

633-600 Machine Learning

- Instructor: Yoonsuck Choe
 - Contact info: HRBB 322B, 845-5466, choe@tamu.edu
- TA: Wen Li
 - Contact info: wen.li@neo.tamu.edu
- Course web page: <http://courses.cs.tamu.edu/choe/13spring/633>

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Course Info

- Grading, academic policy, students with disabilities, lecture notes, computer accounts, programming languages.
- See course web page.

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Textbook

- Ethem Alpaydin (2010) “Introduction to Machine Learning”, 2nd edition. MIT Press.
- Book webpage: <http://www.cmpe.boun.edu.tr/~ethem/i2ml2e/>
- Tom M. Mitchell (1997) “Machine Learning”, McGraw-Hill.
- Book webpage: <http://www.cs.cmu.edu/~tom/mlbook.html>
- Text and figures, etc. will be quoted from the textbook without repeated acknowledgment. Instructor's perspective will be indicated by “YC” where appropriate.

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Relation to Other Courses

Some overlaps:

- Neural Networks: perceptrons, backpropagation, etc.
- Pattern analysis: Bayesian learning, instance-based learning
- Artificial intelligence: decision trees (in some courses)
- Statistics: hypothesis testing
- (Relatively) unique to this course: computational learning theory, genetic algorithms, reinforcement learning, decision trees (in depth treatment)

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ML Overview (I)

- How can machines (computers) learn?
How can machines **improve automatically with experience**?
- How can machines learn **from data**?
- Benefits:
 - Improved performance
 - Automated optimization
 - New uses of computers
 - Reduced programming (YC)
 - Insights into human learning and learning disabilities

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ML Overview (II)

- Current status: Yet unsolved problem.
 - Theoretical insights emerging.
 - Practical applications.
 - Huge data volume demands ML, and provides opportunity to ML (datamining).
- State of the art:
 - speech recognition
 - medical predictions
 - fraud detection
 - drive autonomous vehicles (highway and desert)
 - board games (backgammon, chess)
 - theoretical bounds on error, number of inputs needed, etc.

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ML Overview (III)

Multidisciplinary roots:

- AI
- probability and statistics
- computational complexity theory
- control theory
- information theory
- philosophy
- psychology
- neurobiology

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Well-Posed Learning Problem

A program is said to **learn** from

- experience E with respect to
- task T and
- performance measure P ,
- P in T increase with E .

Examples: Playing checkers, Handwriting recognition, Robot driving, etc.

Goal of ML: “define precisely a class of problems that encompasses interesting forms of learning [but not all: YC], to explore algorithms that solve such problems, and to understand the fundamental structure of learning problems and processes” (Mitchell, 1997)

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Designing a Learning System (I)

Training experience:

- direct vs. indirect (problem of credit assignment)
- degree of control over training examples (teacher-dependent or learner-generated)
- closeness of training example distribution to true distribution over which P is measured: in many cases, ML algorithms assume that both distributions are similar, which may not be the case in practice.

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Design: Target Function (I)

Type of knowledge to be learned: for example, we want to learn **best move** in a board game.

- Can represent as a function (B : board states, M : moves):

$$\textit{ChooseMove} : B \rightarrow M,$$

but it is hard to learn directly.

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Designing a Learning System (II)

Remaining design choices:

- Exact type of knowledge to be learned.
- A representation for this target knowledge.
- A learning mechanism.
- functional/operational principle giving rise to the learning mechanism (YC)

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Design: Target Function (II)

- Another function (B : board states, \mathcal{R} : real numbers):

$$V : B \rightarrow \mathcal{R},$$

which gives the **evaluation** of each board state.

- $V(b = \textit{win}) = 100$
- $V(b = \textit{lose}) = -100$
- $V(b = \textit{draw}) = 0$
- $V(b = \textit{otherwise}) = V(b')$, where b' is the best final board state that can be reached from b .
- However, this is not **efficiently computable**, i.e., it is a **nonoperational** definition.
- Goal of ML is to find an **operational** description of V , however, in practice, an **approximation** is all we can get.

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Design: Representation for Target Function

Given an ideal target function V , we want to learn an approximate function \hat{V} :

- Trade-off between rich and parsimonious representation.
- Example: \hat{V} as a linear combination of number of pieces, number of particular relational situations in the board (e.g., threatened), etc. (represented as x_i) in board configuration b :

$$\hat{V}(b) = w_0 + \sum_{i=1}^n w_i x_i,$$

where w_i are the weight values **to be learned**.

- Advantage of the above representation: **reduction of scope (or dimensionality)** from the original problem.

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Design: Adjusting Weights (I)

Last component in defining a learning algorithm: adjustment of weights.

- Want to learn weights w_i that **best fit** the set of training samples $\{< b, V_{train}(b) >\}$.
- How to define best fit? Once we have \hat{V} we can calculate all $\hat{V}(b)$ for all b in the training set, and calculate the error.

$$E \equiv \sum_{<b, V_{train}(b)> \in \text{training set}} \left(V_{train}(b) - \hat{V}(b) \right)^2$$

- How to reduce E ?

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Design: Function Approximation Algorithm

Given **board state and true** V , we want to learn the **weights** w_i that specify \hat{V} .

- Start with a set of a large number of input-target pairs $< b, V_{train}(b) >$.
- Problem: cannot come up with a full set of $< b, V_{train}(b) >$ pairs.
- Solution: If $V_{train}(b)$ is unknown, set it to the **estimated** \hat{V} of its successor board state:

$$V_{train}(b) = \hat{V}_{train}(Successor(b)).$$

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Design: Adjusting Weights (II)

Least Mean Squares (LMS) learning rule: For each training example $< b, V_{train}(b) >$,

- Use the current weights to calculate $\hat{V}(b)$.
- For each weight w_i , update it as

$$w_i \leftarrow w_i + \eta (V_{train}(b) - \hat{V}(b)) x_i,$$

where η is a small **learning rate** constant.

- The error $V_{train}(b) - \hat{V}(b)$ and the input x_i both contribute to the weight update.

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Final Design

Putting together the system (checker player):

- Performance system: input = problem, output = solution trace = game history (using what is learned so far)
- Critic: input = solution trace, output = training examples (estimated $V_{train}(b)$)
- Generalizer: input = training examples, output = estimated hypothesis \hat{V} (i.e., learned weights w_i)
- Experiment generator: input = hypothesis \hat{V} , output = new problem (new initial condition, to explore particular regions)

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Alternatives (II)

- Memorize (instance-based learning)
- Spawn a population and make them compete with each other (genetic algorithms)
- Analyze and reason about things

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Alternatives (I)

- Training experience: against experts, against self, table of correct moves, ...
- Target function: board \rightarrow move, board \rightarrow value, ...
- Representation of target function: polynomial, linear function of small number of features, artificial neural network
- Learning algorithm: gradient descent, linear programming, ...

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Perspectives on ML: Hypothesis Space Search

- Useful to think of ML as **searching** a very large space of **possible hypotheses** to **best fit** the data and the learner's prior knowledge.
- For example, the hypothesis space for \hat{V} would be all possible \hat{V} s with different weight assignment.
- Useful concepts regarding hypothesis space search:
 - Size of hypothesis space
 - Number of training examples available/needed.
 - Confidence in generalizing to new unseen data.

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Issues in ML

- What algorithms exist for generalizable learners given specific training set? Requirements for convergence? Which algorithms are best for a particular domain?
- How much training data needed? Bounds on confidence, based on data size? How long to train?
- Use of prior knowledge?
- How to choose best training experience? Impact of the choice?
- How to reduce ML problem to function approximation?
- How can learner **alter** the representation itself?

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Classification of learning algorithms (YC)

What to do with given data? What kinds of data are given?

- Supervised learning: input-target pairs given.
- Unsupervised learning: only input distribution is given.
- Reinforcement learning: sparse reward signal is given for action based on sensory input; environment-altering actions.

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Broader questions (YC)

- Can machines themselves formulate their own learning tasks?
 - Can they come up with their own representations?
 - Can they come up with their own learning strategy?
 - Can they come up with their own motivation?
 - Can they come up with their own questions/problems?
- What if the machines are faced with multiple, possibly conflicting tasks? Can there be a meta learning algorithm?
- What if performance is hard to measure (i.e., hard to quantify, or even worse, subjective)?
- Lesson: think outside the box; question the questions themselves.

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