

Lecture 01. Course Overview

Xin Chen

Outline

Logistics



- Syllabus overview
- Introduction to machine learning (ML)
- Machine learning examples
- Take-home messages and next

Logistics

- Registration
 - Please decide soon if you want to take the class
- All resources of this course will be on https://xinchen384.github.io/cs4641B-summer2020/ and Canvas.
- Please sign up in piazza, since we can not see you in person
- Every one-two week, I will post a thread to collect your feedback, including some unclear parts in the lectures or some interesting things you'd like to cover in our future.

Outline

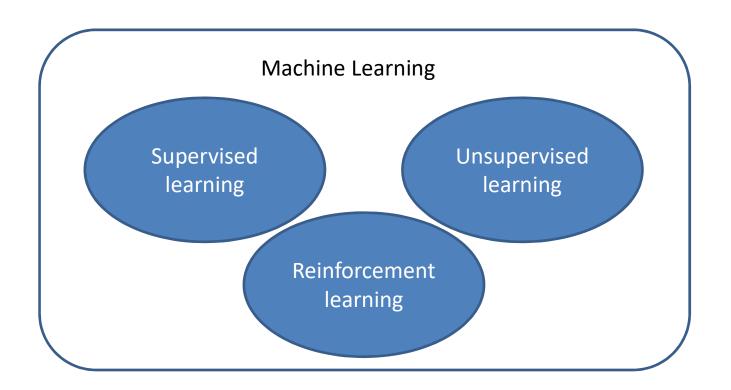
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Syllabus: Course Objectives

- Introduce to you the pipeline of Machine Learning
- Help you understand major machine learning algorithms
- Help you learn to apply tools for real data analysis problems
- Encourage you to do research in data science and machine learning

Syllabus: Course Content

Basics of linear algebra and probability



Syllabus: Supervised Learning

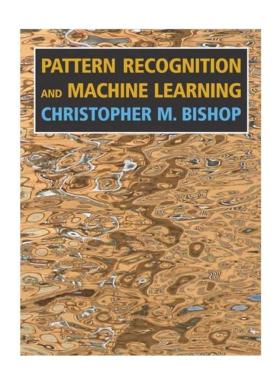
- Linear classification/regression models
 - Linear regression
 - Naive Bayes
 - Logistic regression
 - Support vector machine
- Tree-based models
 - Linear regression Decision tree
 - Ensemble learning/Random forest

Syllabus: unsupervised Learning

- Clustering Analysis
- K-means Gaussian mixture model
- Hierarchical clustering
- Density-based clustering
- Dimension Reduction
- Principal component analysis
- Kernel Density Estimation
 - Parametric density estimation
 - Non-parametric density estimation

Syllabus: Reinforcement Learning

- Markov Decision Process
- Reinforcement learning
- Neural network
 - Deep neural network
 - Deep reinforcement learning
 - Feedforward neural networks and backpropagation analysis



Text Books

Pattern Recognition and Machine Learning, by Chris Bishop

Other recommended books:

Learning from data, by Yaser S. Abu-Mostafa

Machine learning, by Tom Mitchell

<u>Deep Learning</u>, by Ian Goodfellow, Yoshua Bengio, and Aaron Courville

Pre-requisite

- Linear algebra
 - Matrix multiplication
 - Eigenvector
- Probability
 - Distribution, random variable, expectation, conditional probability, variance, density
- Basic programming
 - Python

Syllabus: grading policy

The syllabus is posted on canvas, including the grading policy

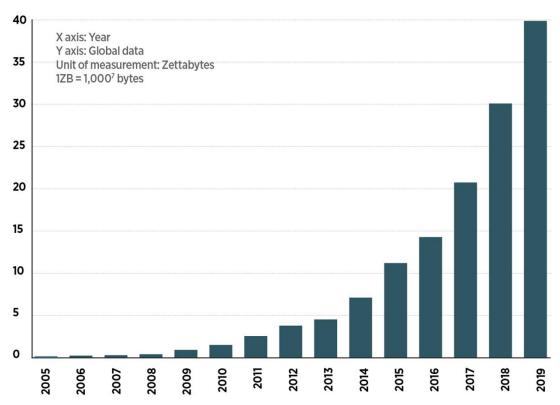
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Machine Learning

"We are drowning in information but starved for knowledge."





The Booming Age of Data



30 trillion Web pages



500 million tweets per day



2.27 billion monthly active users



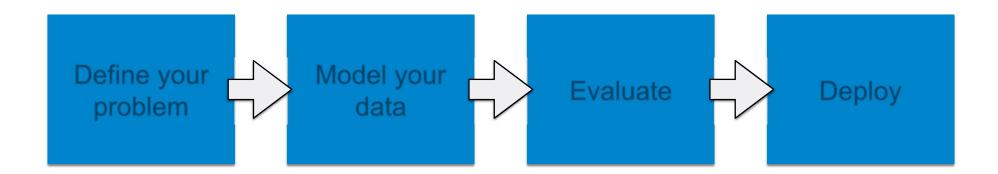
1.8 billion images uploaded to Internet per day



2.9 billion base pairs in human genome

Machine Learning

Machine Learning is the process of turning data into actionable knowledge for task support and decision making.



Brief History of Machine Learning

1950s

Samuel's checker player

Selfridge's Pandemonium

1960s:

Neural networks: Perceptron

Pattern recognition

Learning in the limit theory

Minsky and Papert prove limitations of Perceptron

1970s:

Symbolic concept induction

Winston's arch learner

Expert systems and the knowledge acquisition bottleneck

Quinlan's ID3

Michalski's AQ and soybean diagnosis

Scientific discovery with BACON

Mathematical discovery with AM (Automated Mathematician)

Brief History of Machine Learning

1980s:

Advanced decision tree and rule learning

Explanation-based Learning (EBL)

Learning and planning and problem solving

Utility problem

Analogy

Cognitive architectures

Resurgence of neural networks (connectionism, backpropagation)

Valiant's PAC Learning Theory

Focus on experimental methodology

1990s

Data mining

Adaptive software agents and web applications

Text learning

Reinforcement learning (RL)

Inductive Logic Programming (ILP)

Ensembles: Bagging, Boosting, and Stacking

Bayes Net learning

Brief History of Machine Learning

2000s:

Support vector machines

Kernel methods

Graphical models

Statistical relational learning

Transfer learning

Sequence labeling

Collective classification and structured outputs

Computer Systems Applications

Learning in robotics and vision

2010s:

Deep learning

Reinforcement learning

Generative models

Adversarial learning

Muti-task learning

Learning in NLP, CV, Robotics, ...

Definition of Machine learning

 Arthur Samuel (1959): Machine learning is the field of study that gives the computer the ability to learn without being explicitly programmed.



 Tom Mitchell (1998): a computer program is said to learn from experience E with respect to some class of task T and performance measure P, if its performance at task in T, as measured by P, improves with experience E.

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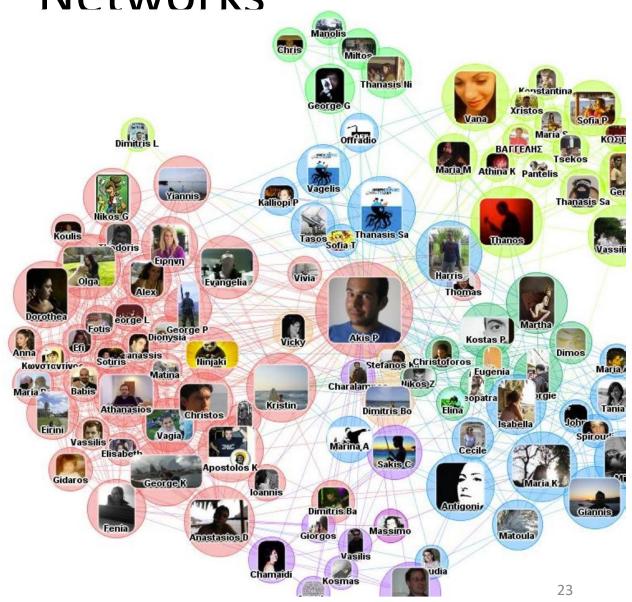
Unsupervised and Supervised learning

Unsupervised just focuses on $X_{n\times d}$ Supervised just focuses on $X_{n\times d}$ and $Y_{n\times 1}$

Community Detection in Social Networks

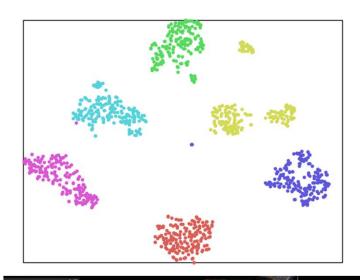
What are the inputs and how to represent them?

What are the desired outputs?



Dimensionality Reduction





What are the inputs and how to represent them?

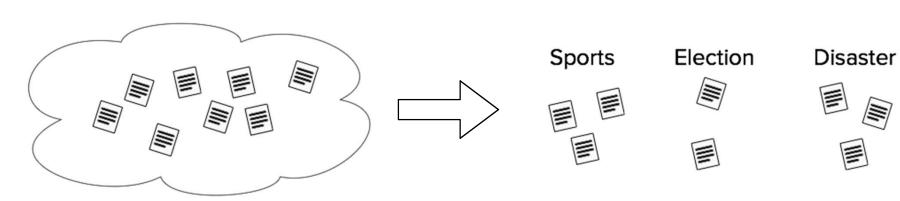
What are the desired outputs?



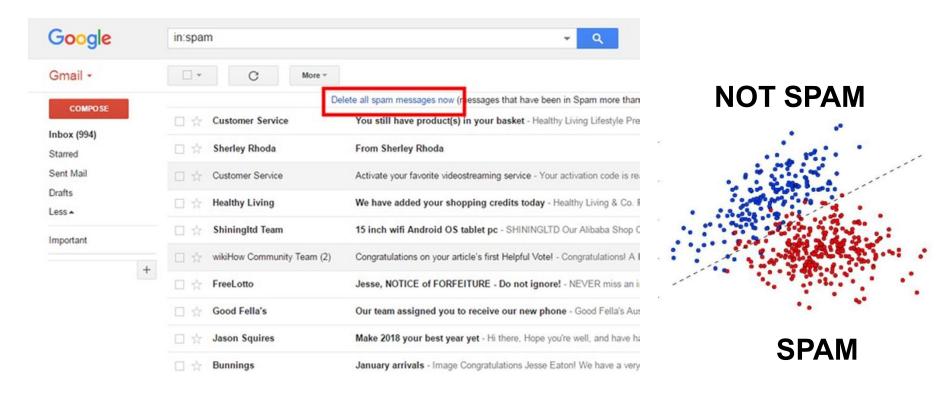
News Classification



- What are the inputs and how to represent them?
- What are the desired outputs?



Spam Detection



What are the inputs and how to represent them?

What are the desired outputs?

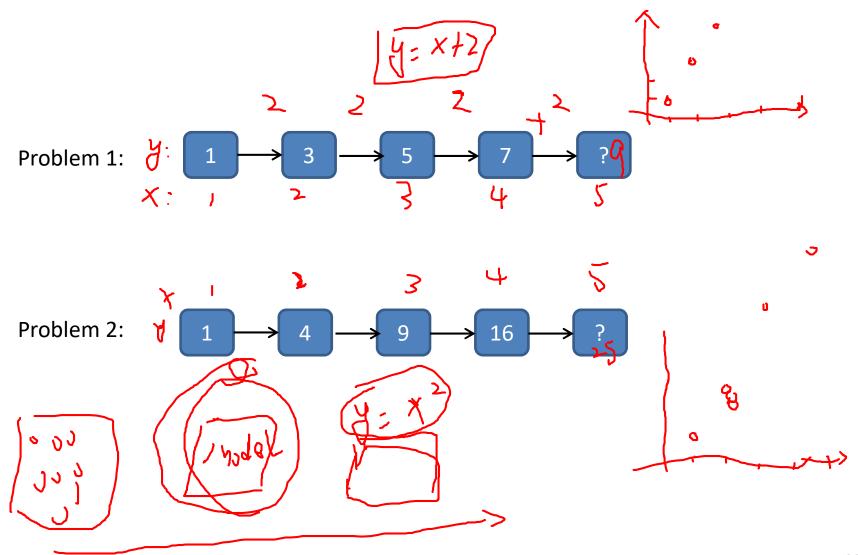
Examples

FONT TELLER

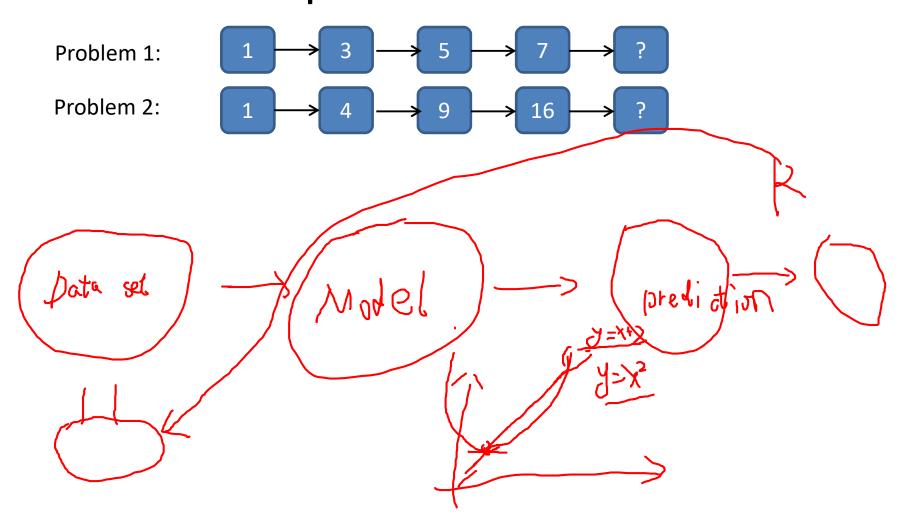
Root Inspired Anchor Model Project

Geographic Classification of Cuisine Recipes

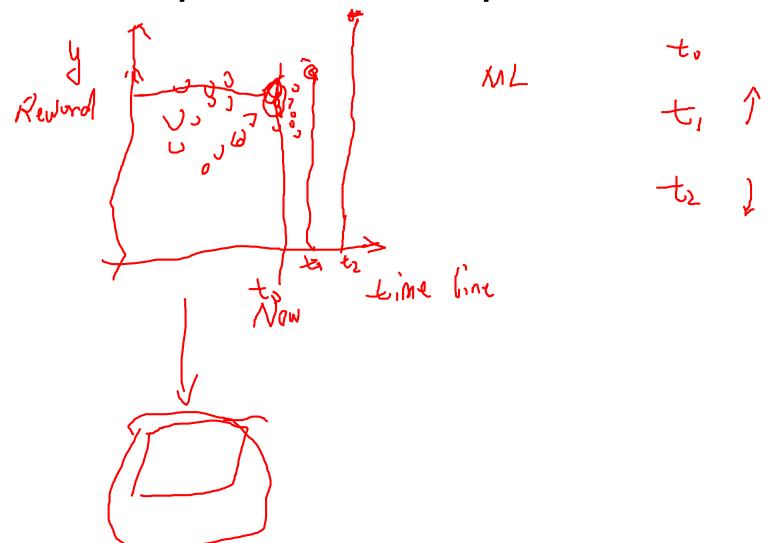
Let us try a simple ML problem



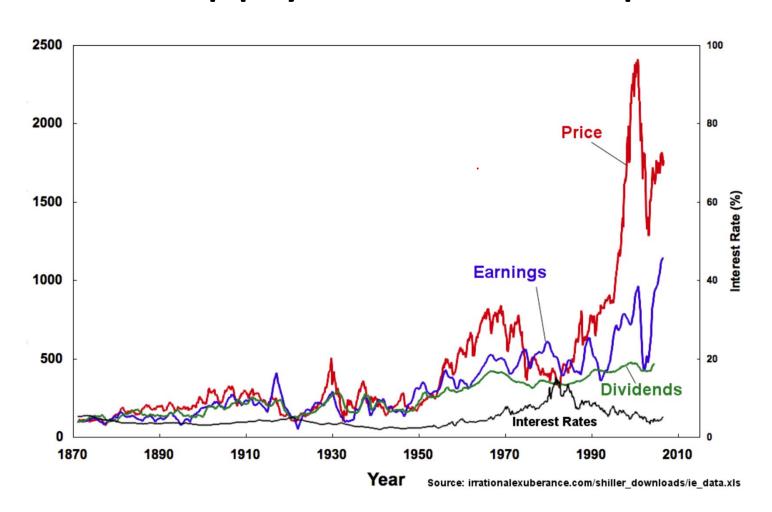
What can we learn from this ML problem?



Are we part of a ML problem?



Can we apply ML on stock prices?



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Take-home messages

- Machine learning is about learning a model that helps people explain the history and predict the next.
- We are going to cover three main topics in ML: supervised learning, unsupervised learning, and reinforcement learning.
- For each topic (algorithm), we need to focus two aspects: the underlying math and its application.
- Next, we will talk about some math.