

Hello!

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Ask questions

Introduction to machine learning

Arthur Samuel (1959). Machine Learning: Field of study that gives computers the ability to learn without being explicitly programmed.

What is Computer Science?

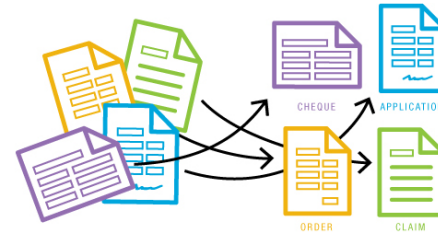
- Input-Output

What is Machine Learning?

- Input- training examples
Output – Algorithms that can act “correctly” on new unseen examples

Tasks in machine learning

Document or photo classification



Speech recognition



Language Translation



Tasks in machine learning

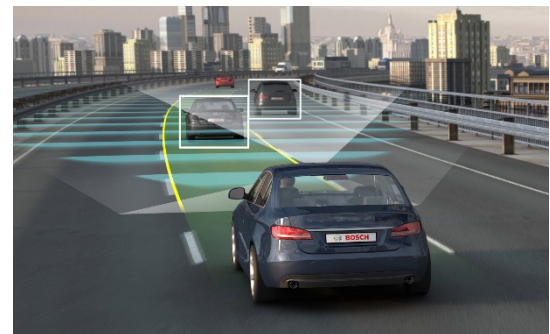
Recommendation systems



Fraud detection



Driving a car



Tasks in machine learning

Spam Filter



Basic assumption

Is the past really represent the future?

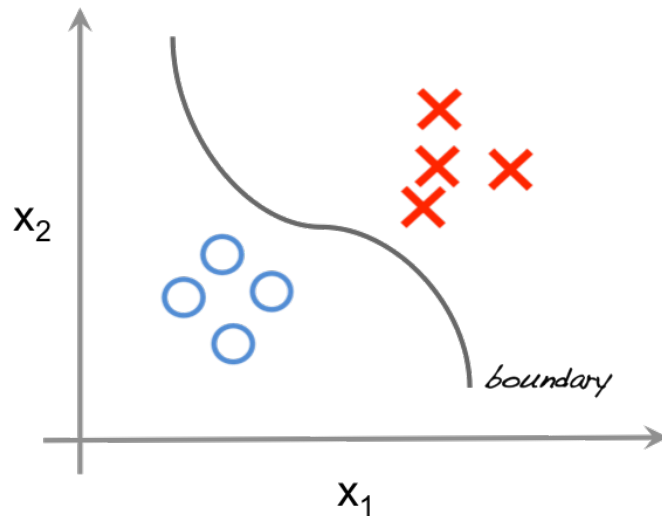
YES!

IID:

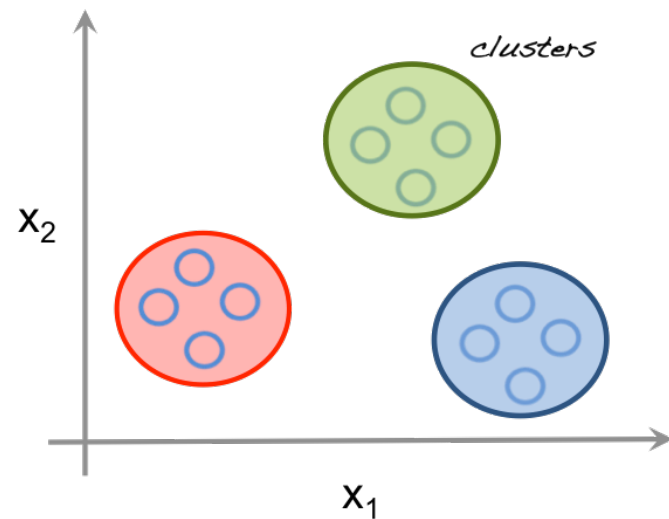
Independent and Identically Distributed

Supervised vs Unsupervised

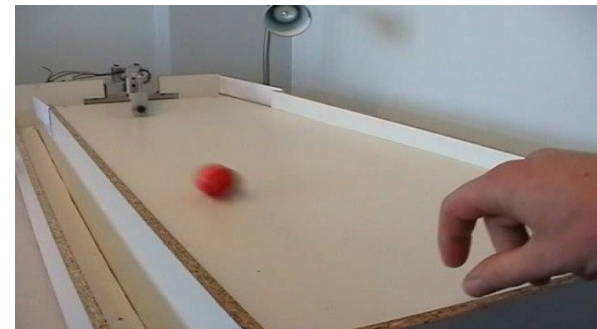
Supervised learning

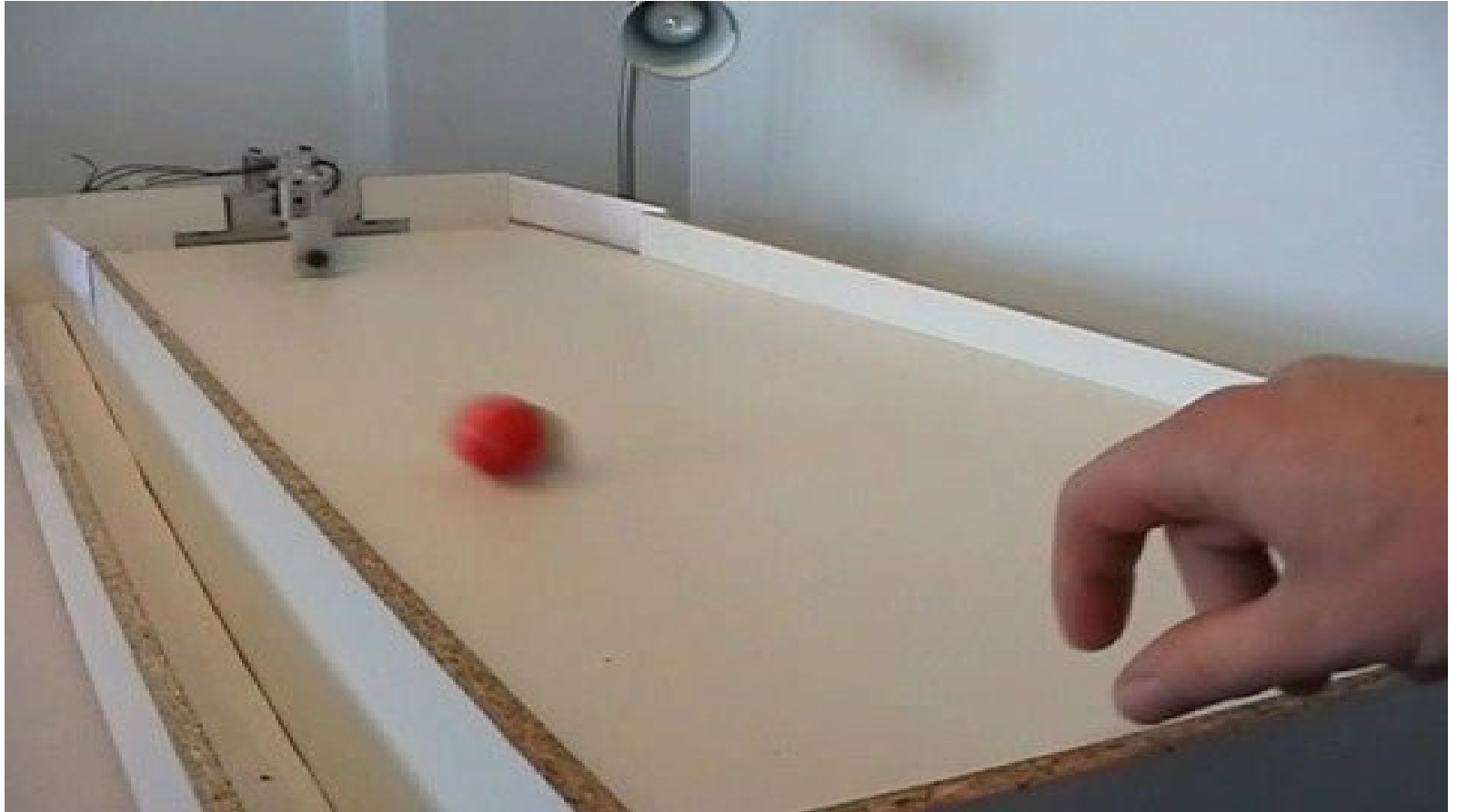


Unsupervised learning

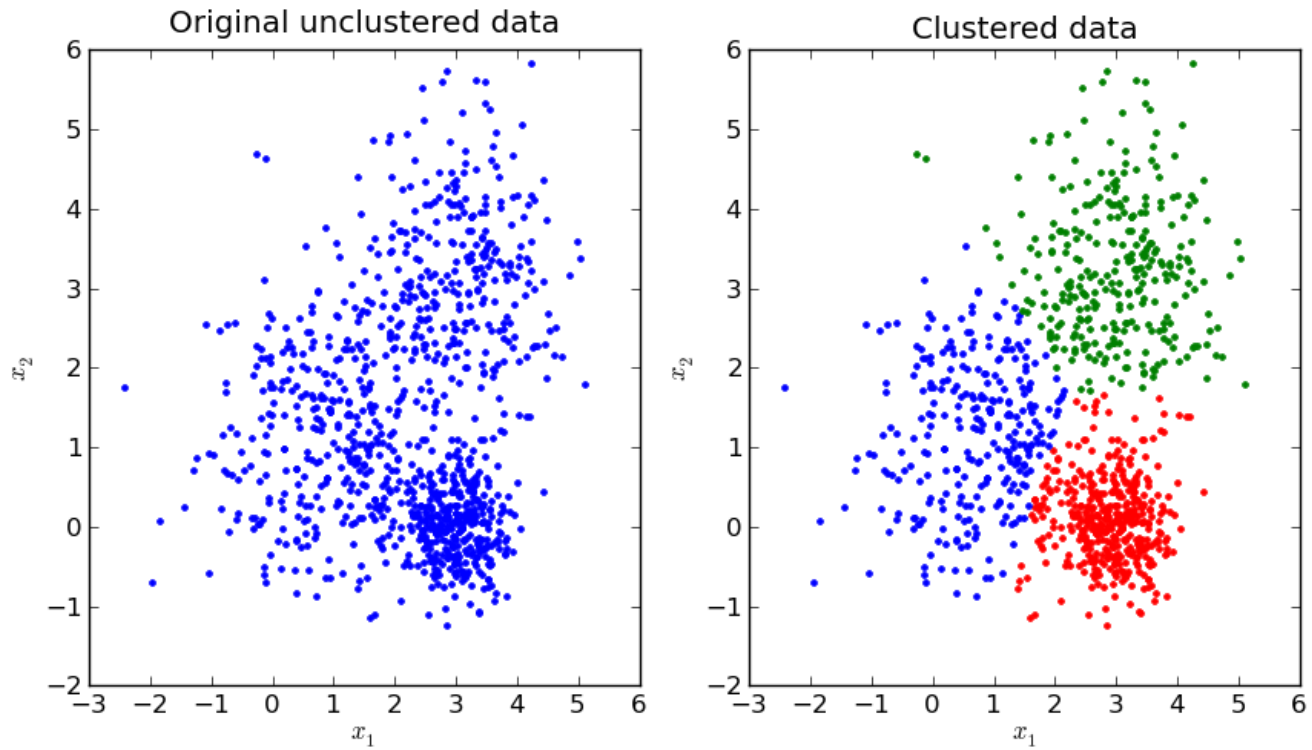


Others: Reinforcement learning





K-Means - Unsupervised



K-Means - unsupervised

Minimize:

$$\sum_{i=1}^k \sum_{x_j \in S_i} \|x_j - \mu_i\|^2$$

NP-Hard

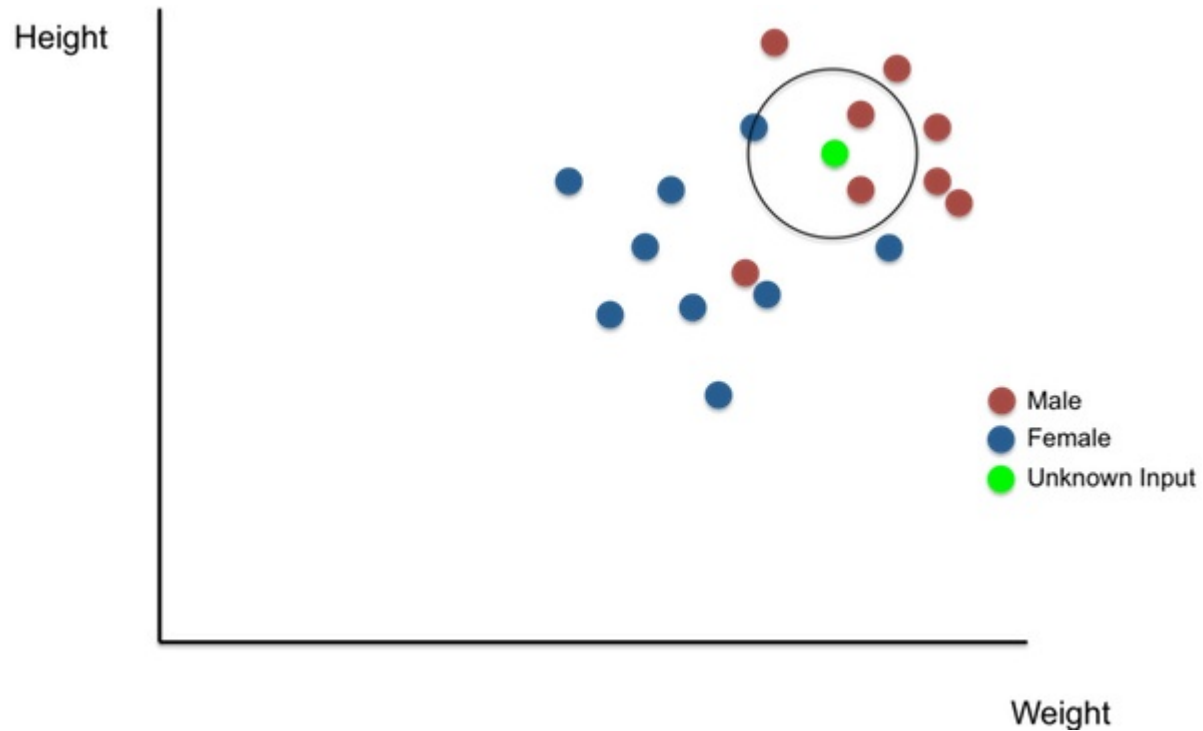
K-Means

Initialize Set $t = 1$ and select k values μ_1^t, \dots, μ_k^t .

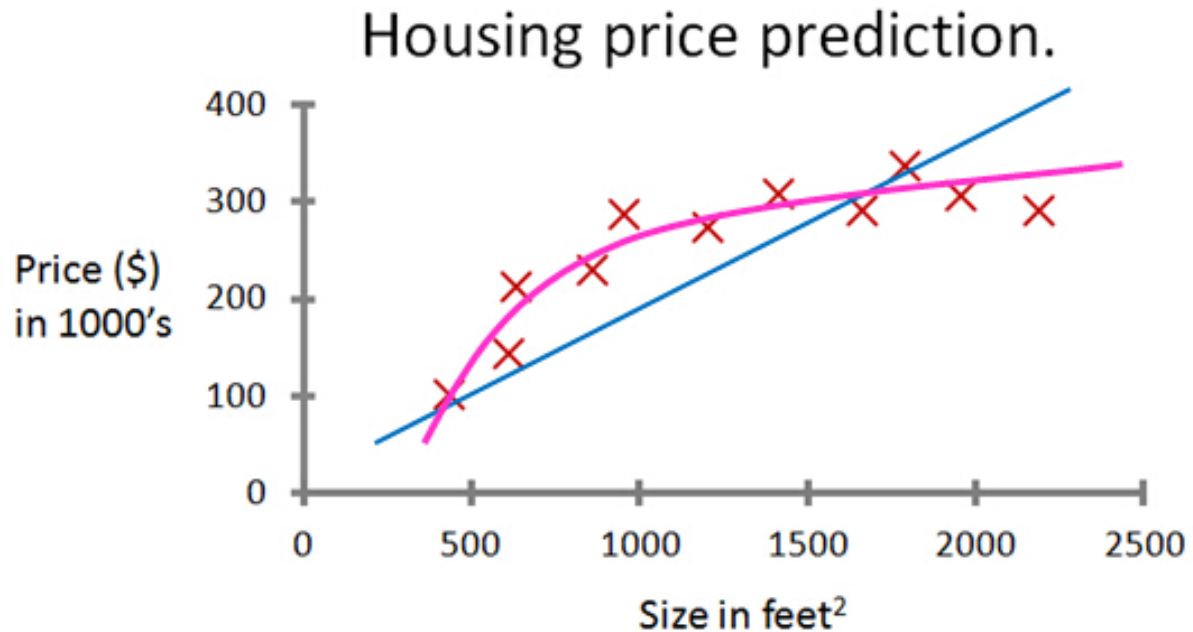
Assign Assign each x_j to the closest out of μ_1^t, \dots, μ_k^t . Formally, $C_j^t = \arg \min_i \|x_j - \mu_i^t\|^2$ and $S_i^t = \{x_j | C_j^t = i\}$.

Update Given the sets S_1^t, \dots, S_k^t re-compute μ_1, \dots, μ_k , by setting μ_i^{t+1} to the average in S_i^t , i.e., $\mu_i^{t+1} = (1/|S_i^t|) \sum_{x_j \in S_i^t} x_j$.

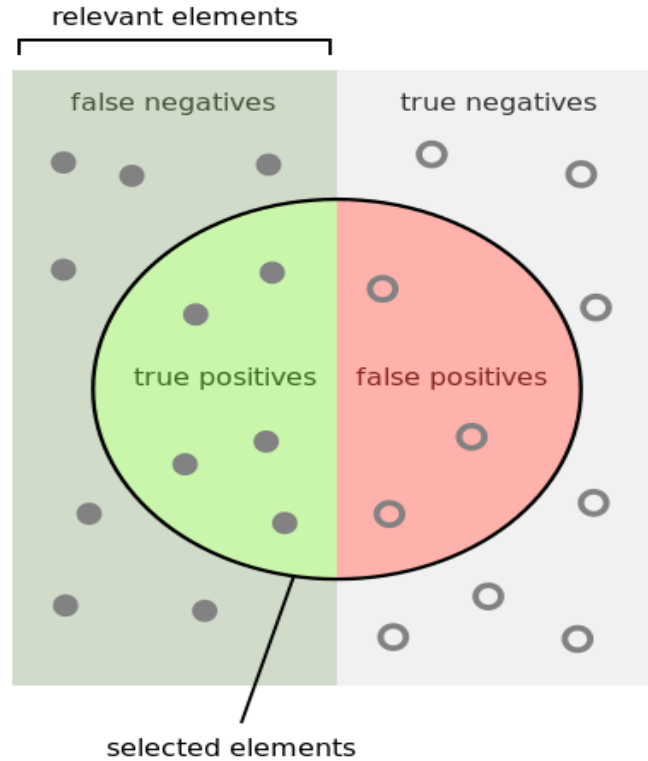
Nearest neighbor - supervised



Regression – also supervised



Classification measurements – Precision Recall



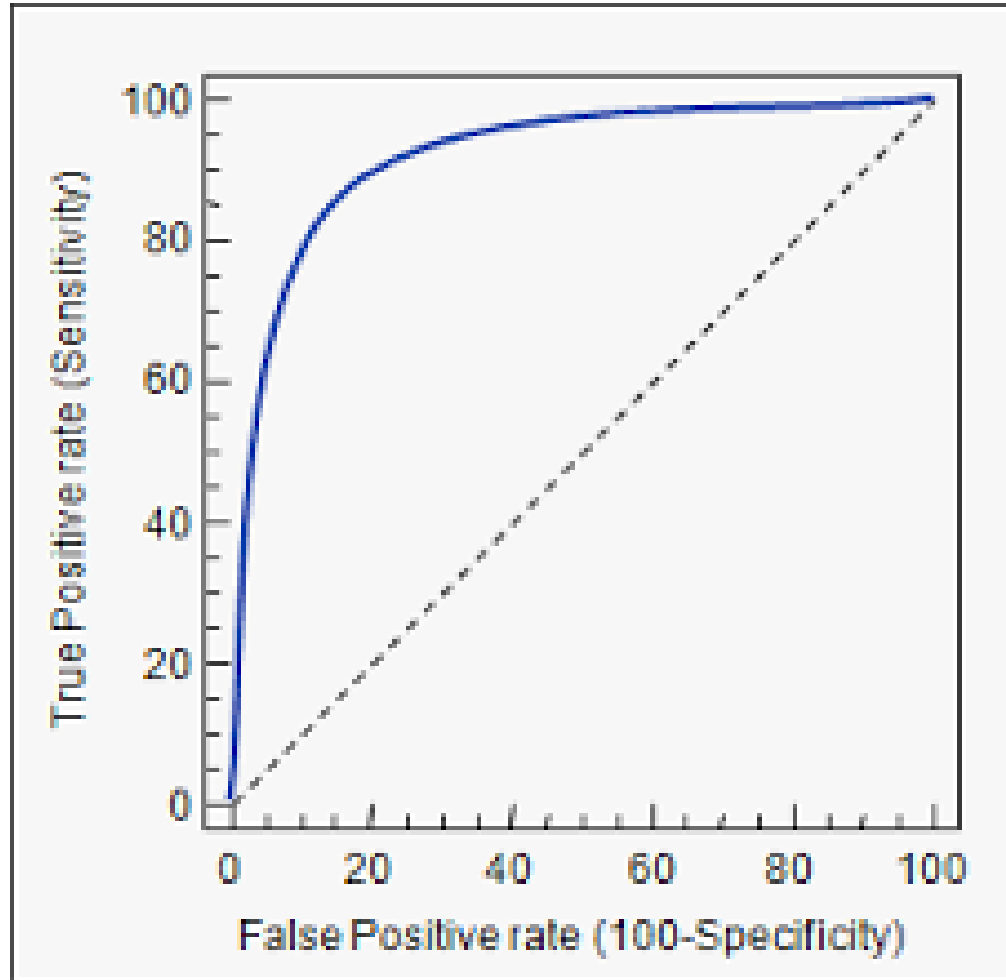
How many selected items are relevant?

$$\text{Precision} = \frac{\text{true positives}}{\text{true positives} + \text{false positives}}$$

How many relevant items are selected?

$$\text{Recall} = \frac{\text{true positives}}{\text{true positives} + \text{false negatives}}$$

Classification measurements – ROC

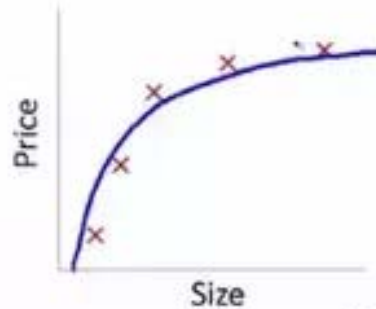


Overfit and Underfit



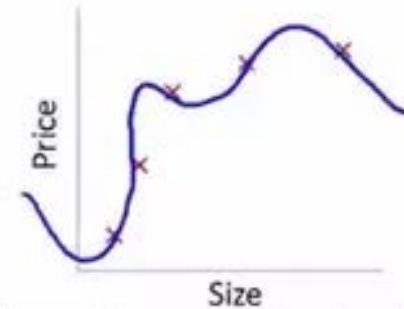
$$\theta_0 + \theta_1 x$$

High bias
(underfit)



$$\theta_0 + \theta_1 x + \theta_2 x^2$$

"Just right"



$$\theta_0 + \theta_1 x + \theta_2 x^2 + \theta_3 x^3 + \theta_4 x^4$$

High variance
(overfit)

Training process

Split the data to:

- Train data – use for train the model
- Validation data – use for validate the model
- Test data – use to get the “real world” accuracy of the mode. Use only ones.

Training process

