

CIS4930/5930: Machine Learning

Introduction to ML

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Slides adapted from Mehryar Mohri

This Lecture

- *Basic definitions and concepts*
- Introduction to the problem of learning
- Probability tools

Machine Learning

- Definition: computational methods using experience to improve performance
- Experience: data-drive task, thus statistics, probability, and optimization
- Computer science: learning algorithms, analysis of complexity, theoretical guarantees
- Example: use document word counts to predict its topic

Examples of Learning Tasks

- Text: document classification, spam detection
- Speech: recognition, synthesis, verification
- Image: annotation, face recognition, OCR, handwriting recognition
- Games (e.g. chess, go)
- Unassisted control of vehicles
- Medical diagnosis, fraud detection, network intrusion

Some Broad ML Tasks

- Classification: assign a category to each item
- Regression: predict a real value for each item
- Ranking
- Clustering
- Dimensionality reduction

General Objectives of ML

- Theoretical questions
 - what can be learned, under what assumptions?
 - are there learning guarantees?
 - analysis of learning algorithms

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- Theoretical questions
 - what can be learned, under what assumptions?
 - are there learning guarantees?
 - analysis of learning algorithms
- Algorithms
 - more efficient and more accurate algorithms
 - handle large-scale problems
 - deal with a variety of different learning scenarios

This Course

- Theoretical foundations
 - learning guarantees
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- Applications
 - illustration of their use

Topics

- PAC learning framework
- Rademacher Complexity & VC Dimension
- Model Selection
- Support vector machines
- Kernel methods
- Online learning
- Regression
- Dimensionality reduction
- Reinforcement learning
- Deep Feedforward Networks
- Optimization for Training Deep Models

Definitons and Terminology

- Example: item, instance of the data used. Often drawn from underlying (unknown) probability distribution
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Raw Data

```
0 : {  
  house_info : {  
    num_rooms: 6  
    num_bedrooms: 3  
    street_name: "Shorebird Way"  
    num_basement_rooms: -1  
  }  
  ...  
}
```

Raw data doesn't come to us as feature vectors.

Feature Engineering

Feature Vector

```
[  
  6.0,  
  1.0,  
  0.0,  
  0.0,  
  0.0,  
  0.0,  
  9.321,  
  -2.20,  
  1.01,  
  0.0,  
  ...,  
]
```

Process of creating features from raw data is **feature engineering**

Definitions and Terminology

- Labels: May be categorical (classification) or real values (regression) associated to an item. Labels are what we are trying to infer
- Data: Set of examples drawn from underlying distribution
 - training data (typically labeled)
 - test data (labeled, but labels are not seen)
 - validation data (labeled, may be used for tuning parameters)

General Learning Scenarios

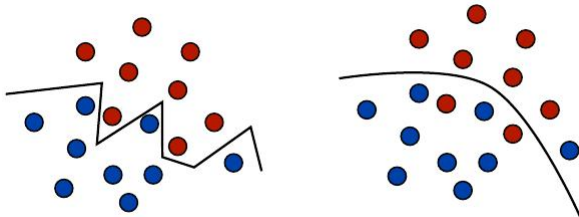
- Settings: *batch* vs. *online*
- Queries: *active* vs. *passive*

Standard Batch Scenarios

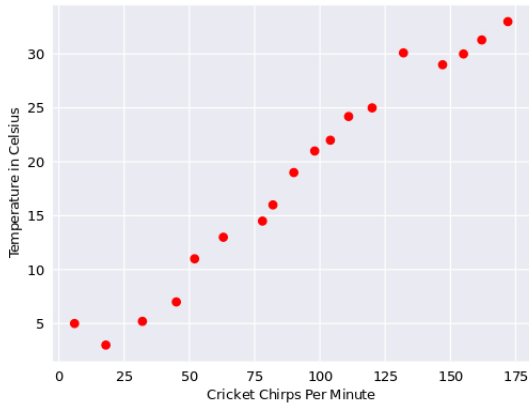
- Unsupervised learning
- Supervised learning
- Semi-supervised learning

Example – SPAM Detection

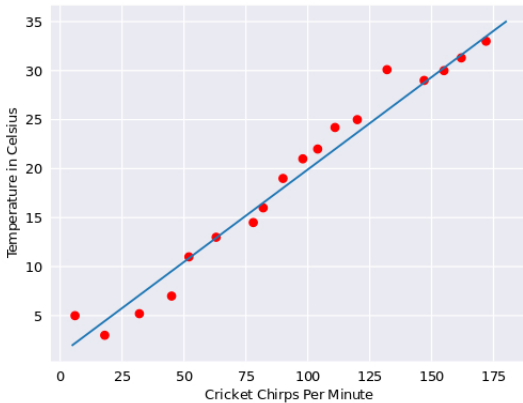
- Problem: classify each e-mail message as SPAM or non-SPAM
- Potential data: large collection of SPAM and non-SPAM messages



Example – Linear regression



Example – Linear regression



$$y = mx + b$$

Learning Stages

