CS 4375
Introduction to Machine Learning

Nicholas Ruozzi
University of Texas at Dallas

Slides adapted from David Sontag and Vibhav Gogate

Course Info.

- Instructor: Nicholas Ruozzi
  - Office: ECSS 3.409
  - Office hours: M 11:30-12:30, W 12:30pm-1:30pm
- TA: Hailiang Dong
  - Office hours and location: T 10:30-12:00, R 13:30-15:00
- Course website: www.utdallas.edu/~nicholas.ruozzi/cs4375/2019fa/
- Book: none required
- Piazza (online forum): sign-up link on eLearning

Prerequisites

- CS3345, Data Structures and Algorithms
- CS3341, Probability and Statistics in Computer Science
- "Mathematical sophistication"
  - Basic probability
  - Linear algebra: eigenvalues/vectors, matrices, vectors, etc.
  - Multivariate calculus: derivatives, gradients, etc.
- I'll review some concepts as we come to them, but you should brush up on areas that you aren't as comfortable
- Take prerequisite "quiz" on eLearning

Course Topics

- Dimensionality reduction
  - PCA
  - Matrix Factorizations
- Learning
  - Supervised, unsupervised, active, reinforcement, …
  - SVMs & kernel methods
  - Decision trees, k-NN, logistic regression, …
  - Parameter estimation: Bayesian methods, MAP estimation, maximum likelihood estimation, expectation maximization, …
  - Clustering: k-means & spectral clustering
- Probabilistic models
  - Bayesian networks
  - Naïve Bayes
- Neural networks
- Evaluation
  - AOC, cross-validation, precision/recall
- Statistical methods
  - Boosting, bagging, bootstrapping
  - Sampling

Grading

- 5-6 problem sets (50%)
  - See collaboration policy on the web
  - Mix of theory and programming (in MATLAB or Python)
  - Available and turned in on eLearning
  - Approximately one assignment every two weeks
- Midterm Exam (20%)
- Final Exam (30%)
- Attendance policy?

-subject to change-

What is ML?

What is ML?

"A computer program is said to learn from experience E with respect to some task T and some performance measure P, if its performance on T, as measured by P, improves with experience E."

- Tom Mitchell

Basic Machine Learning Paradigm

- Collect data

- Build a model using “training” data

- Use model to make predictions

Supervised Learning

- **Input:** $(x^{(1)}, y^{(1)}), \ldots, (x^{(M)}, y^{(M)})$
  - $x^{(m)}$ is the m^{th} data item and $y^{(m)}$ is the m^{th} **label**
- **Goal:** find a function f such that $f\left(x^{(m)}\right)$ is a "good approximation" to $y^{(m)}$
  - Can use it to predict y values for previously unseen x values

Examples of Supervised Learning

- Spam email detection
- Handwritten digit recognition
- Stock market prediction
- More?

Supervised Learning

- Hypothesis space: set of allowable functions $f: X \to Y$

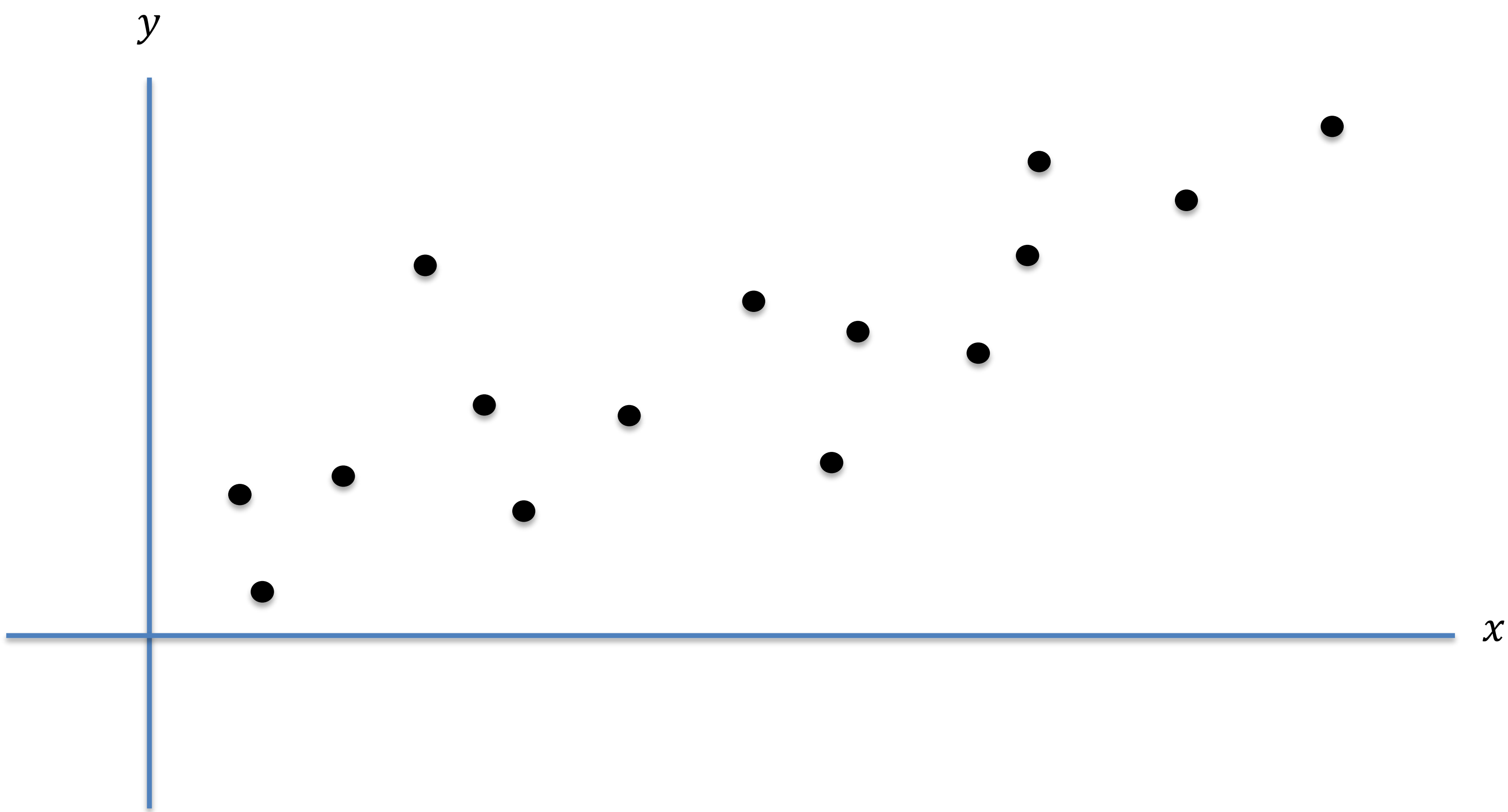
- Goal: find the "best" element of the hypothesis space

  - How do we measure the quality of f?

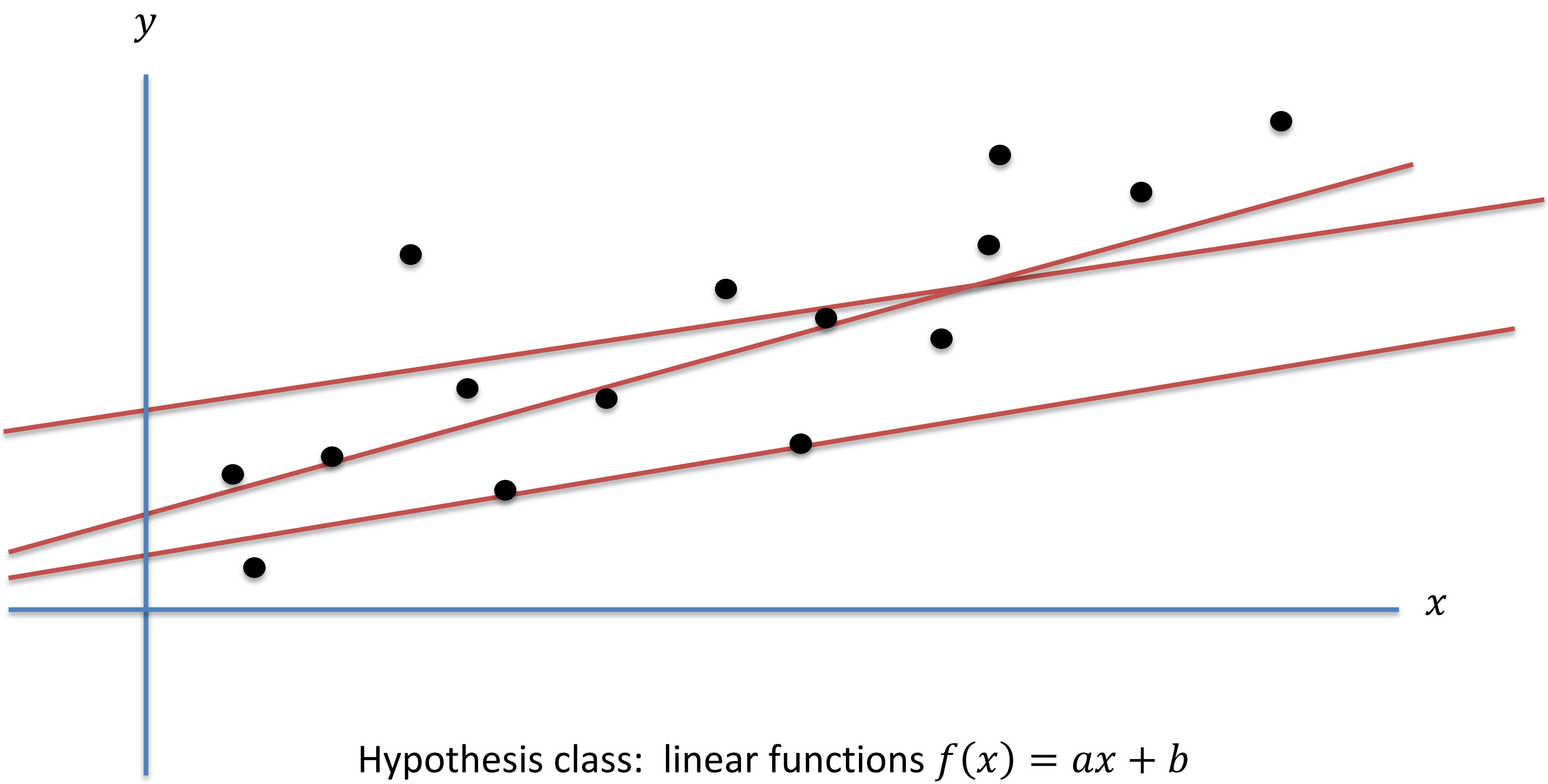
Supervised Learning

- Simple linear regression
  - Input: pairs of points $\left(x^{(1)}, y^{(1)}\right), \ldots, (x^{(M)}, y^{(M)})$ with $x^{(m)} \in \mathbb{R}$ and $y^{(m)} \in \mathbb{R}$
  - Hypothesis space: set of linear functions $f(x) = ax + b$ with $a, b \in \mathbb{R}$
  - Error metric: squared difference between the predicted value and the actual value

Regression



Regression



Hypothesis class: linear functions $f(x) = ax + b$

How do we compute the error of a specific hypothesis?

Linear Regression

- For any data point, x, the learning algorithm predicts $f(x)$
- In typical regression applications, measure the fit using a squared loss function

$$L(f) = \frac{1}{M}\sum_m \left(f\left(x^{(m)}\right) - y^{(m)}\right)^2$$

- Want to minimize the average loss on the training data
- The optimal linear hypothesis is then given by

$$\min_{a,b} \frac{1}{M}\sum_m \left(ax^{(m)} + b - y^{(m)}\right)^2$$

Linear Regression

$$\min_{a,b} \frac{1}{M} \sum_{m} \left(ax^{(m)} + b - y^{(m)}\right)^2$$

- How do we find the optimal a and b?

Linear Regression

$$\min_{a,b} \frac{1}{M} \sum_m \left(ax^{(m)} + b - y^{(m)}\right)^2$$

- How do we find the optimal a and b?
  - Solution 1: take derivatives and solve
    (there is a closed form solution!)
  - Solution 2: use gradient descent

Linear Regression

$$\min_{a,b} \frac{1}{M} \sum_m \left(ax^{(m)} + b - y^{(m)}\right)^2$$

- How do we find the optimal a and b?
  - Solution 1: take derivatives and solve
    (there is a closed form solution!)
  - Solution 2: use gradient descent
    - This approach is much more likely to be useful for general loss functions

Gradient Descent

Iterative method to minimize a (convex) differentiable function f

A function $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is convex if

$$\lambda f(x) + (1-\lambda)f(y) \geq f(\lambda x + (1-\lambda)y)$$

for all $\lambda \in [0,1]$ and all $x, y \in \mathbb{R}^n$

Gradient Descent

Iterative method to minimize a (convex) differentiable function f

- Pick an initial point x_0
- Iterate until convergence

$$x_{t+1} = x_t - \gamma_t \nabla f(x_t)$$

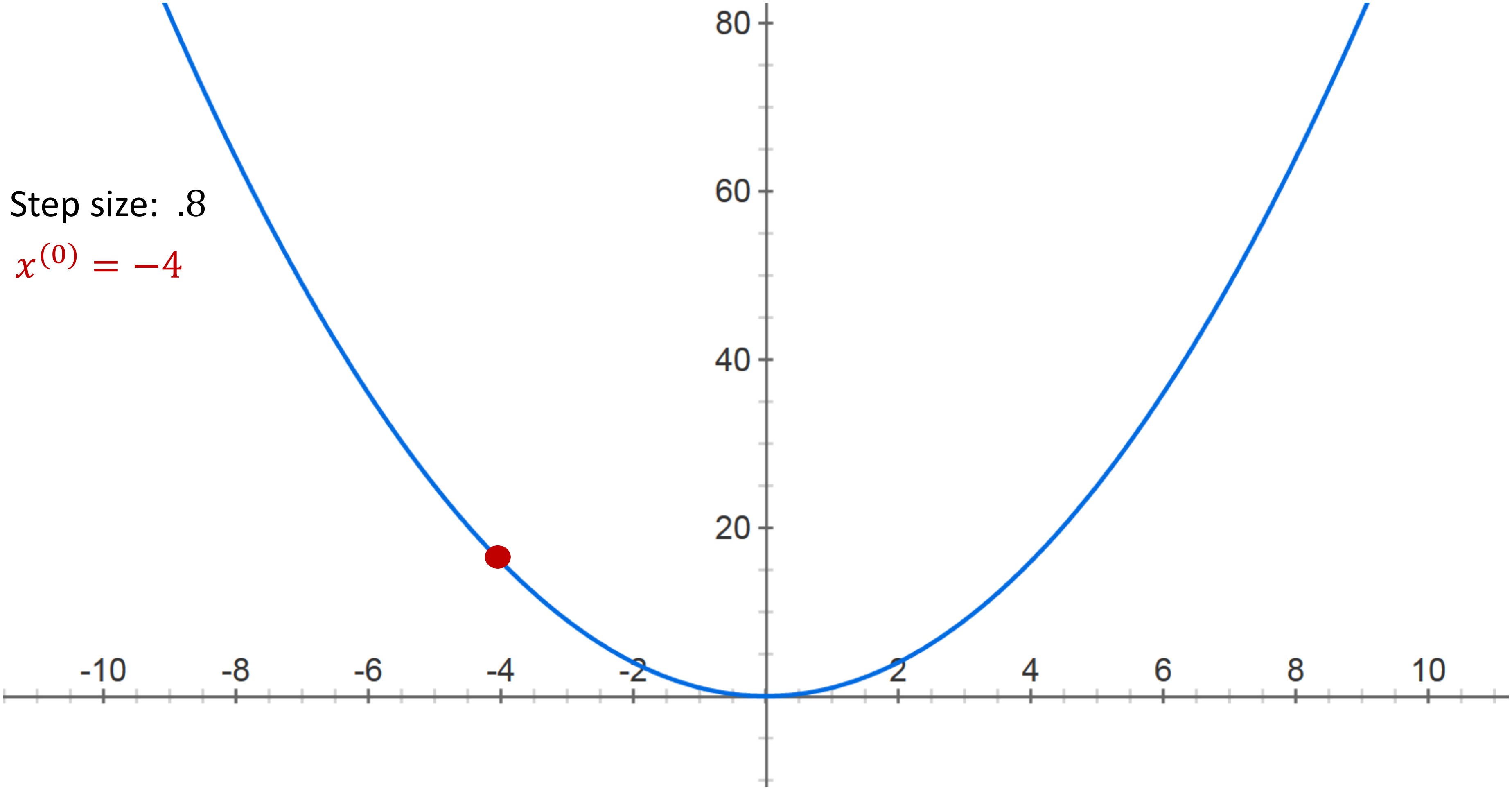
where γ_t is the t^{th} step size (sometimes called learning rate)

Gradient Descent

$f(x) = x^2$

Step size: .8

$x^{(0)} = -4$



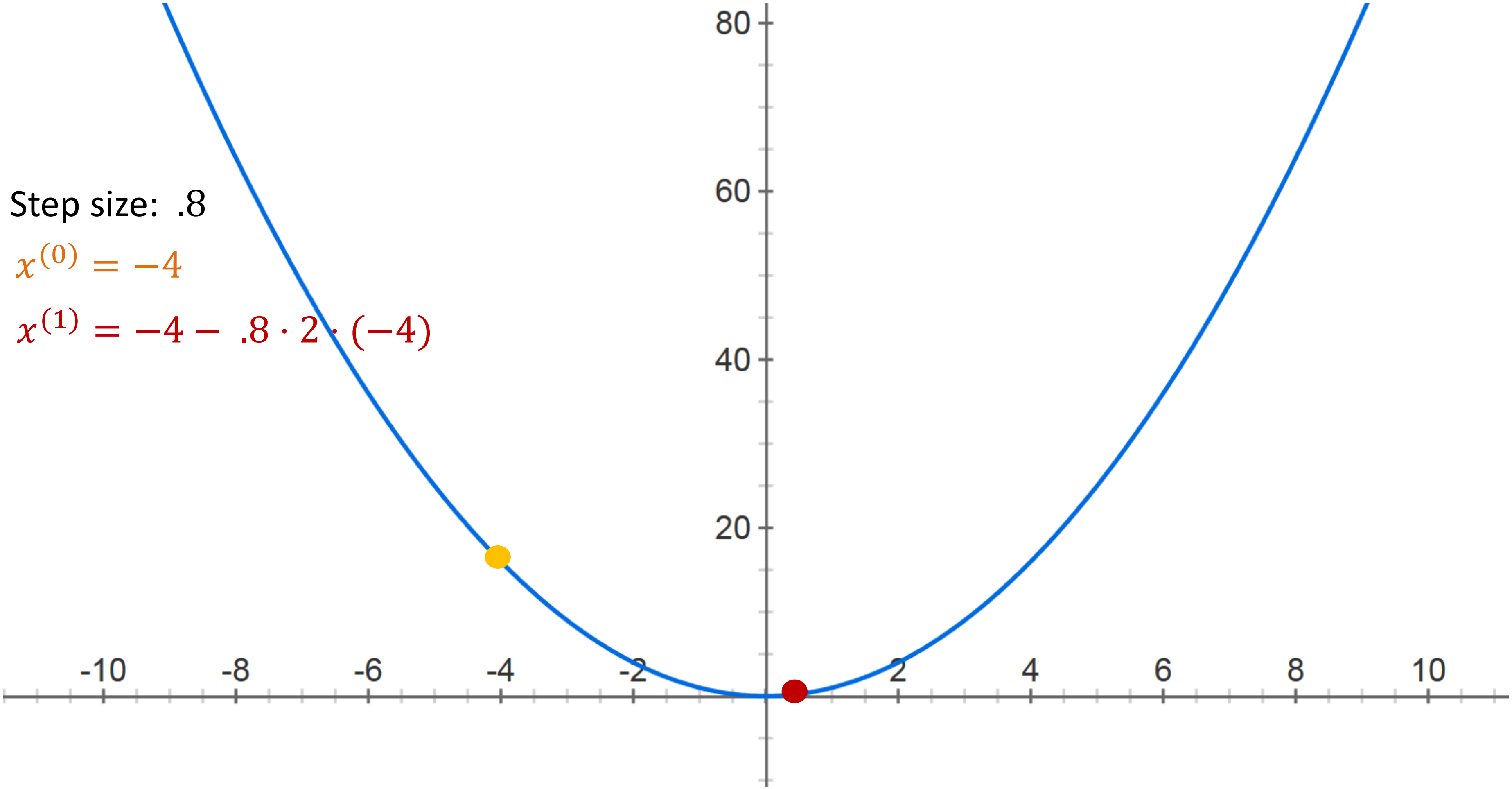
Gradient Descent

$f(x) = x^2$

Step size: .8

$x^{(0)} = -4$

$x^{(1)} = -4 - .8 \cdot 2 \cdot (-4)$



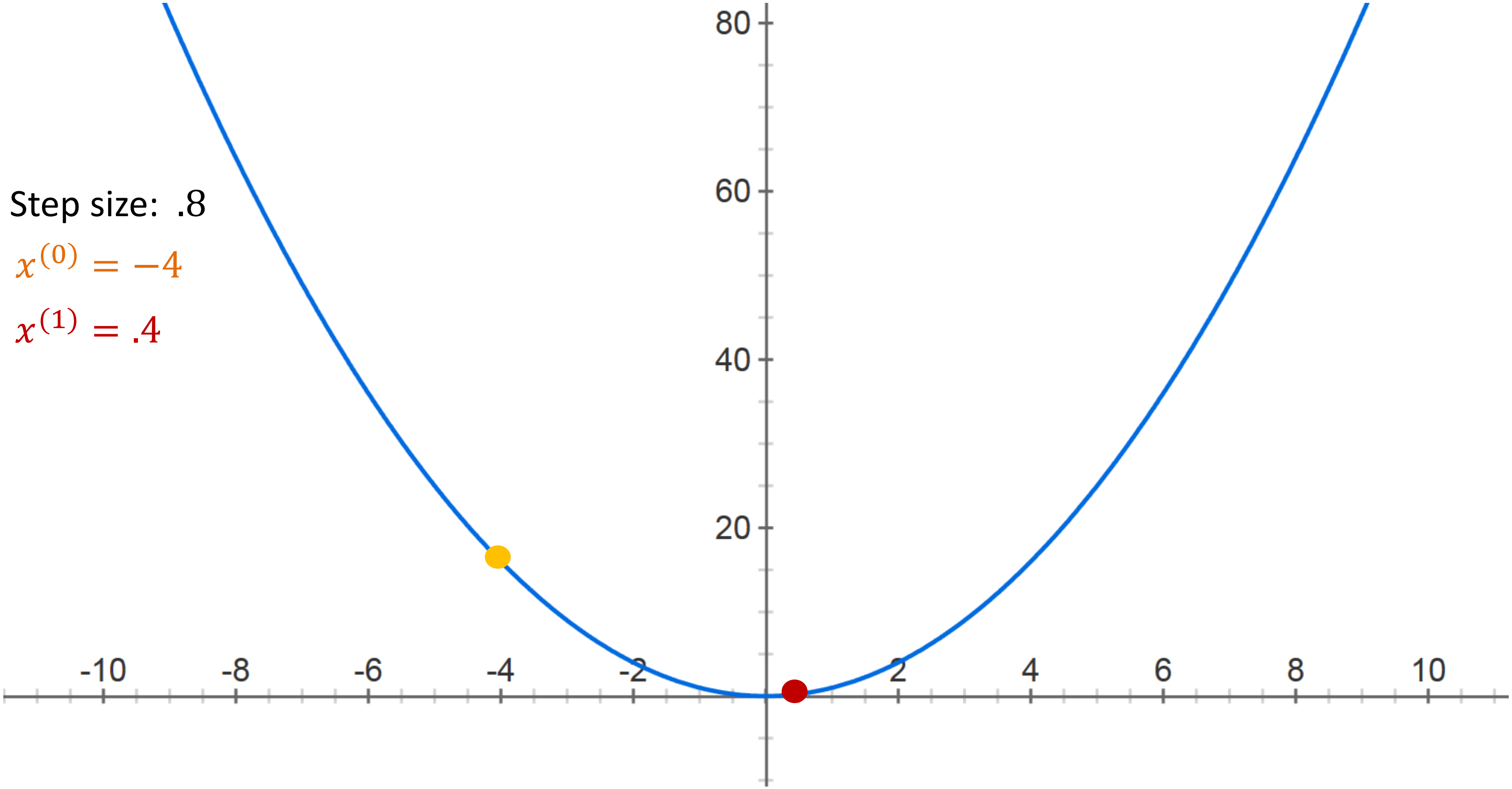
Gradient Descent

$f(x) = x^2$

Step size: .8

$x^{(0)} = -4$

$x^{(1)} = .4$



Gradient Descent

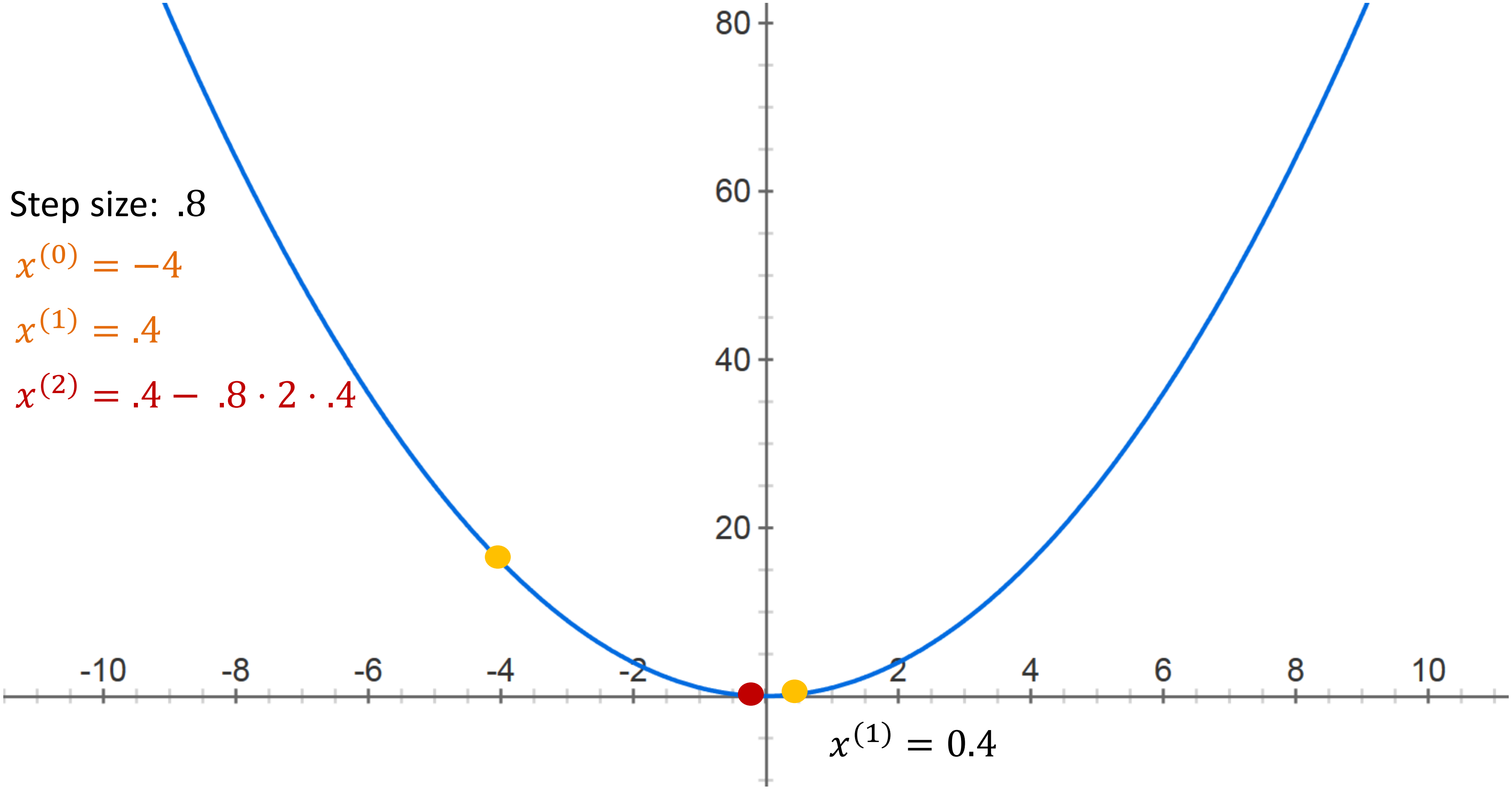
$f(x) = x^2$

Step size: .8

$x^{(0)} = -4$

$x^{(1)} = .4$

$x^{(2)} = .4 - .8 \cdot 2 \cdot .4$



$x^{(1)} = 0.4$

Gradient Descent

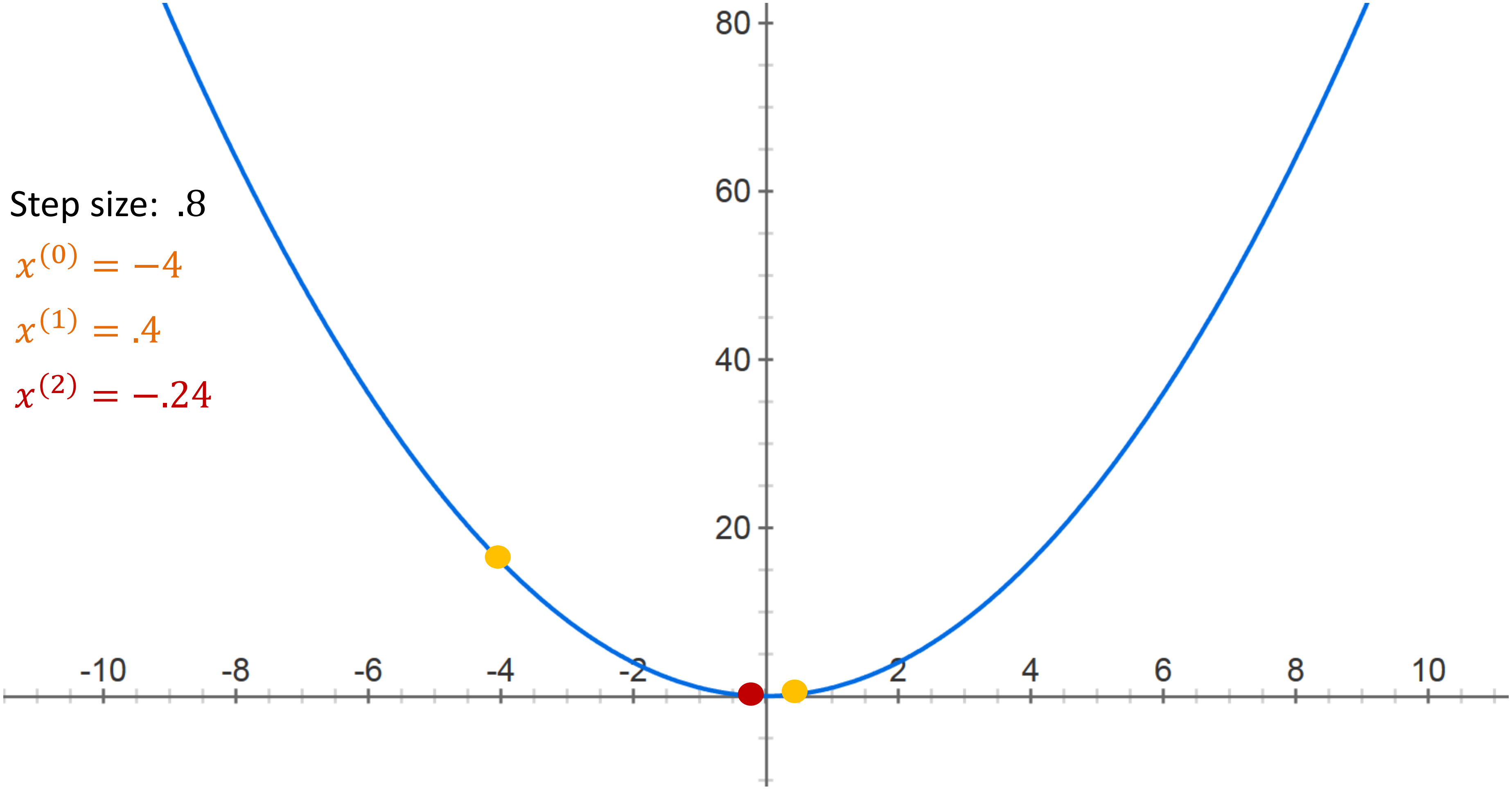
$f(x) = x^2$

Step size: .8

$x^{(0)} = -4$

$x^{(1)} = .4$

$x^{(2)} = -.24$



Gradient Descent

$f(x) = x^2$

Step size: .8

$x^{(0)} = -4$

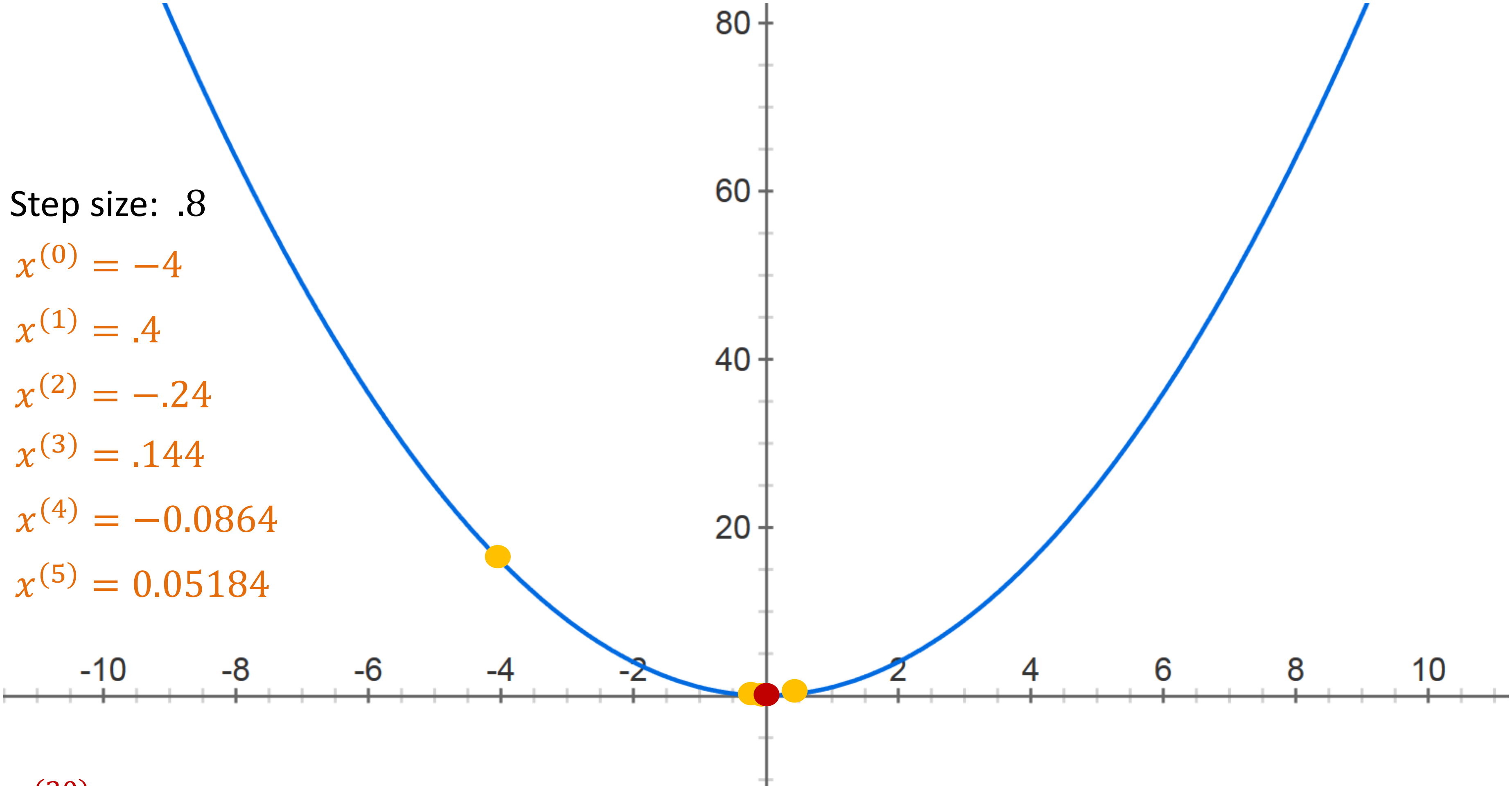
$x^{(1)} = .4$

$x^{(2)} = -.24$

$x^{(3)} = .144$

$x^{(4)} = -0.0864$

$x^{(5)} = 0.05184$



$x^{(30)} = -1.474e - 07$

Gradient Descent

$$\min_{a,b} \frac{1}{M} \sum_m \left(ax^{(m)} + b - y^{(m)}\right)^2$$

- What is the gradient of this function?
- What does a gradient descent iteration look like for this simple regression problem?

(on board)

Linear Regression

- In higher dimensions, the linear regression problem is essentially the same with $x^{(m)} \in \mathbb{R}^n$

$$\min_{a \in \mathbb{R}^n, b} \frac{1}{M} \sum_m \left(a^T x^{(m)} + b - y^{(m)}\right)^2$$

- Can still use gradient descent to minimize this
  - Not much more difficult than the $n = 1$ case

Gradient Descent

- Gradient descent converges under certain technical conditions on the function f and the step size γ_t
  - If f is convex, then any fixed point of gradient descent must correspond to a global minimum of f
  - In general, for a nonconvex function, may only converge to a local optimum

Regression

- What if we enlarge the hypothesis class?
  - Quadratic functions: $ax^2 + bx + c$
  - k-degree polynomials: $a_k x^k + a_{k-1} x^{k-1} + \cdots + a_1 x + a_0$

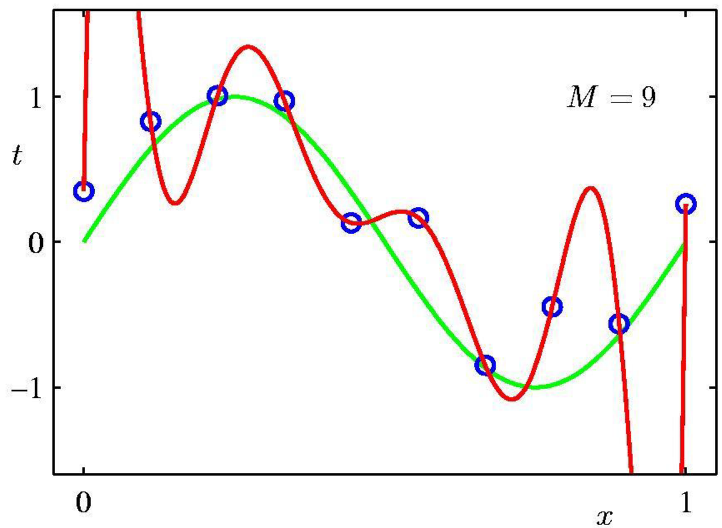
$$\min_{a_k,\ldots,a_0} \frac{1}{M} \sum_m \left(a_k \left(x^{(m)}\right)^k + \cdots + a_1 x^{(m)} + a_0 - y^{(m)} \right)^2$$

Regression

- What if we enlarge the hypothesis class?
  - Quadratic functions: $ax^2 + bx + c$
  - k-degree polynomials: $a_k x^k + a_{k-1} x^{k-1} + \cdots + a_1 x + a_0$
- Can we always learn "better" with a larger hypothesis class?

Regression

- What if we enlarge the hypothesis class?
  - Quadratic functions: $ax^2 + bx + c$
  - k-degree polynomials: $a_k x^k + a_{k-1} x^{k-1} + \cdots + a_1 x + a_0$
- Can we always learn "better" with a larger hypothesis class?



Regression

- Larger hypothesis space always decreases the cost function, but this does NOT necessarily mean better predictive performance
  - This phenomenon is known as overfitting
  - Ideally, we would select the simplest hypothesis consistent with the observed data
- In practice, we cannot simply evaluate our learned hypothesis on the training data, we want it to perform well on unseen data (otherwise, we can just memorize the training data!)
  - Report the loss on some held out test data (i.e., data not used as part of the training process)

Binary Classification

- Regression operates over a continuous set of outcomes
- Suppose that we want to learn a function $f: X \to \{0,1\}$
- As an example:

	$\boldsymbol{x_1}$	$\boldsymbol{x_2}$	x_3	y
1	0	0	1	0
2	0	1	0	1
3	1	1	0	1
4	1	1	1	0

How do we pick the hypothesis space?

How do we find the best f in this space?

Binary Classification

- Regression operates over a continuous set of outcomes
- Suppose that we want to learn a function $f: X \to \{0,1\}$
- As an example:

	$\boldsymbol{x_1}$	$\boldsymbol{x_2}$	x_3	y
1	0	0	1	0
2	0	1	0	1
3	1	1	0	1
4	1	1	1	0

How many functions with three binary inputs and one binary output are there?

Binary Classification

	x_1	x_2	x_3	y
	0	0	0	?
1	0	0	1	0
2	0	1	0	1
	0	1	1	?
	1	0	0	?
	1	0	1	?
3	1	1	0	1
4	1	1	1	0

2^8 possible functions

2^4 are consistent with the observations

How do we choose the best one?

What if the observations are noisy?

Challenges in ML

- How to choose the right hypothesis space?
  - Number of factors influence this decision: difficulty of learning over the chosen space, how expressive the space is, …
- How to evaluate the quality of our learned hypothesis?
  - Prefer "simpler" hypotheses (to prevent overfitting)
  - Want the outcome of learning to generalize to unseen data

Challenges in ML

- How do we find the best hypothesis?
  - This can be an NP-hard problem!
  - Need fast, scalable algorithms if they are to be applicable to real-world scenarios

Other Types of Learning

- Unsupervised
  - The training data does not include the desired output
- Semi-supervised
  - Some training data comes with the desired output
- Active learning
  - Semi-supervised learning where the algorithm can ask for the correct outputs for specifically chosen data points
- Reinforcement learning
  - The learner interacts with the world via allowable actions which change the state of the world and result in rewards
  - The learner attempts to maximize rewards through trial and error