

Introduction to Machine Learning

CMSC 422

SOHEIL FEIZI

sfeizi@cs.umd.edu

What is Learning?

- Is memorization a form of “learning”?
- One definition: Learning is the process of obtaining *expertise* from *experience*
- **Our goal:** *learning* “Machine Learning”

What is this course about?

- Machine learning studies algorithms for learning to perform certain tasks
- By finding and exploiting patterns in data

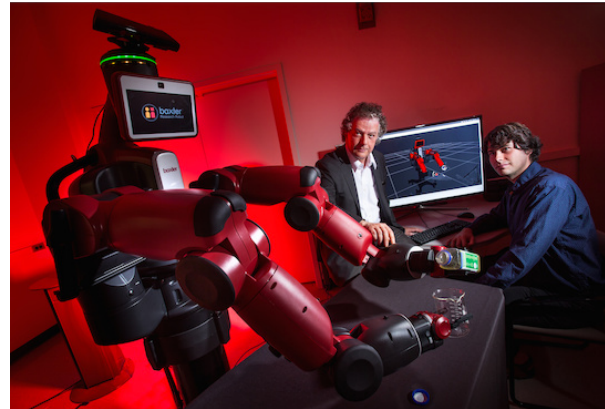
Machine Learning

- Paradigm: “Programming by example”
 - Replace “human writing code” with “human supplying data”
- Most central issue: generalization
 - How to abstract from “training” examples to “test” examples?

What can we do with machine learning?



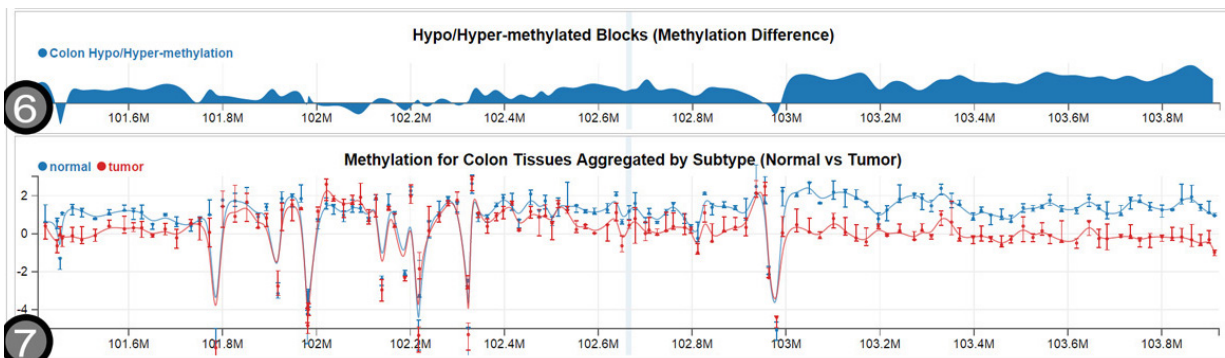
Analyze text & speech



Teach robots how to cook from youtube videos



Recognize objects in images

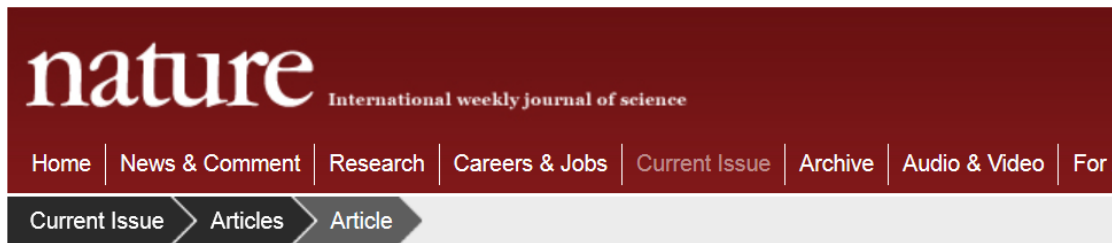


Analyze genomics data

Sometimes machines even perform better than humans!



Question Answering system beats Jeopardy champion Ken Jennings at Quiz bowl!



NATURE | ARTICLE

[日本語要約](#)

Mastering the game of Go with deep neural networks and tree search

David Silver, Aja Huang, Chris J. Maddison, Arthur Guez, Laurent Sifre, George van den Driessche, Julian Schrittwieser, Ioannis Antonoglou, Veda Panneershelvam, Marc Lanctot, Sander Dieleman, Dominik Grewe, John Nham, Nal Kalchbrenner, Ilya Sutskever, Timothy Lillicrap, Madeleine Leach, Koray Kavukcuoglu, Thore Graepel & Demis Hassabis

[Affiliations](#) | [Contributions](#) | [Corresponding authors](#)

Nature **529**, 484–489 (28 January 2016) | doi:10.1038/nature16961

Received 11 November 2015 | Accepted 05 January 2016 | Published online 27 January 2016



Why Machine Learning?

- A growing and fast moving field with broad applicability: Finance, robotics, vision, machine translation, medicine, etc.
- Close connection between theory and practice
- Open field, lots of room for new work!

Course Goals

- By the end of the semester, you should be able to
 - Look at a problem
 - Identify if ML is an appropriate solution
 - If so, identify what types of algorithms might be applicable
 - Apply those algorithms
- This course is **not**
 - A survey of ML algorithms
 - A tutorial on ML toolkits such as Weka, TensorFlow, ...

Prerequisites

- MATH461: Linear Algebra for Scientists and Engineers
- MATH240: Introduction to Linear Algebra
- CMSC351: Introduction to Algorithms
- CMSC330: Organization of Programming Languages
- CMSC320: Introduction to Data Science

What you can expect from the instructors

3 Teaching Assistants

- Amir Nili
- Neha Mukund Kalibhat
- Nitin Balachandran

We are here to help you learn by

- Introducing concepts from multiple perspectives
 - Theory and practice
 - Readings and class time
- Providing opportunities to practice, and feedback to help you stay on track
 - Homeworks
 - Programming assignments
 - Office hours

What I expect from you

- Work hard (this is a 3-credit class!)
 - Do a lot of math (calculus, linear algebra, probability)
 - Do a fair amount of programming
- Come to class prepared
 - Do the required readings!

Highlights from course logistics

Grading

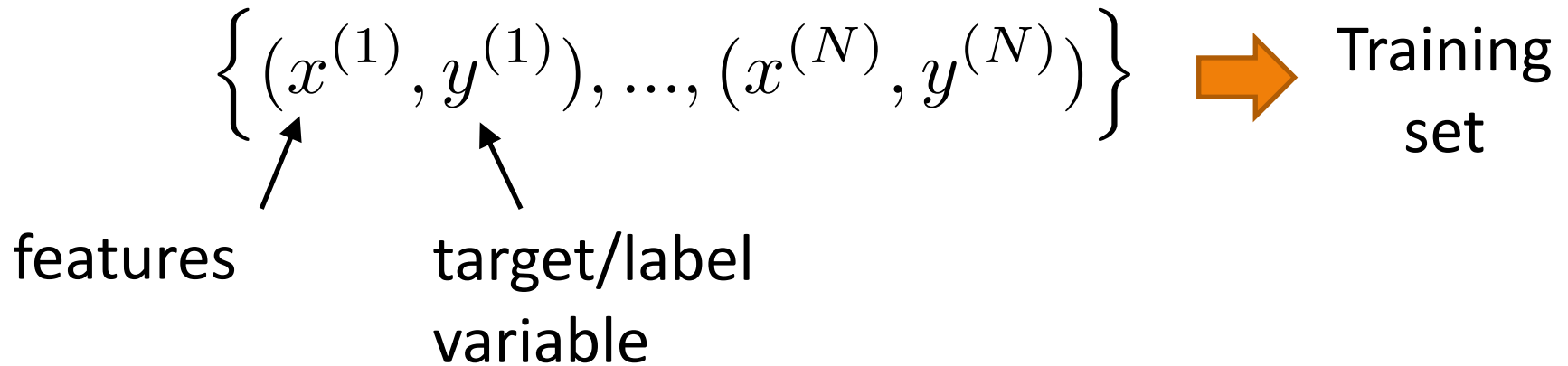
- *Homework and Programming assignments (30%)*
- *Final project (10%)*
- *Midterm exam (25%), in class on **March 5***
- *Final exam (35%), cumulative, in class.*
- HW01 is due Feb 4th 11:59 pm
- No late homeworks
- Read syllabus on course webpage

Where to...

- find the schedule and slides: [Course webpage](#)
- find the readings: [A Course in Machine Learning](#)
- view and submit assignments: [Canvas](#)
- check your grades: [Canvas](#)
- ask and answer questions, participate in discussions and surveys, contact the instructors, and everything else:
 - Piazza **Please use piazza instead of email**
 - Office hours

Data

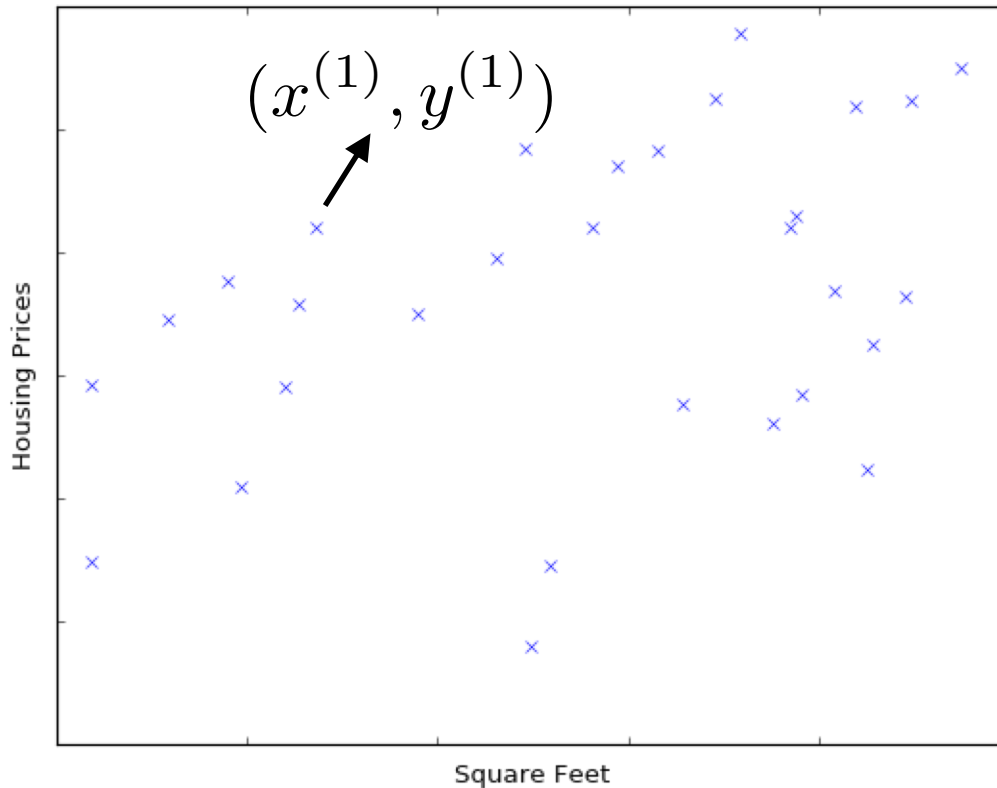
Data comes in different formats:



Goal: predict the label/target using features

 **Supervised** Learning

Example

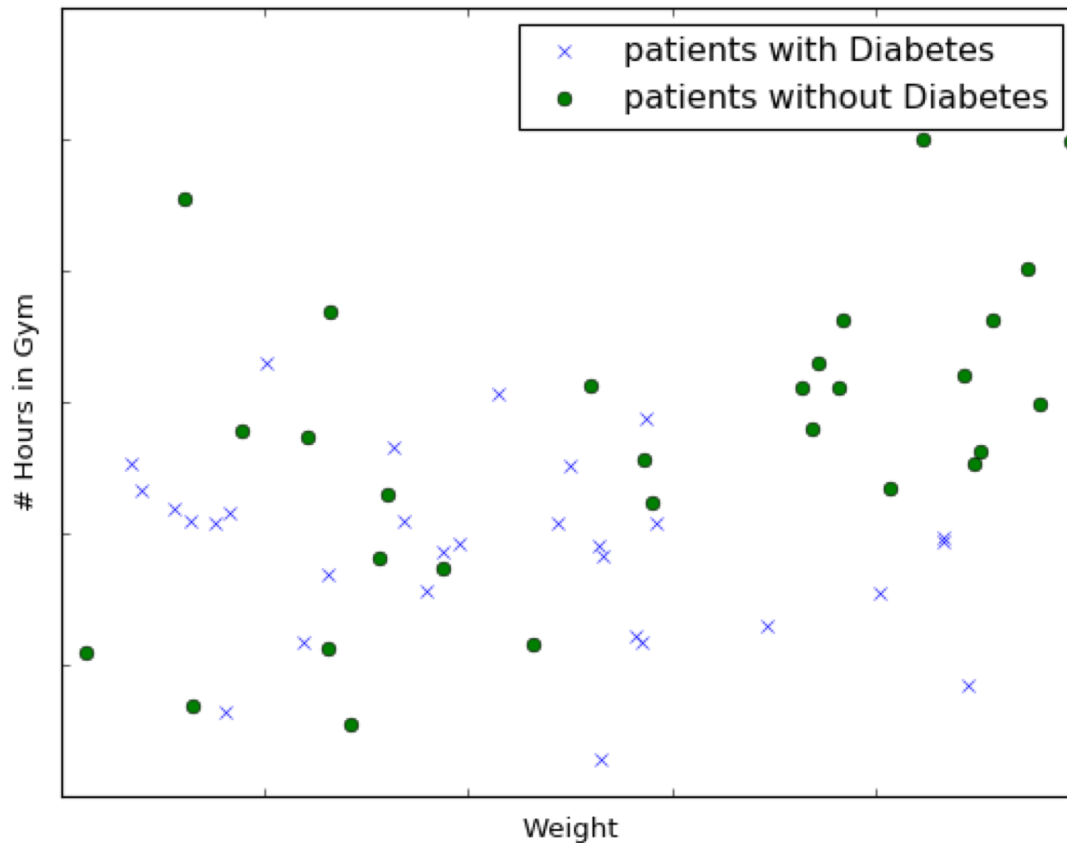


Regression
Problem

Q1. What is the dimension of the feature var? one $x^{(i)} \in \mathbb{R}$

Q2. What is the dimension of the target var? one $y^{(i)} \in \mathbb{R}$

Example



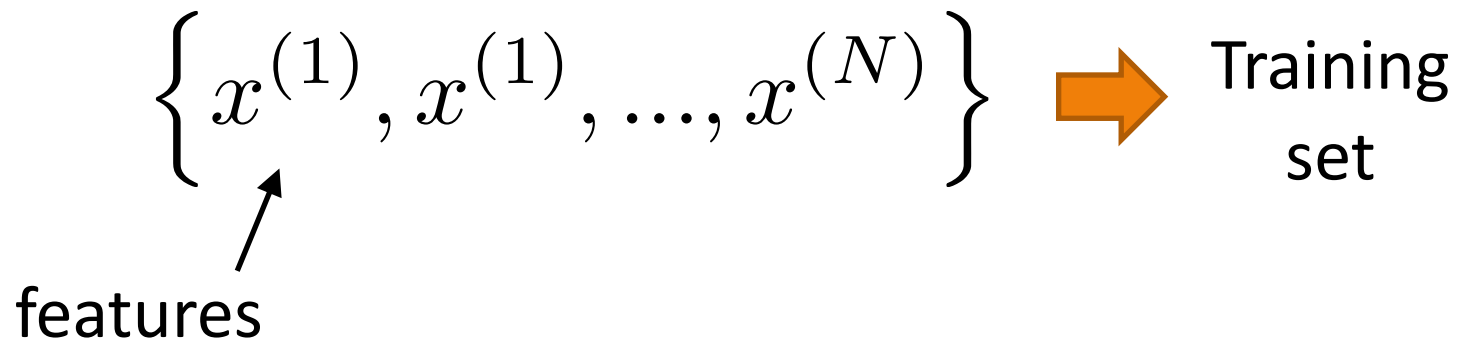
Classification
Problem

Q1. What is the dimension of the feature var? two $x^{(i)} \in \mathbb{R}^2$

Q2. What is the dimension of the target var? one $y^{(i)} \in \{0, 1\}$

Data

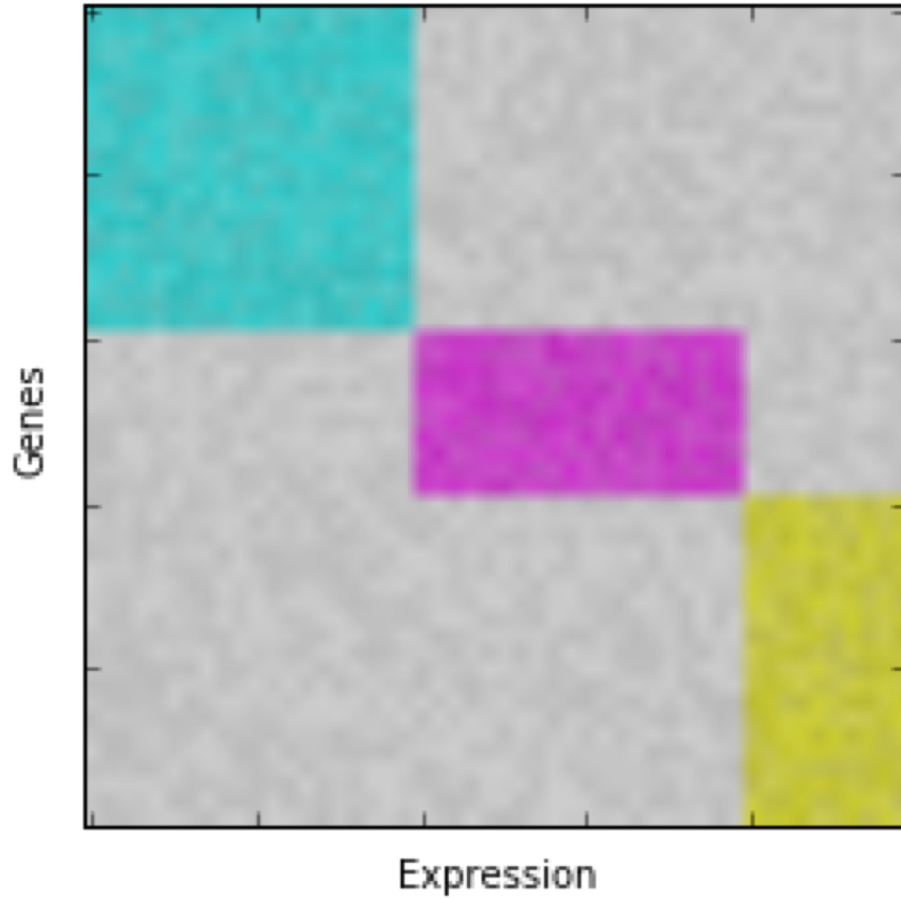
Data comes in different formats:



Goal: find “interesting” patterns in data

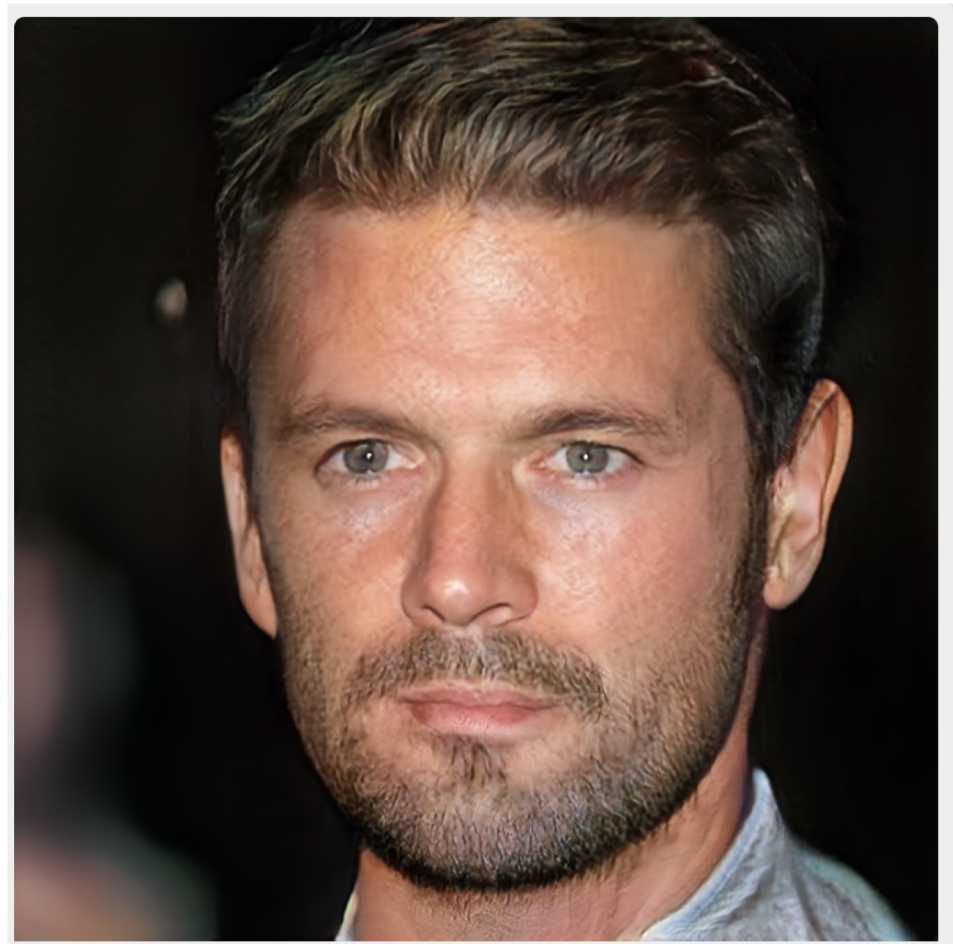
➡ **Unsupervised** Learning

Example



Clustering
Problem

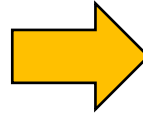
Who are these people?



Generative Models (GANs)

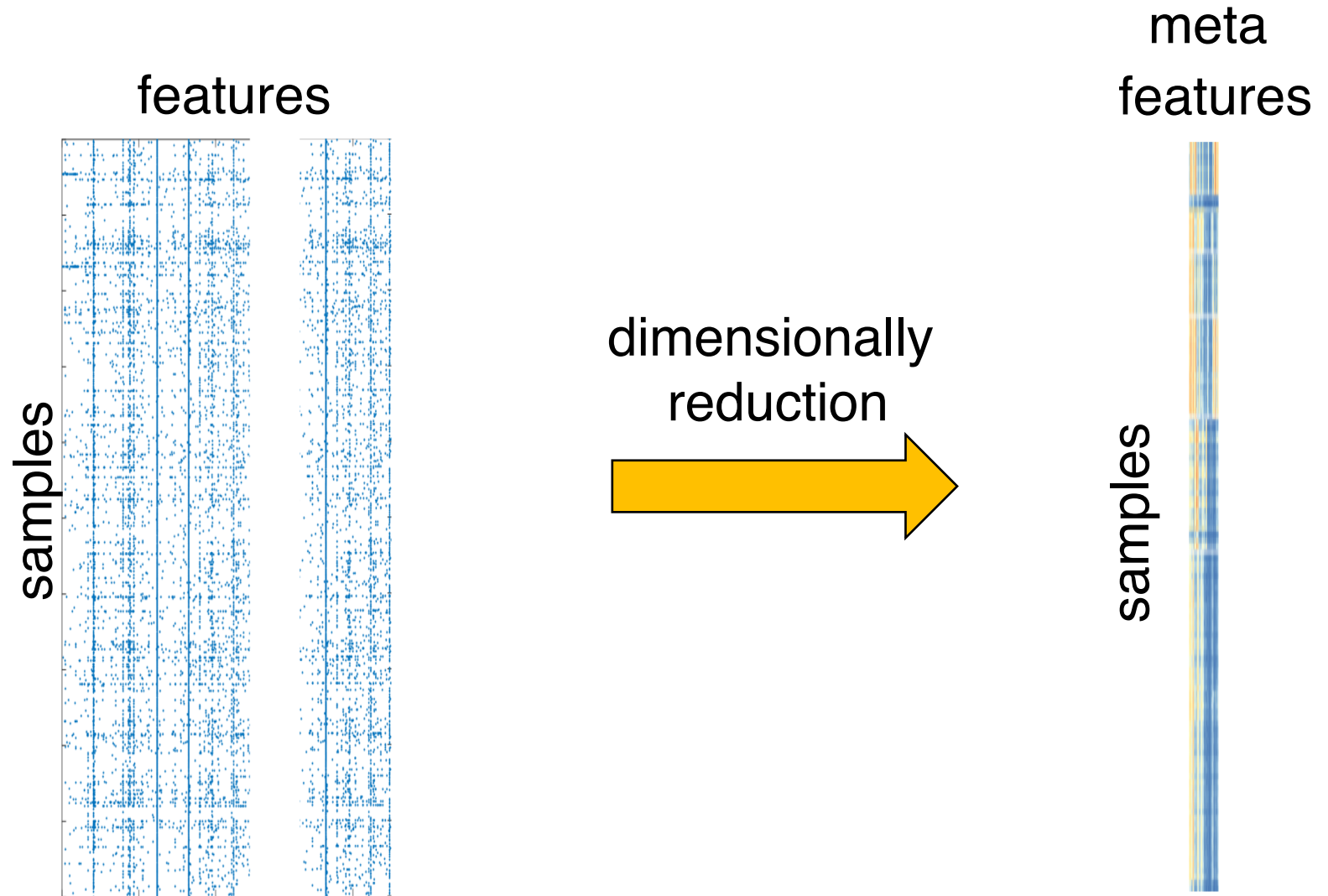
Generating realistic but fake samples

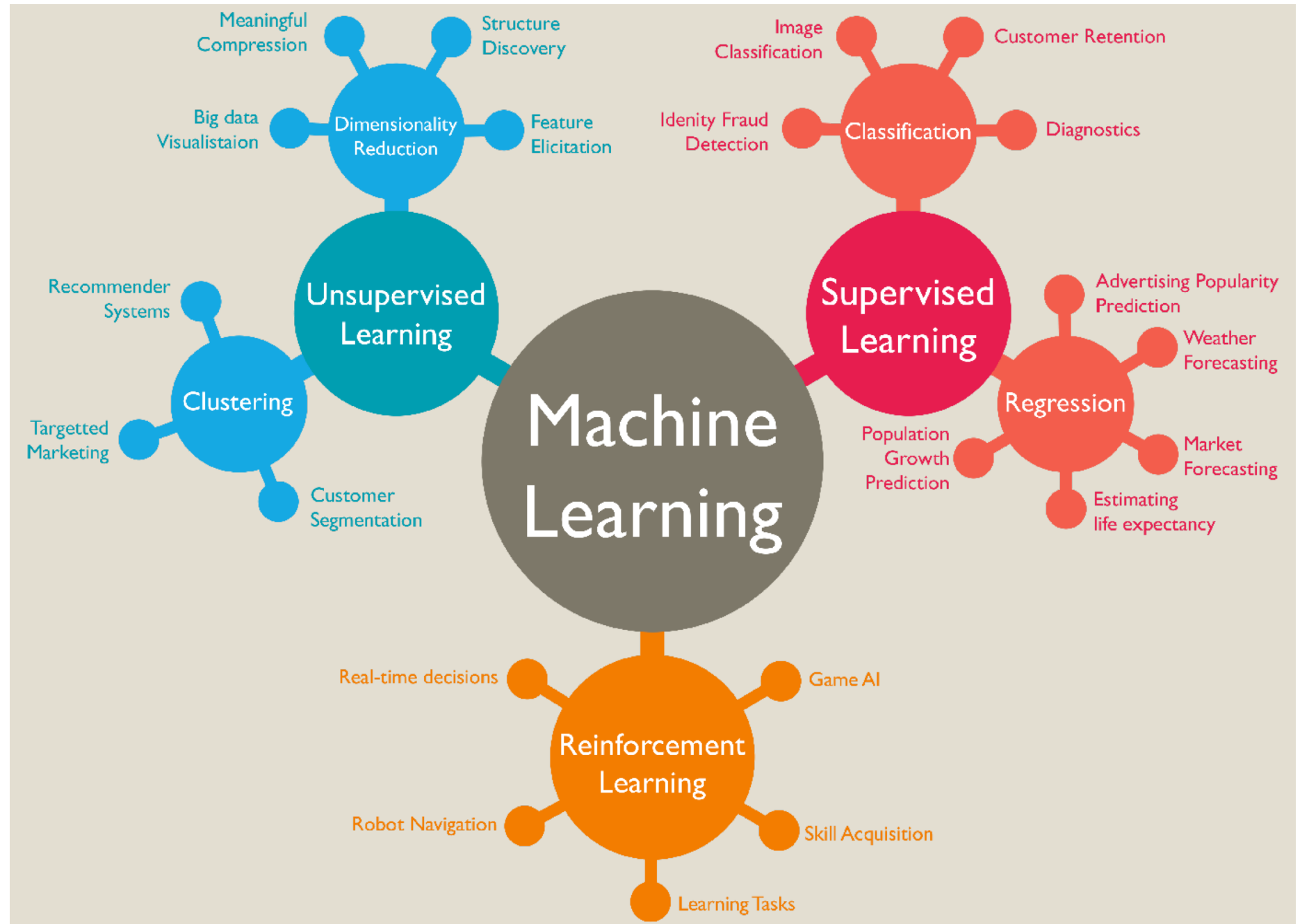
CelebA dataset



Karras et al. 2017

Dimensionality Reduction





A Closer Look: the classification problem

What does it mean to “learn by example”?

- Classification tasks
- Inductive bias
- Formalizing learning

Classification tasks

- How would you write a program to distinguish a picture of a cat from a picture of a dog?
- Provide examples pictures of cats and pictures of dogs and let a **classifier** learn to distinguish the two.

Classification tasks

- How would you write a program to distinguish a **sentence** is **grammatical** or **not**?
- Provide examples of **grammatical** and **ungrammatical sentences** and let a **classifier** learn to distinguish the two.

Classification tasks

- How would you write a program to distinguish cancerous cells from normal cells?
- Provide examples of cancerous and normal cells and let a **classifier** learn to distinguish the two.

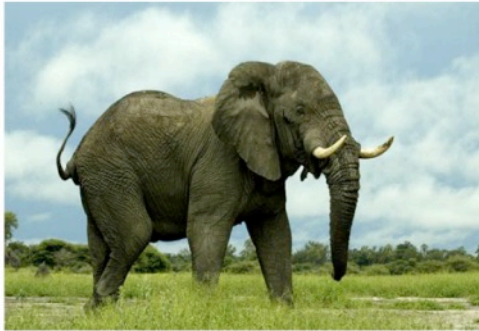
Let's try it out...

- Your task: learn a classifier to distinguish class A from class B from examples

- Examples of class A:



- Examples of class B



Let's try it out...

- ✓ learn a classifier from examples
- Now: predict class on new examples using what you've learned









Key ingredients needed for learning

- Training vs. test examples
 - Memorizing the training examples is not enough!
 - Need to generalize to make good predictions on test examples
- Inductive bias
 - Many classifier hypotheses are plausible
 - Need assumptions about the nature of the relation between examples and classes

Machine Learning as Function Approximation

Problem setting

- Set of possible instances X
- Unknown target function $f: X \rightarrow Y$
- Set of function hypotheses $H = \{h \mid h: X \rightarrow Y\}$

Input

- Training examples $\{(x^{(1)}, y^{(1)}), \dots, (x^{(N)}, y^{(N)})\}$ of unknown target function f

Output

- Hypothesis $h \in H$ that best approximates target function f

Formalizing induction: Loss Function

$l(y, h(x))$ where y is the truth and $h(x)$ is the system's prediction

$$\text{e.g. } l(y, h(x)) = \begin{cases} 0 & \text{if } y = h(x) \\ 1 & \text{otherwise} \end{cases}$$

Captures our notion of what is important to learn

Formalizing induction:

Data generating distribution

- Where does the data come from?
 - Data generating distribution
 - A probability distribution D over (x, y) pairs
 - We don't know what D is!
 - We only get a sample from it: our training data

Formalizing induction:

Expected loss

- h should make good predictions
 - as measured by loss l
 - on **future** examples that are also drawn from D
- Formally
 - ε , the expected loss of h over D should be small

$$\varepsilon \triangleq \mathbb{E}_{(x,y) \sim D} \{l(y, h(x))\} = \sum_{(x,y)} D(x, y) l(y, h(x))$$

Formalizing induction:

Training error

- We can't compute expected loss because we don't know what D is
- We only have a sample of D
 - training examples $\{(x^{(1)}, y^{(1)}), \dots (x^{(N)}, y^{(N)})\}$
- All we can compute is the training error

$$\hat{\varepsilon} \triangleq \sum_{n=1}^N \frac{1}{N} l(y^{(n)}, h(x^{(n)}))$$

Formalizing Induction

- Given
 - a loss function l
 - a sample from some **unknown** data distribution D
- Our task is to compute a function h that has low expected error over D with respect to l .

$$\mathbb{E}_{(x,y) \sim D} \{l(y, h(x))\} = \sum_{(x,y)} D(x, y) l(y, h(x))$$

Recap: introducing machine learning

What does “learning by example” mean?

- Classification tasks
- Learning requires examples + inductive bias
- Generalization vs. memorization
- Formalizing the learning problem
 - Function approximation
 - Learning as minimizing expected loss

Your tasks before next class

- Check out course webpage, Canvas, Piazza
- Start reading the reviews on probability and linear algebra (posted on course webpage)
- Get started on HW01