# INTRODUCTION TO MACHINE LEARNING

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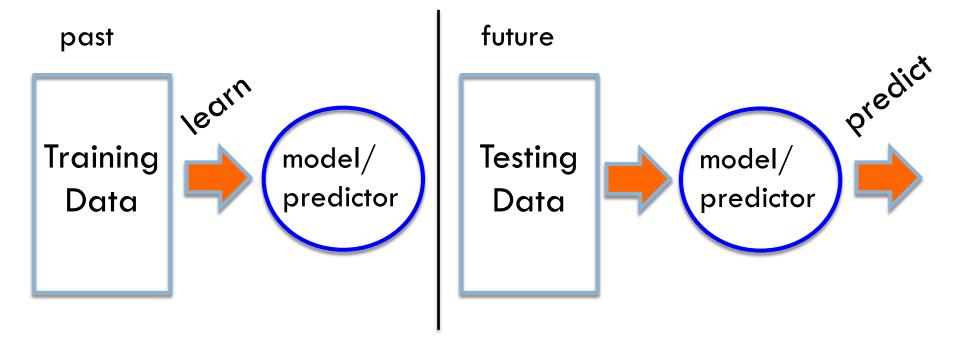
#### Machine Learning is...

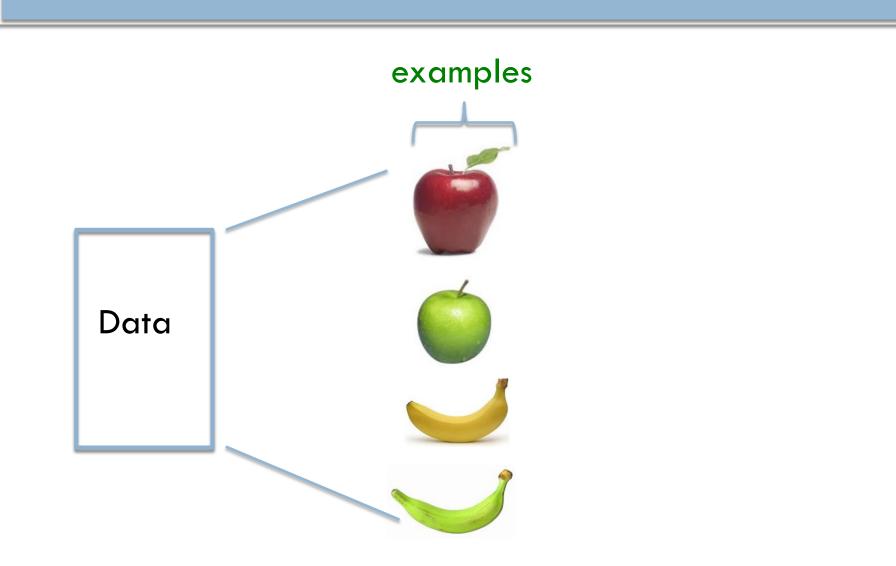
#### Machine learning is about predicting the future based on the past. -- Hal Daume III

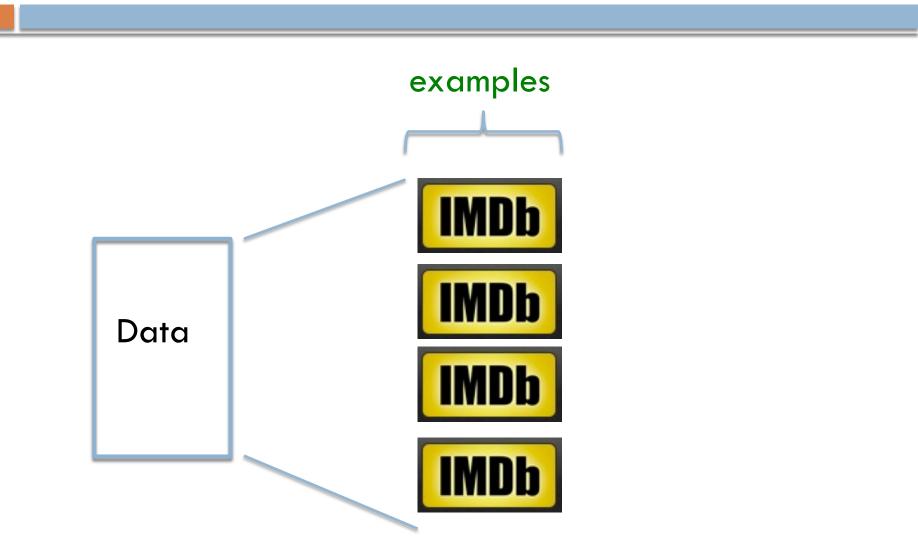


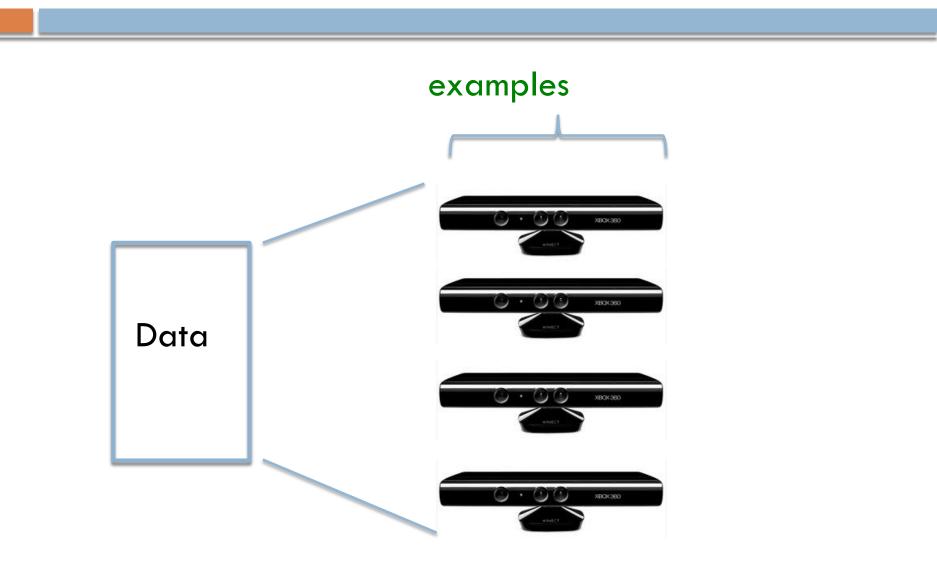
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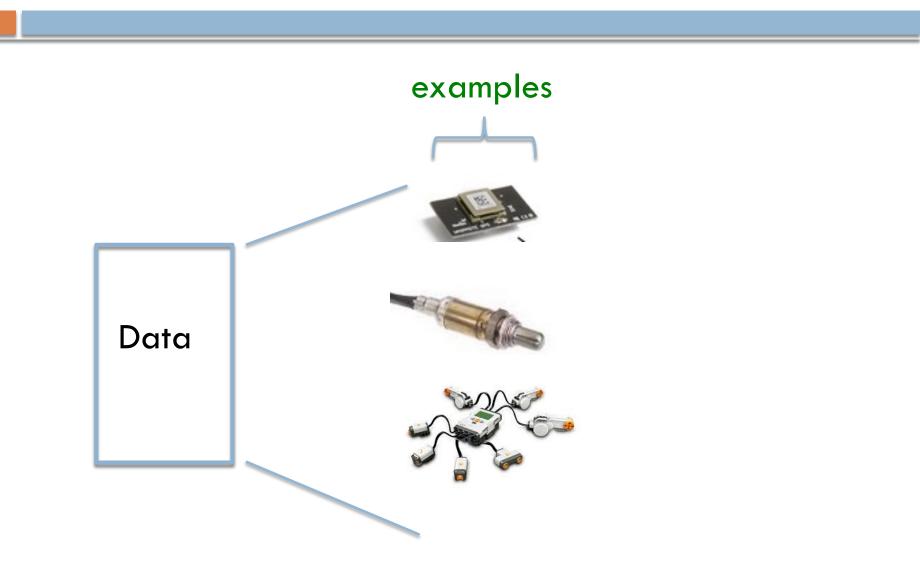
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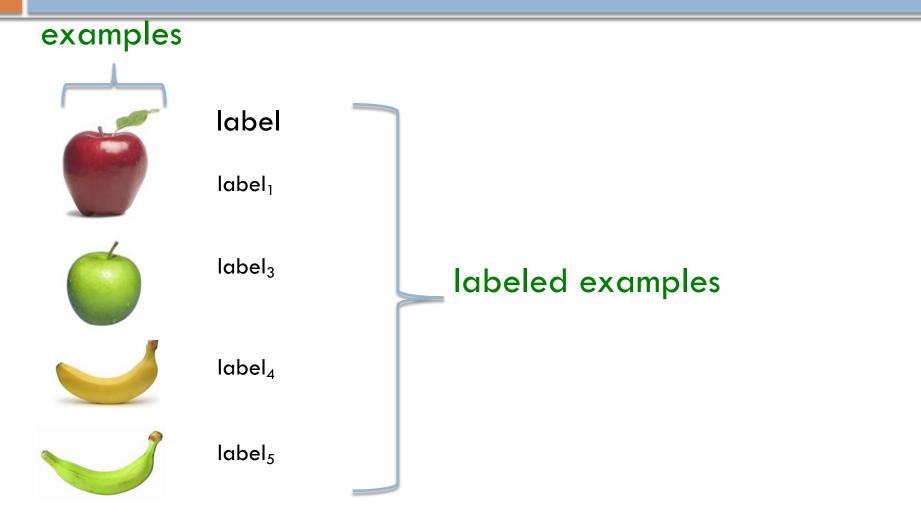






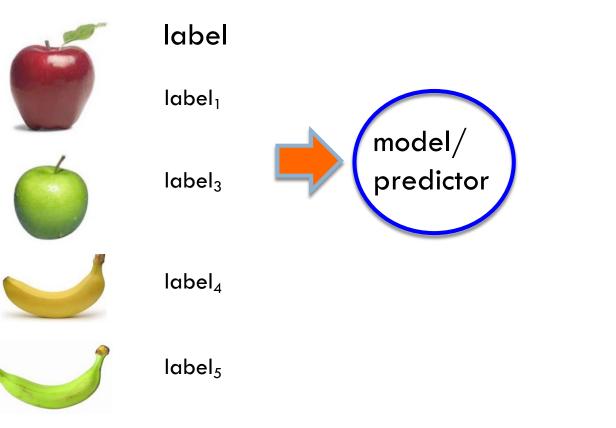


#### Supervised learning



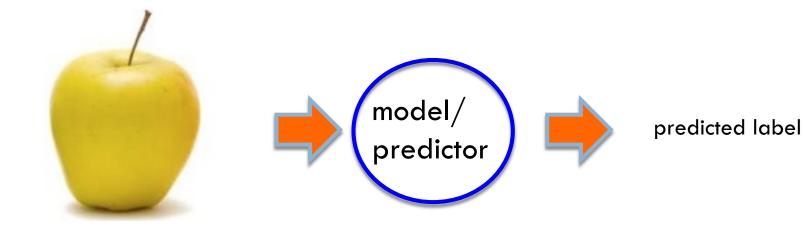
Supervised learning: given labeled examples

## Supervised learning



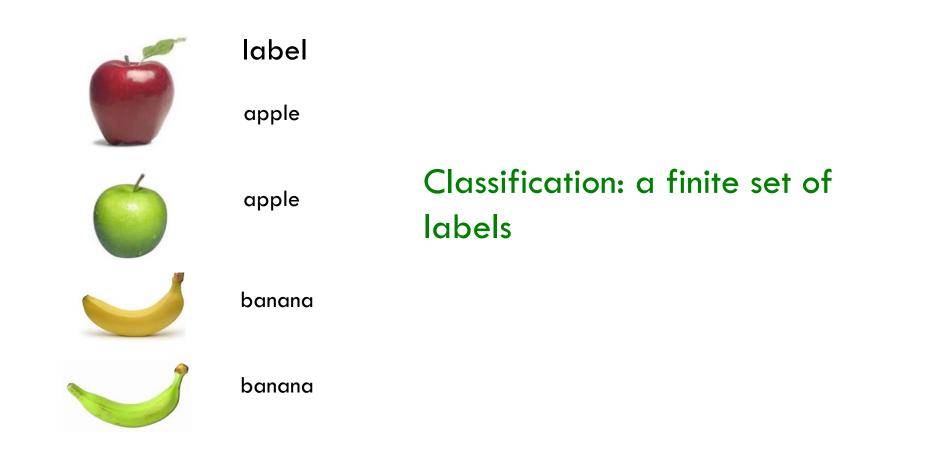
Supervised learning: given labeled examples

#### Supervised learning



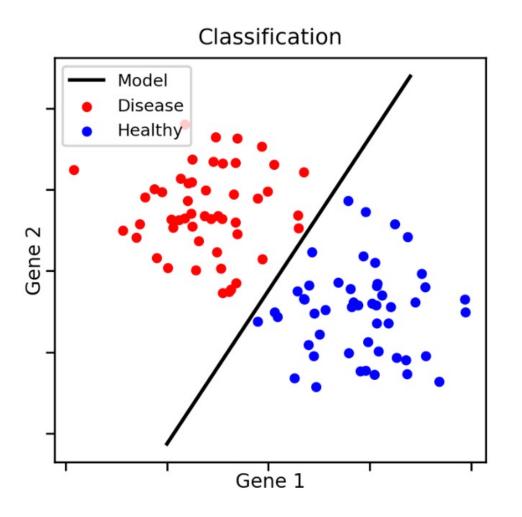
#### Supervised learning: learn to predict new example

## Supervised learning: classification



Supervised learning: given labeled examples

#### **Classification Example**



## **Classification Applications**

Face recognition

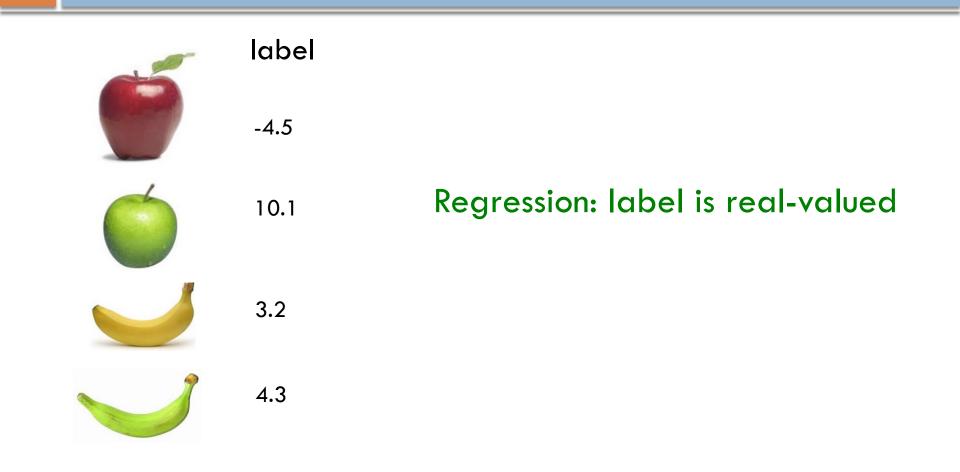
Character recognition

Spam detection

Medical diagnosis: From symptoms to illnesses

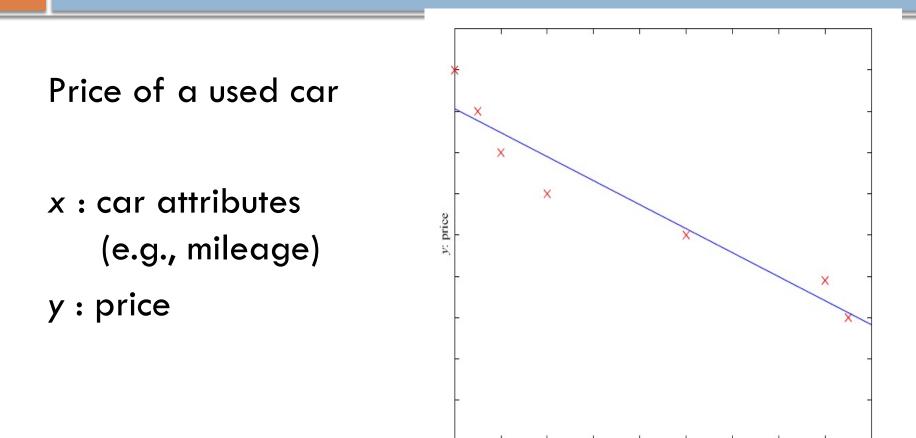
Biometrics: Recognition/authentication using physical and/or behavioral characteristics: Face, iris, signature, etc

#### Supervised learning: regression



Supervised learning: given labeled examples

#### **Regression Example**



x: milage

#### **Regression Applications**

Economics/Finance: predict the value of a stock

Epidemiology

Car/plane navigation: angle of the steering wheel, acceleration, ...

Temporal trends: weather over time

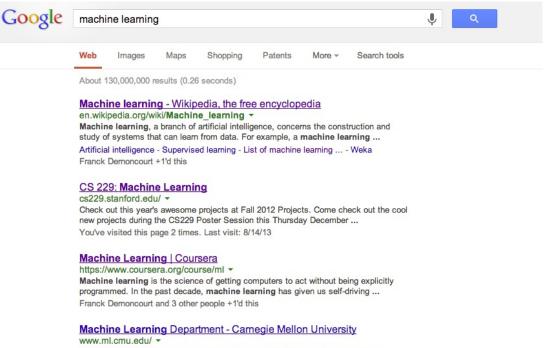
## Supervised learning: ranking



Supervised learning: given labeled examples

## Ranking example

Given a query and a set of web pages, rank them according to relevance



Large group with projects in robot **learning**, data mining for manufacturing and in multimedia databases, causal inference, and disclosure limitation.

#### Machine Learning - MIT OpenCourseWare

ocw.mit.edu > Courses > Electrical Engineering and Computer Science -6.867 is an introductory course on machine learning which gives an overview of many concepts, techniques, and algorithms in machine learning, beginning with ...

## **Ranking Applications**

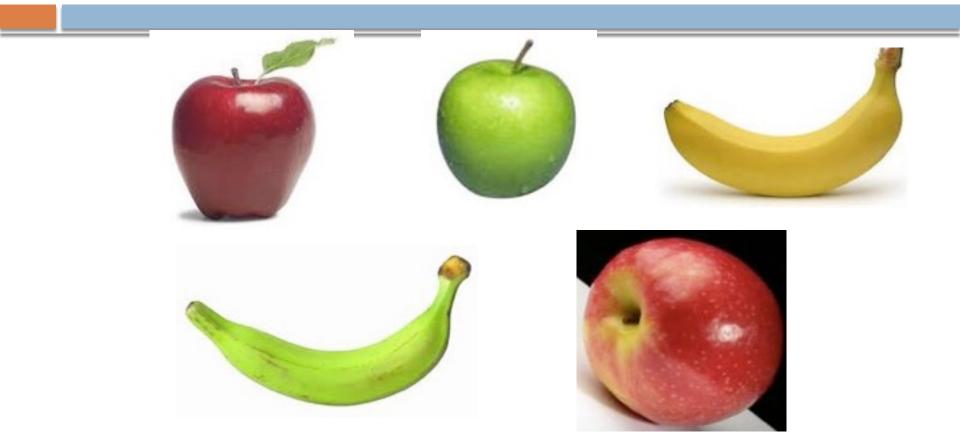
User preference, e.g., Netflix "My List" -- movie queue ranking

Spotify

flight search (search in general)

reranking N-best output lists

#### Unsupervised learning



#### Unupervised learning: given data, i.e. examples, but no labels

#### Unsupervised learning applications

learn clusters/groups without any label

customer segmentation (i.e. grouping)

image compression

bioinformatics: learn motifs

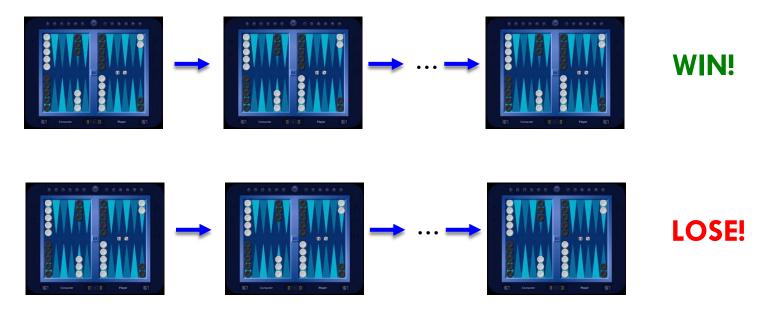
## **Reinforcement learning**

left, right, straight, left, left, left, straight	GOOD
left, straight, straight, left, right, straight, straight	BAD
left, right, straight, left, left, left, straight	18.5

Given a sequence of examples/states and a reward after completing that sequence, learn to predict the action to take in for an individual example/state

## Reinforcement learning example

#### Backgammon



Given sequences of moves and whether or not the player won at the end, learn to make good moves

## Other learning variations

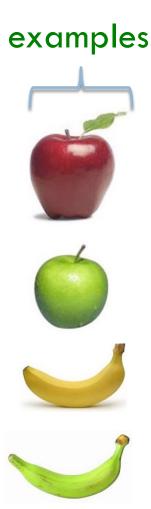
What data is available:

- Supervised, unsupervised, reinforcement learning
- semi-supervised, active learning, ...

How are we getting the data:

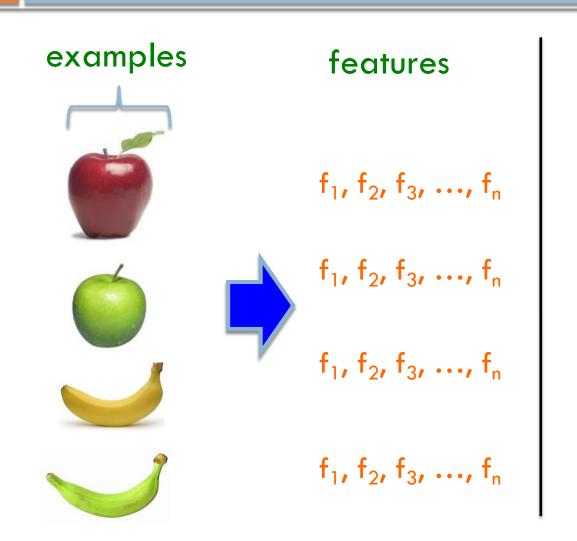
- online vs. offline learning
- Type of model:
  - generative vs. discriminative
  - parametric vs. non-parametric

#### Representing examples



#### What is an example? How is it represented?

#### Features



How our algorithms actually "view" the data

Features are the questions we can ask about the examples

#### Features

examples



#### features

red, round, leaf, 3oz, ...

green, round, no leaf, 4oz, ...

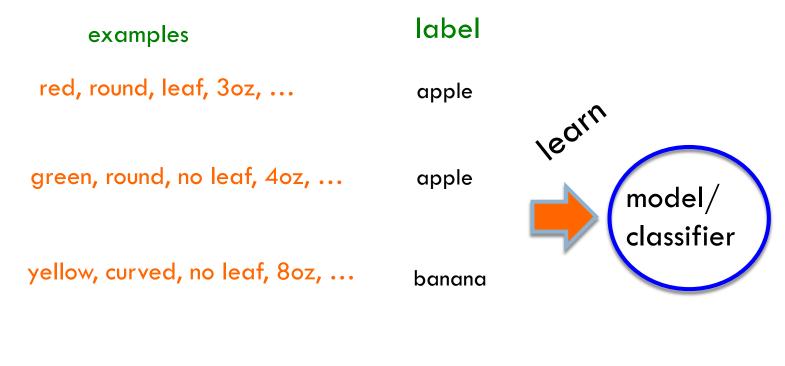
yellow, curved, no leaf, 8oz, ...



green, curved, no leaf, 7oz, ...

How our algorithms actually "view" the data

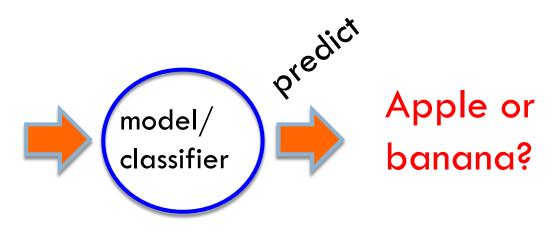
Features are the questions we can ask about the examples



green, curved, no leaf, 7oz, ... banana

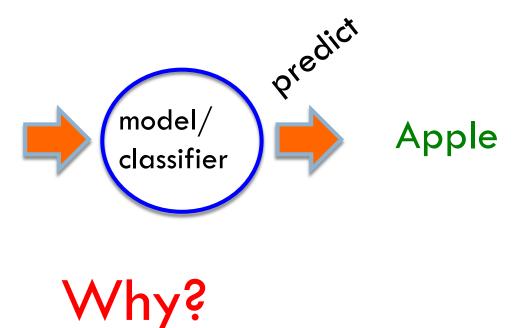
During learning/training/induction, learn a model of what distinguishes apples and bananas based on the features

red, round, no leaf, 4oz, ...

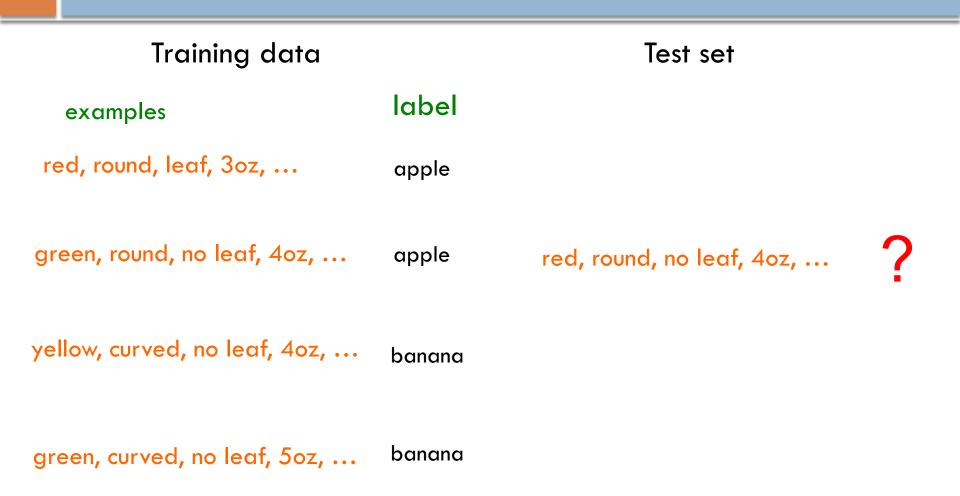


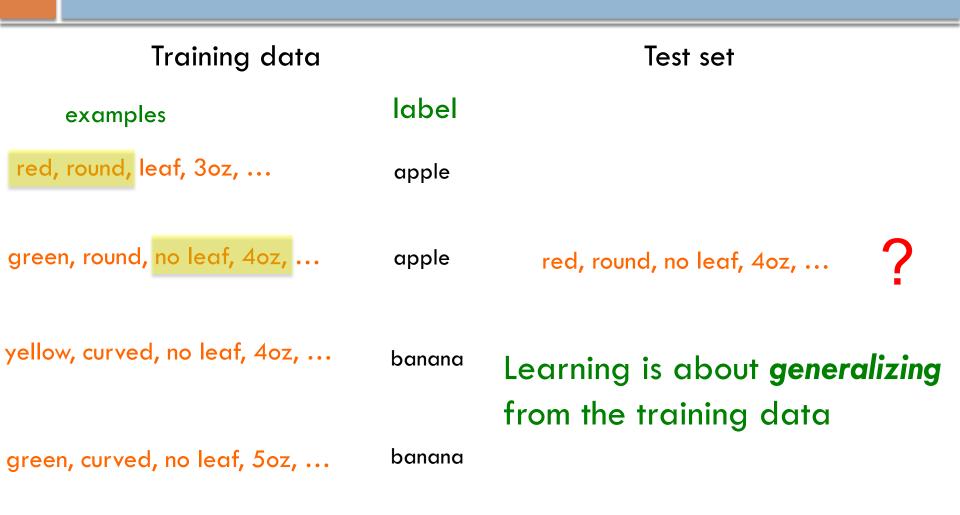
The model can then classify a new example based on the features

red, round, no leaf, 4oz, ...

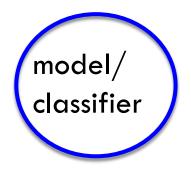


The model can then classify a new example based on the features







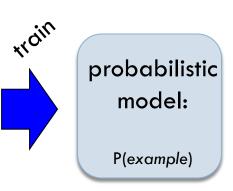


We have many, many different options for the model

They have different characteristics and perform differently (accuracy, speed, etc.)

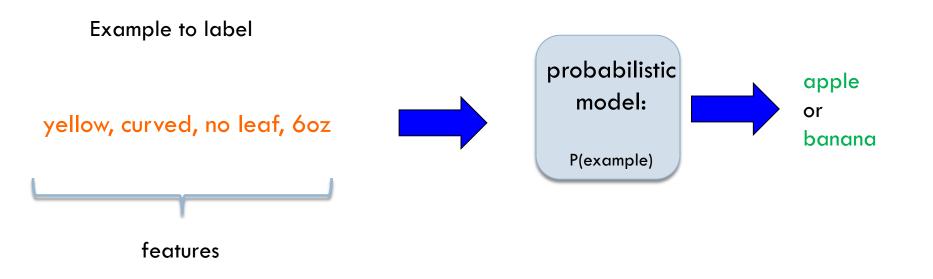
#### **Probabilistic modeling**





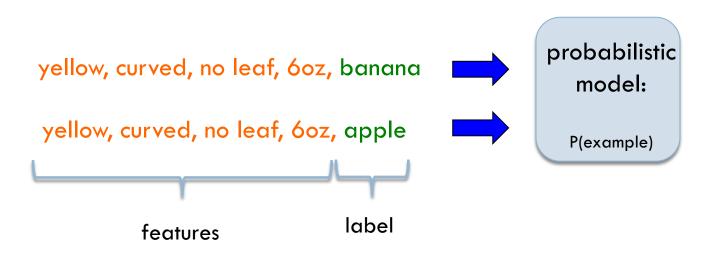
Model the data with a probabilistic model which tells us how likely a given data example is

#### Probabilistic models



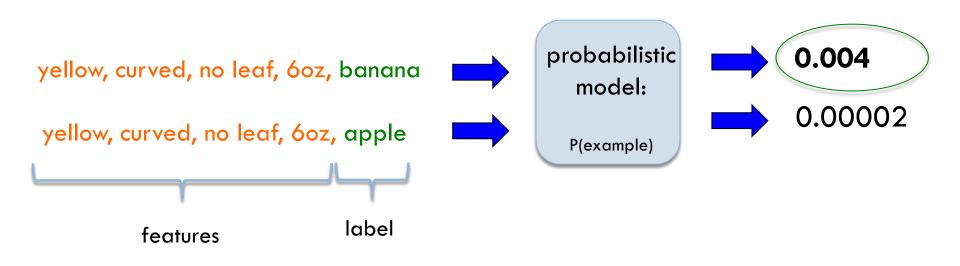
#### Probabilistic models

For each label, ask for the probability



### Probabilistic models

Pick the label with the highest probability



# **Probability basics**

A probability distribution gives the probabilities of all possible values of an event

For example, say we flip a coin three times. We can define the probability of the number of time the coin came up heads.

P(num heads)
P(3) = ?
P(2) = ?
P(1) = ?
P(0) = ?

What are the possible outcomes of three flips (hint, there are eight of them)?

T T T T T H T H T T H H H T T H T H H H T H H H

Assuming the coin is fair, what are our probabilities?

number of times it happens

probability =

ттт	
ттн	
тнт	P(num heads)
тнн	
нтт	P(3) = ?
нтн	P(2) = ?
ннт	P(1) = ?
	P(O) = ?
ннн	

Assuming the coin is fair, what are our probabilities?

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ннн	

Assuming the coin is fair, what are our probabilities?

number of times it happens

probability =

ттт	
ттн	
ТНТ	P(num heads)
тнн	
нтт	P(3) = 1/8
нтн	P(2) = ?
ннт	P(1) = ?
ннн	P(0) = ?

Assuming the coin is fair, what are our probabilities?

number of times it happens

probability =

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ттн	
ТНТ	P(num heads)
тнн	
нтт	P(3) = 1/8
нтн	P(2) = <mark>?</mark>
ннт	P(1) = ?
	P(0) = ?
ннн	

Assuming the coin is fair, what are our probabilities?

number of times it happens

probability =

тт тн	
нт	P(num heads)
нн	
Γ	P(3) = 1/8
	P(2) = 3/8
	P(1) = ?
	P(0) = ?
ΗH	1 (0) = •

Assuming the coin is fair, what are our probabilities?

number of times it happens

probability =

ттт	
ттн	
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ннн	

A probability distribution assigns probability values to all possible values

Probabilities are between 0 and 1, inclusive

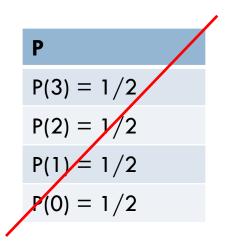
The sum of all probabilities in a distribution must be 1

P(num heads)
P(3) = 1/8
P(2) = 3/8
P(1) = 3/8
P(0) = 1/8

A probability distribution assigns probability values to all possible values

Probabilities are between 0 and 1, inclusive

The sum of all probabilities in a distribution must be 1



P

 
$$P(3) = -1$$
 $P(2) = 2$ 
 $P(1) = 0$ 
 $P(0) = 0$ 

#### Some example probability distributions

probability of heads (distribution options: heads, tails)

probability of passing class (distribution options: pass, fail)

probability of rain today (distribution options: rain or no rain)

```
probability of getting an 'A'
(distribution options: A, B, C, D, F)
```

# Conditional probability distributions

Sometimes we may know extra information about the world that may change our probability distribution

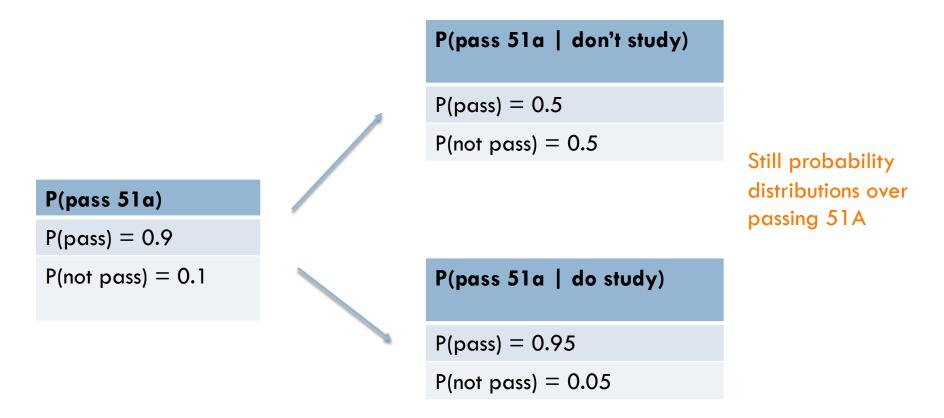
- P(X | Y) captures this (read "probability of X given Y")
  - Given some information (Y) what does our probability distribution look like
  - Note that this is still just a typical probability distribution

P(pass 51a)

P(pass) = 0.9

P(not pass) = 0.1

Unconditional probability distribution



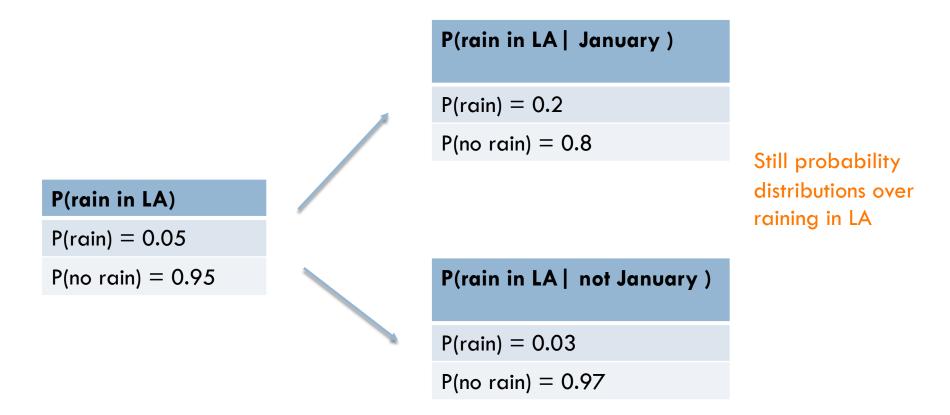
Conditional probability distributions

P(rain in LA)

P(rain) = 0.05

P(no rain) = 0.95

Unconditional probability distribution



Conditional probability distributions

#### Joint distribution

Probability over two events: P(X,Y)

Has probabilities for all possible combinations over the two events

51Pass, EngPass	P(51Pass, EngPass)
true, true	.88
true, false	.01
false, true	.04
false, false	.07

### Joint distribution

Still a probability distribution

**All** questions/probabilities that we might want to ask about these two things can be calculated from the joint distribution

51Pass, EngPass	P(51Pass, EngPass)
true, true	.88
true, false	.01
false, true	.04
false, false	.07

What is P(51 pass = true)?

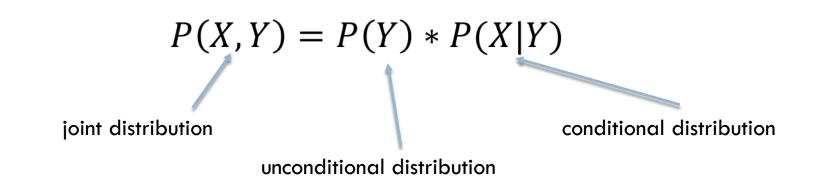
### Joint distribution

51Pass, EngPass	P(51Pass, EngPass)
true, true	.88
true, false	.01
false, true	.04
false, false	.07

There are two ways that a person can pass 51: they can do it while passing or not passing English

P(51Pass=true) = P(true, true) + P(true, false) = 0.89

### Relationship between distributions



Can think of it as describing the two events happening in two steps:

The likelihood of X and Y happening:

- 1. How likely it is that Y happened?
- 2. Given that Y happened, how likely is it that X happened?

#### Relationship between distributions

P(51Pass, EngPass) = P(EngPass) \* P(51Pass|EngPass)

The probability of passing CS51 and English is:

- 1. Probability of passing English \*
- 2. Probability of passing CS51 given that you passed English

#### Relationship between distributions

P(51Pass, EngPass) = P(51Pass) \* P(EngPass|51Pass)

The probability of passing CS51 and English is:

- 1. Probability of passing CS51 \*
- 2. Probability of passing English given that you passed CS51

Can also view it with the other event happening first