

STAT 37710 / CAAM 37710 / CMSC 35400 Machine Learning

Introduction

Cong Ma

What is machine learning?

- Wiki's definition of machine learning (ML):
 - Machine learning (ML) is a field of inquiry devoted to understanding and building methods that 'learn', that is, methods that leverage data to improve performance on some set of tasks ---adapted from Tom Mitchell

(Almost) everybody knows ML

- Learn the mean of a normal distribution
- Data: iid data from normal distribution
- Task and performance: estimation and mean squared error
- Learning methods: sample mean

Examples of machine learning

• spam filter

- Data: emails and labels
- Task: label emails to either spam or non-spam
- Performance: accuracy in labelling emails



Examples of machine learning

image classification

- Data: images together with labels (ImageNet)
- Task: label images to categories (e.g., cat, dog)
- Performance: accuracy in labelling images



Examples of machine learning

- Playing Go
 - Data: history of game playing
 - Task: playing Go well
 - Performance: winning rate against world champion



Machine learning is ubiquitous...





ML is interdisciplinary

statistics

information theory

Machine Learning

optimization

algorithms

Machine learning tasks

- Depending on the feedbacks, machine learning can be decomposed into
 - Supervised Learning
 - Regression
 - Classification
 - Unsupervised Learning
 - Clustering
 - Dimension reduction Anomaly detection, ...
- Many other specialized tasks

Supervised learning

$f: X \to Y$

Supervised learning



Image classification



Regression

- Goal: Predict real valued labels (possibly vectors)
- Examples:

Χ

Flight route Real estate objects Patient & drug

Y

Delay (minutes) Price Treatment effectiveness ...

Basic supervised learning pipeline



Example: Classifying documents

• Input:

- Documents with labels, but how to represent documents
- Goal:
 - Learn a good classifier



Representing data

- Learning methods expect standardized representation of data
 - (e.g., Points in vector spaces, nodes in a graph, similarity matrices ...)





- Concrete choice of representation ("features") is crucial for successful learning
- This class (typically): feature vectors in R^d

Example: Bag-of-words

- Suppose language contains at most *d=100000* words
- Represent each document as a vector \boldsymbol{x} in \mathbb{R}^d
- *i*-th component *x_i* counts occurrence of *i*-th word

Word	Index
а	1
abandon	2
ability	3
is	578
test	2512
this	2809

Bag-of-words: Improvements

• Some words more "important" than others

- Remove "stopwords" (the, a, is, ...)
- Stemming (learning, learner, learns -> learn)
- Discount frequent words (tf-idf)
- Bag-of-words ignores order
 - Consider pairs (n-grams) of consecutive words
- Does not differentiate between similar and dissimilar words (ignores semantics)
 - Word embeddings (e.g., word2vec, GloVe)

Basic supervised learning pipeline



Model class

- Linear
- decision tree
- random forests
- graphical models
- deep neural networks

Model selection and validation



Other models of learning

- Unsupervised learning
 - Learning without labels
- Semi-supervised learning
 - Learning from both labeled and unlabeled data
- Transfer learning
 - Learn on one domain and test on another
- Active learning
 - Acquiring most informative data for learning
- Online learning
 - Learning from examples as they arrive over time
- Reinforcement learning
 - Learning by interacting with an unknown environment

Summary

• Where we are

- Basic forms of learning:
 - Supervised learning and other modes of machine learning
- Key challenge in ML
 - Trading goodness of fit and model complexity
- Representation of data is of key importance
- What's next
 - Formally state machine learning problems
 - Estimation theory and bias-variance tradeoff