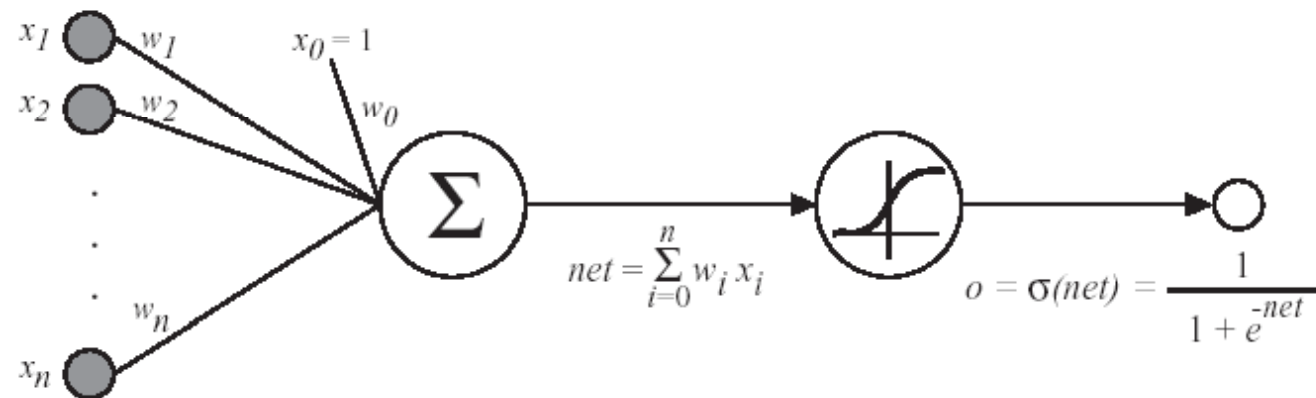
Neural Networks (Continued)



Neural Networks (Continued)

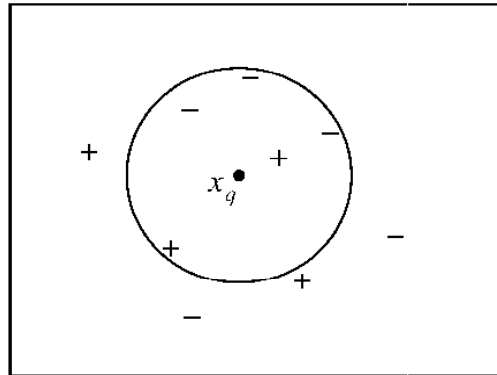
- Learn by modifying weights in Sigmoid Unit

Sigmoid Unit

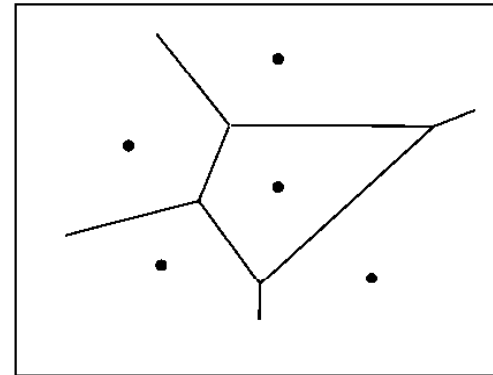


K Nearest Neighbor

- Main Assumption:
 - An effective distance metric exists.
- Hypothesis Space
 - Variable size (nonparametric): Can model any function



Classify according to
Nearest Neighbor



Separates the input
space

Bagging

– Main Assumption:

- Combining many unstable predictors to produce a ensemble (stable) predictor.
- Unstable Predictor: small changes in training data produce large changes in the model.
 - e.g. Neural Nets, trees
 - Stable: SVM, nearest Neighbor.

– Hypothesis Space

- Variable size (nonparametric): Can model any function

Bagging (continued)

- Each predictor in ensemble is created by taking a bootstrap sample of the data.
- Bootstrap sample of N instances is obtained by drawing N example at random, with replacement.
- On average each bootstrap sample has 63% of instances
 - Encourages predictors to have uncorrelated errors.

Boosting

- Main Assumption:
 - Combining many weak predictors (e.g. tree stumps or 1-R predictors) to produce an ensemble predictor.
- Hypothesis Space
 - Variable size (nonparametric): Can model any function

Boosting (Continued)

- Each predictor is created by using a biased sample of the training data
 - Instances (training examples) with high error are weighted higher than those with lower error
- Difficult instances get more attention

Given: $(x_1, y_1), \dots, (x_m, y_m)$ where $x_i \in X, y_i \in Y = \{-1, +1\}$

Initialize $D_1(i) = 1/m$.

For $t = 1, \dots, T$:

- Train base learner using distribution D_t .
- Get base classifier $h_t : X \rightarrow \mathbb{R}$.
- Choose $\alpha_t \in \mathbb{R}$.
- Update:

$$D_{t+1}(i) = \frac{D_t(i) \exp(-\alpha_t y_i h_t(x_i))}{Z_t}$$

where Z_t is a normalization factor (chosen so that D_{t+1} will be a distribution).

Output the final classifier:

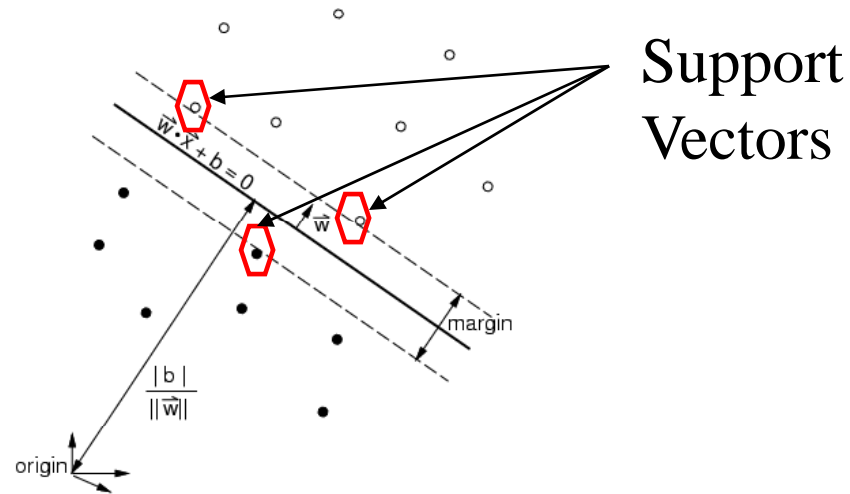
$$H(x) = \text{sign} \left(\sum_{t=1}^T \alpha_t h_t(x) \right).$$

Figure 1: The boosting algorithm AdaBoost.

Support Vector Machines

- Main Assumption:
 - Build a model using minimal number of training instances (Support Vectors).
- Hypothesis Space
 - Variable size (nonparametric): Can model any function
- Based on PAC (probably almost correct) learning theory:
 - Minimize the probability that model error is greater than ϵ (small number)

Linear Support Vector Machines



We'd like the hyperplane with maximum margin

- size of margin is $\frac{2}{\|w\|}$

So view our problem as a constrained optimization problem:

Minimize $\|w\|^2$, subject to

$$y_i(\vec{x}_i \cdot \vec{w} + b) - 1 \geq 0, (\forall i)$$

Nonlinear Support Vector Machines

- Project into Kernel Space (Kernels constitute a distance metric in inputs space)

- Polynomial classifier of degree p

$$K(\vec{x}_i, \vec{x}_j) = (\vec{x}_i \cdot \vec{x}_j + 1)^p$$

- Gaussian radial basis function classifier

$$K(\vec{x}_i, \vec{x}_j) = e^{-\|\vec{x}_i - \vec{x}_j\|^2 / 2\sigma^2}$$

- This one doesn't quite have a Φ

$$K(\vec{x}_i, \vec{x}_j) = \tanh(\kappa \vec{x}_i \cdot \vec{x}_j - \delta)$$

Competing Philosophies in Supervised Learning

Goal is always to minimize the probability of model errors on future data!

- **A single Model:** Motivation - build a single good model.
 - Models that don't adhere to Occam's razor:
 - Minimax Probability Machine (MPM)
 - Trees
 - Neural Networks
 - Nearest Neighbor
 - Radial Basis Functions
 - Occam's razor models: The best model is the simplest one!
 - Support Vector Machines
 - Bayesian Methods
 - Other kernel based methods:
 - Kernel Matching Pursuit

Competing Philosophies in Supervised Learning

- **An Ensemble of Models:** Motivation – a good single model is difficult to compute (impossible?), so build many and combine them. Combining many uncorrelated models produces better predictors...
 - Models that don't use randomness or use directed randomness:
 - Boosting
 - Specific cost function
 - Gradient Boosting
 - Derive a boosting algorithm for any cost function
 - Models that incorporate randomness:
 - Bagging
 - Bootstrap Sample: Uniform random sampling (with replacement)
 - Stochastic Gradient Boosting
 - Bootstrap Sample: Uniform random sampling (with replacement)
 - Random Forests
 - Uniform random sampling (with replacement)
 - Randomize inputs for splitting at tree nodes

Evaluating Models

- Infinite data is best, but...
- N (N=10) Fold cross validation
 - Create N folds or subsets from the training data (approximately equally distributed with approximately the same number of instances).
 - Build N models, each with a different set of N-1 folds, and evaluate each model on the remaining fold
 - Error estimate is average error over all N models

Bootstrap Estimate

The *bootstrap* is an estimation method that uses sampling with replacement to form the training set

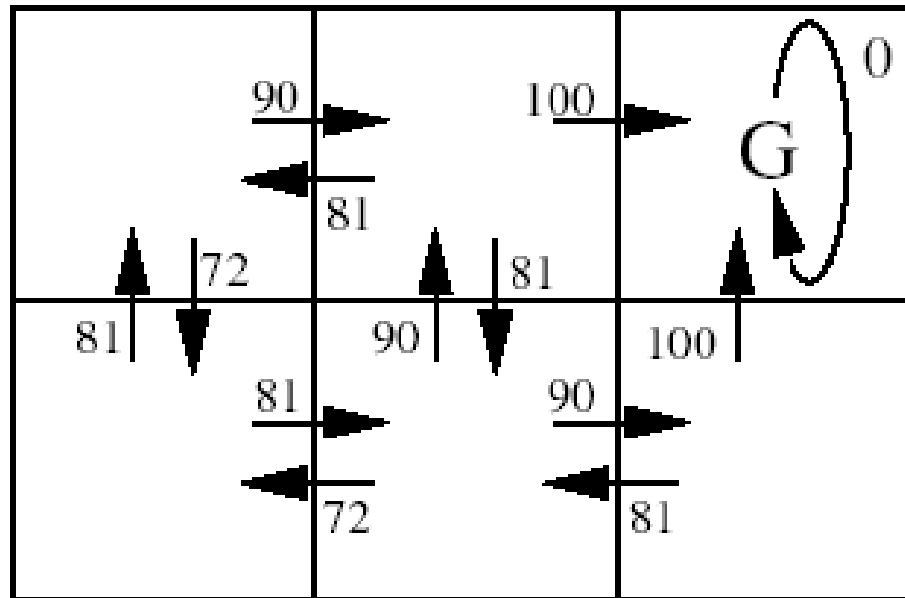
- ◆ A dataset of n instances is sampled n times with replacement to form a new dataset of n instances
- ◆ This data is used as the training set
- ◆ The instances from the original dataset that don't occur in the new training set are used for testing

Reinforcement Learning (RL)

Autonomous agent learns to act “optimally” without human intervention

- *Agent learns by stochastically interacting with its environment, getting infrequent rewards*
- *Goal: maximize infrequent reward*

Q Learning



$Q(s, a)$ values ($\gamma = 0.9$)

Agent's Learning Task

Execute actions in environment, observe results, and

- learn action policy $\pi : S \rightarrow A$ that maximizes

$$E[r_t + \gamma r_{t+1} + \gamma^2 r_{t+2} + \dots]$$

from any starting state in S

- here $0 \leq \gamma < 1$ is the discount factor for future rewards

Different from supervised learning:

- Target function is $\pi : S \rightarrow A$
- but we have no training examples of form $\langle s, a \rangle$
- training examples are of form $\langle \langle s, a \rangle, r \rangle$

Unsupervised Learning

- Studies how input patterns can be represented to reflect the statistical structure of the overall collection of input patterns
- No outputs are used (unlike supervised learning and reinforcement learning)
- unsupervised learner brings to bear prior biases as to what aspects of the structure of the input should be captured in the output.

Expectation Maximization (EM) Algorithm

- Clustering of data
 - K-Means
- Estimating unobserved or hidden variables