CSE 417T: Introduction to Machine Learning

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(another section taught by Prof. Chien-Ju Ho)
Plan for today
Welcome & introductions
What is this class about?
Class logistics
What is machine learning?

“Enabling computers to learn from data”

**Supervised Learning**: Generalizing from seen data to unseen data

**Unsupervised Learning**: Finding patterns in input data

**Reinforcement Learning**: Learning how to act, based on rewards for actions
Supervised Learning

Can you define a tree?

A brown trunk coming up from the ground, with branches extending out?
Are these trees?

Hard to define
“Know it when I see it”
I’ve learned it from data!
The general supervised learning problem

Unknown target function: \( f : \mathcal{X} \rightarrow \mathcal{Y} \)

Training data: \((x_1, y_1), (x_2, y_2), \ldots, (x_N, y_N)\)

where \( y_i = f(x_i) \)

Want to learn \( g \) “close to” \( f \)

Two central questions:

- How do we learn \( g \)?
- What can we say about how close \( g \) is to \( f \)?
I'd like to thank all of the people who helped design the technology test parameters.

Thanks to your input, the test had nothing in common with how things work in the real world.

So I wasted two weeks of my life on a test that is not only meaningless... but also dangerously misleading.

This slide shows the gap between the test results and reality.

We'll use the test results anyway because it's the only data we have.

Fine. I hope you all choke to death on your lunches.

Why's he so cranky? Something about data.
A concrete example: Credit approval

You apply for a credit card
Bank decides whether to approve or deny

What is the form of each \((x, y)\) example?

What are we trying to learn, and from what?

• We have past data on customers, and want to learn the “ideal credit approval function”
• \(x\)’s can consist of demographic, income, personal data
• \(y\)’s are some relevant outcome
How can I learn $f$?

- Pick a hypothesis set $\mathcal{H} = \{h_1, h_2, \ldots, \}$
- Use a learning algorithm to select a hypothesis $g$ from $\mathcal{H}$ based on the training data

The choice of $\mathcal{H}$ and the learning algorithm are deeply tied to each other
A linear hypothesis space

Suppose we have data on annual income ($x_1$), debt ($x_2$), average income in ZIP code ($x_3$). A possible hypothesis space can be expressed as $(w_1, w_2, w_3, t)$ where the credit approval function is:

\[
\text{Approve if } \sum_{i=1}^{3} w_i x_i \geq t \\
\text{Deny if } \sum_{i=1}^{3} w_i x_i < t
\]

Note that the hypothesis space is infinite! How can we learn, and what can we say about what we’ve learned? That’s what this class is all about!
Jelly Beans Cause Acne!
Scientists! Investigate!

But we're playing Minecraft! ...Fine.

We found no link between jelly beans and acne (p > 0.05).

That settles that.
I hear it's only a certain color that causes it.

Scientists!
...But Minecraft!

We found no link between salmon jelly beans and acne (p > 0.05).

We found no link between red jelly beans and acne (p > 0.05).

We found no link between maroon jelly beans and acne (p > 0.05).

We found no link between yellow jelly beans and acne (p > 0.05).

We found no link between green jelly beans and acne (p > 0.05).

News
Green Jelly Beans Linked to Acne!
95% Confidence

Only 5% Chance of Coincidence!

From xkcd, by Randall Munroe: http://xkcd.com/882/
http://fivethirtyeight.com/features/science-isnt-broken/
Unsupervised Learning (More in 517A)

Suppose you only have the feature vectors \((x)\) and no labels. Still want to describe the data in some useful way.

Example from the book:
Figure 1 Estimated population structure.
Reinforcement Learning (More in 511A)

Agent interacts with the world by taking *actions*
Feedback is in the form of *rewards* (or *costs*)
Agent must learn a *policy*, which maps from the state of the world to an action

Major issues:
- Delayed reward / credit assignment
- Exploration / exploitation
Syllabus and course logistics

• Role of lectures

• Programming and math
  • Matlab is fun!
  • In a city of 1 million, 100 people are radicalized. The government installs machine-learning-based profiling software in a popular mall to detect “radicalized” behavior, which has 99% accuracy (if it sees a radicalized person, it will trigger an alarm 99% of the time, and if it sees a non-radicalized person, it will not trigger an alarm 99% of the time). The alarm goes off! What’s the probability the person who set it off is radicalized?
    • (a) 99% (b) 95% (c) 50% (d) 2% (e) <1%

• Let’s look over the website and syllabus