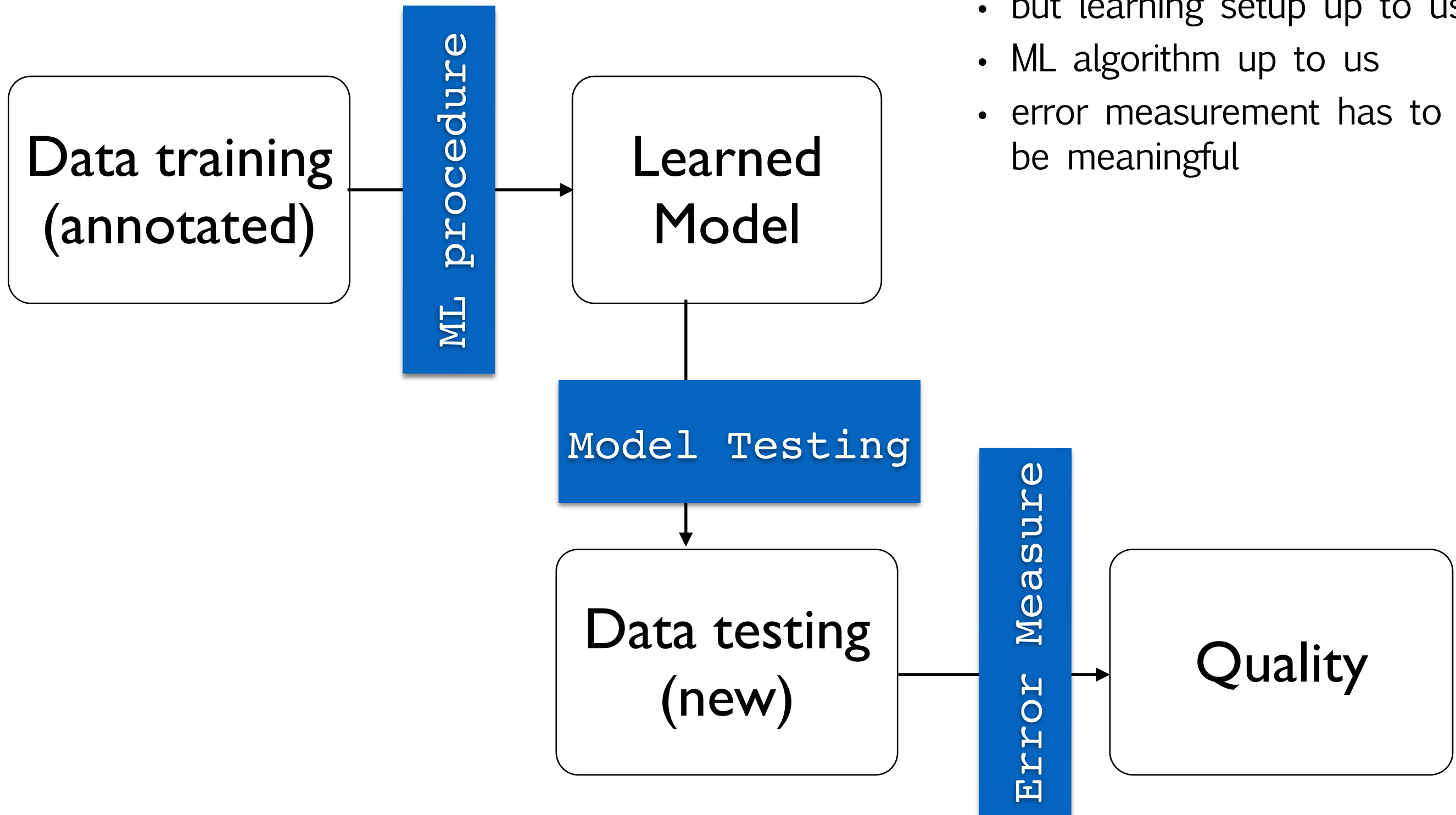


# Intro to Machine Learning

# Module 1 Objectives / Intro, Evaluation

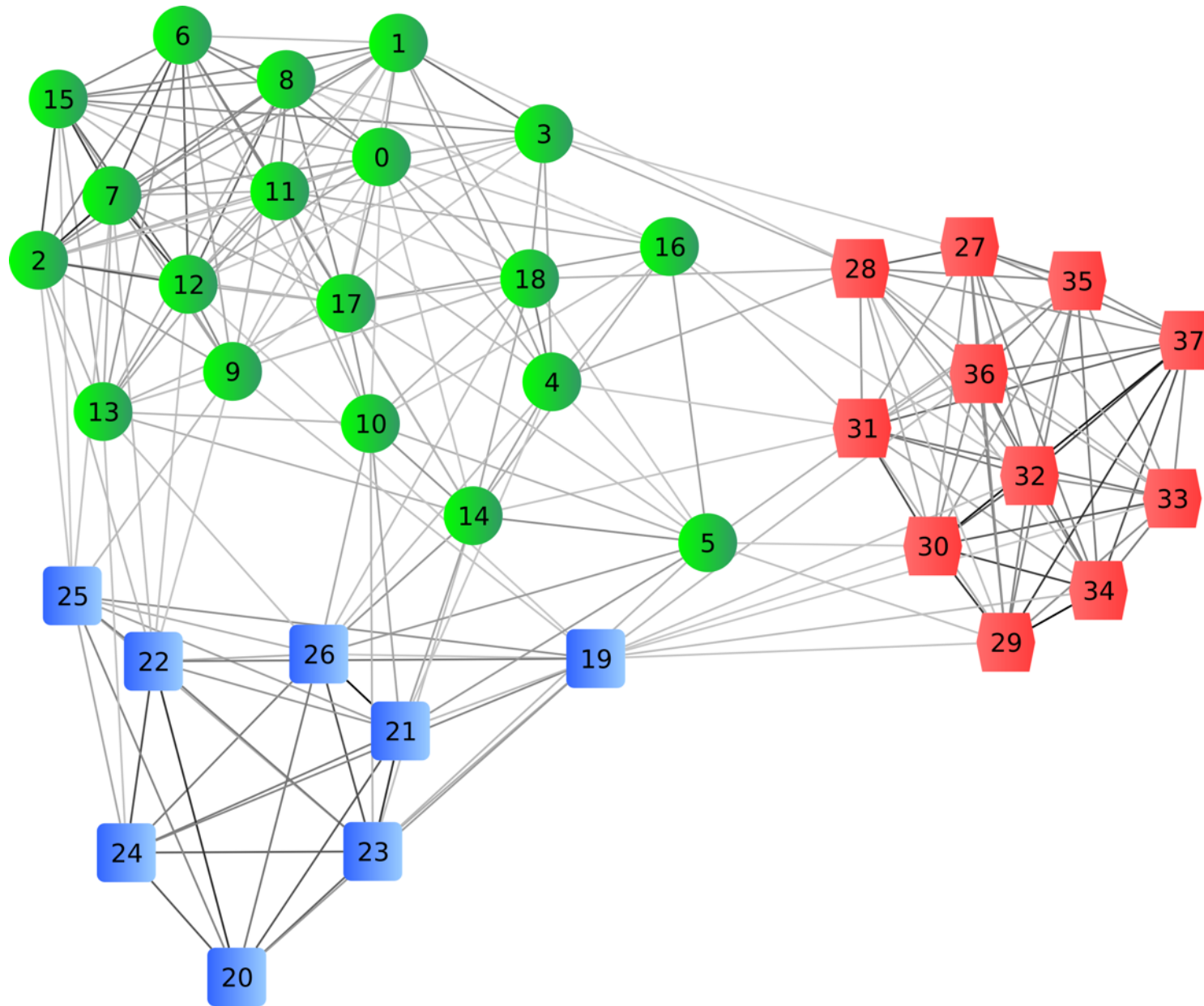
- Intro to Machine Learning - what is learning ?
- Data - Matrix type
  - algebraic notations
- Heuristics and Quantitative rules
- Error measurement
  - training VS testing error, Cross Validation
  - overfitting

# What is machine learning ? Supervised learning



# What is machine learning ? Graph learning

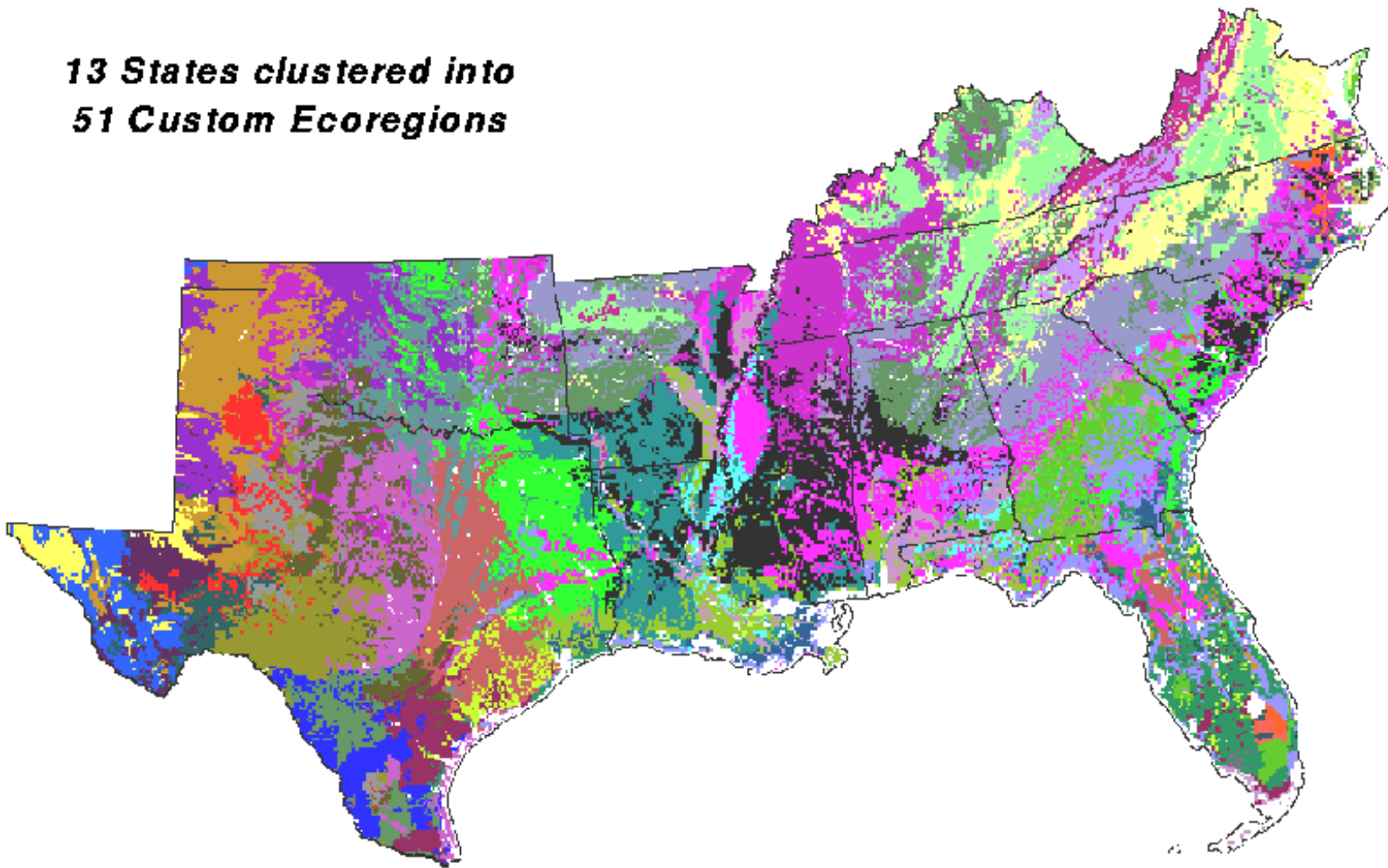
- data defined by links or analogies or connections
- for example social networks, or web links
- task: identify object properties from links
- tasks: detect graph patterns



# What is machine learning ? Clustering

- data given without labels
- task: group similar data points

*13 States clustered into  
51 Custom Ecoregions*

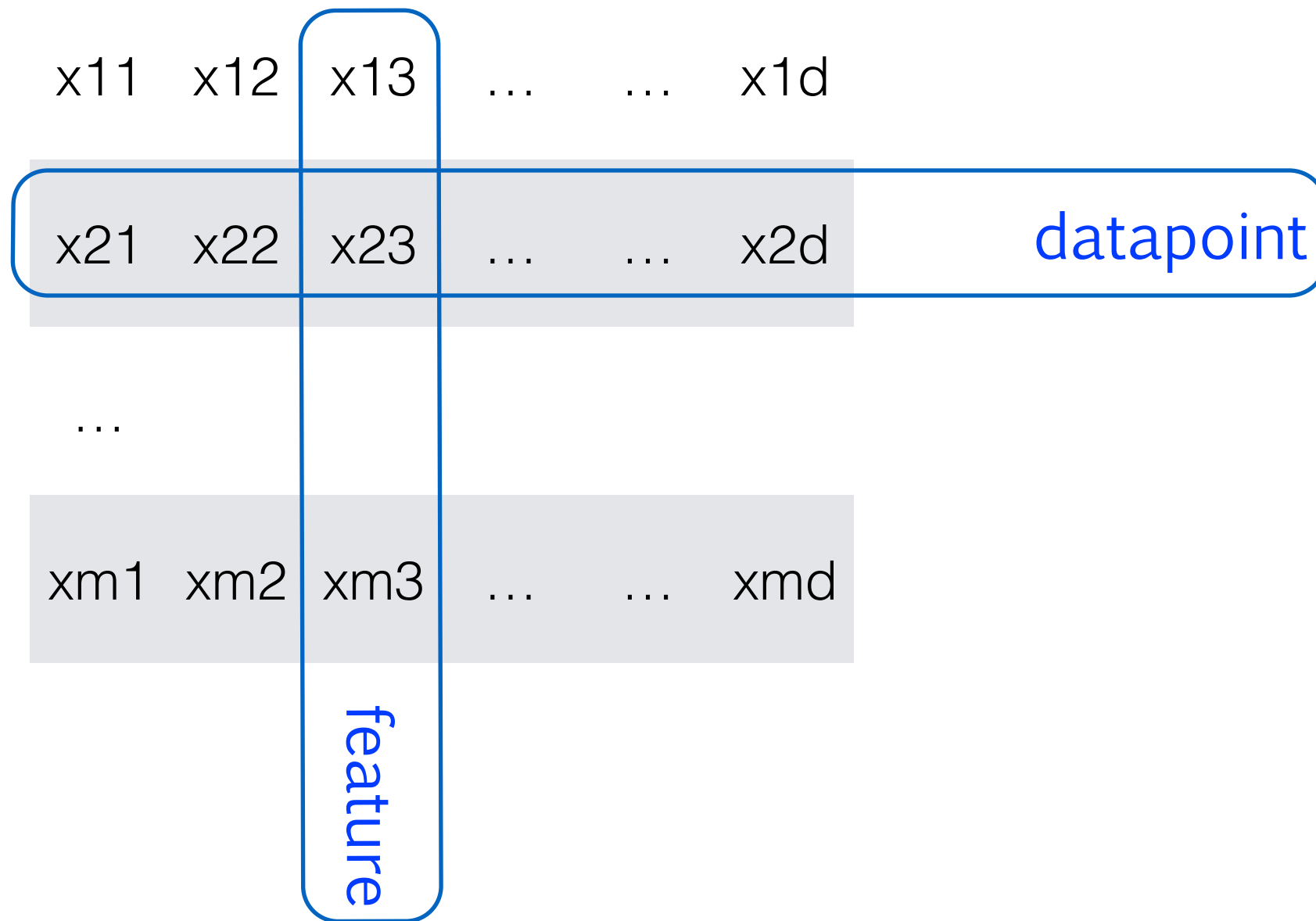


# What is machine learning ? Time series analysis



- data that evolves with time
- like stocks or patient records
- task: predict future behavior
- task: detect anomalies

# Matrix data



- $m$  datapoints/objects  $X=(x_1, x_2, \dots, x_d)$
- $d$  features/columns  $f_1, f_2, \dots, f_d$





# Heuristic rules / decisional

- If fever>100, patient has flu
- If email contains words “free” or “porn”, it is spam
- If a web page contains ngram “Michael Jackson”, it is relevant to the user
- If age<22 and sex=F and highschool\_diploma=Yes, then eligible for application
- If income\_per\_capita<\$1000, region prone to civil war
- If romantic=Yes and comedy=Yes and Orlando\_Bloom=Yes, then movie success among females aged 20-40
- If Nasdaq\_Computer\_Index=Gain and Apple announces new Ipad, then AAPL\_Stock=Buy

# Heuristic rules / quantitative

- if  $3 * \text{exam\_grade} + 2 * \text{HW\_grade} > 55$ , then student can pass
- if  $\text{blood\_pressure} / \log(\text{age}) > 3$ , recommend medicine
- if  $\text{rent} + \text{food} + \text{bills} < 1/2 \text{ salary}$ , loan for  $1/2 \text{ salary}$  possible

# Matrix data / training VS testing

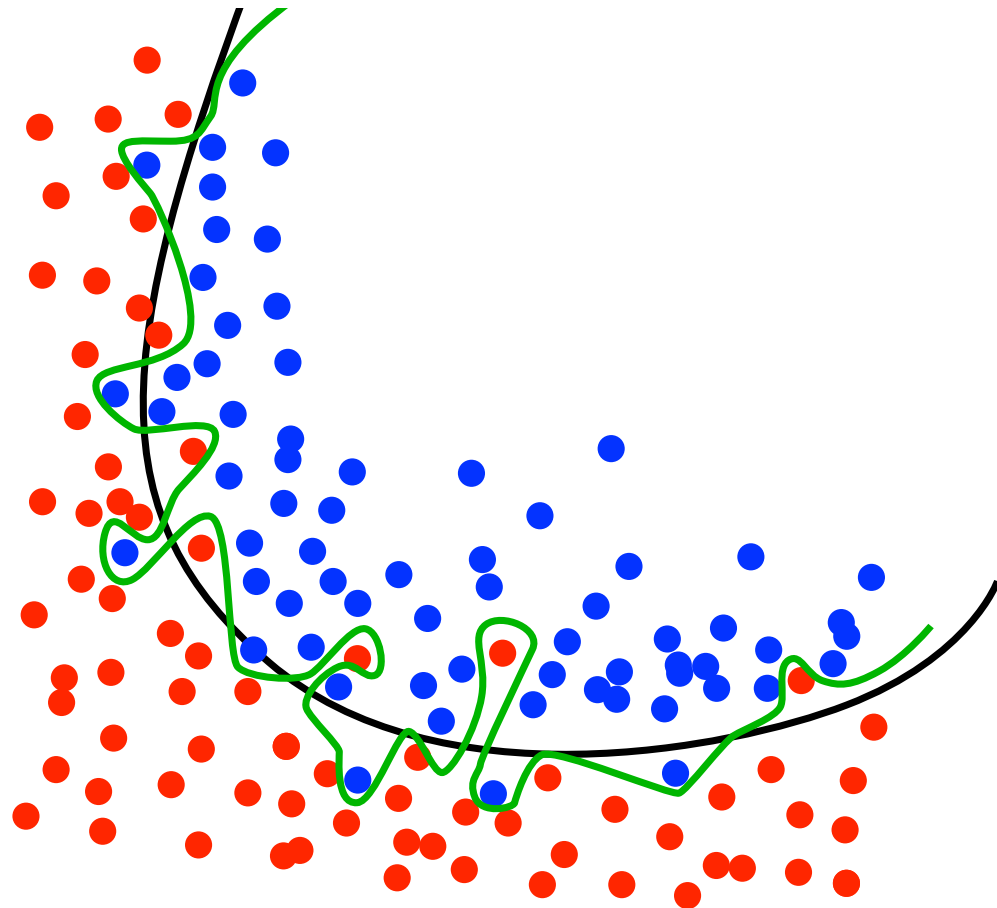
	AUT	BEL	BUL	CYP	CZE	DEN	EST	FIN	FRA	GER	GRE	HUN	IRL	ITA	LAT	LTU	LUX	MLT	NED	POL	POR	ROM	SVK	SLO	ESP	SWE	GBR
T-01	64.4	125.0	44.7	7.0	124.1	51.3	14.9	56.6	363.5	837.4	92.2	56.8	42.8	446.6	6.5	11.6	8.4	2.1	174.8	303.8	64.8	90.7	36.9	15.1	304.9	48.8	558.2
T-02	7.1	7.8	10.3	0.7	11.0	5.6	1.9	4.5	56.9	47.6	9.3	7.8	13.1	39.8	1.8	3.3	0.3	0.3	16.7	38.3	11.4	25.7	4.2	2.1	37.3	5.6	49.5
T-03	5.3	11.0	4.4	0.7	8.0	7.0	0.8	6.9	72.3	66.5	9.1	9.7	8.8	40.5	1.5	5.0	0.4	0.3	17.6	31.1	6.1	16.8	3.7	1.3	29.6	7.7	39.6
T-04	118	141	90	10	10	14	16	10	1,801	718	128	209	174	361	3	41	6	5	265	261	129	570	20	124	244	296	351
T-05	912	1,454	387	91	594	805	8	864	10,958	9,363	1,162	518	431	5,267	19	19	83	42	1,354	2,750	391	4	175	95	5,011	777	9,221
T-06	287	43	4	16	86	22	6	20	1,354	4,740	210	201	96	460	8	1	4	8	337	24	10	0	17	19	272	142	1,143
T-07	644	1,250	447	70	1,241	513	149	566	3,635	8,374	922	568	428	4,466	65	116	84	21	1,748	3,038	648	907	369	151	3,049	488	5,582
T-08	782	1,126	480	82	779	988	120	558	9,533	6,354	1,045	846	1,845	3,721	192	405	38	38	1,817	3,488	824	2,028	322	202	4,476	857	4,489
T-09	228	133	648	26	291	137	53	244	1,410	1,369	328	394	178	1,933	76	154	3	12	664	1,221	647	740	211	65	1,296	215	2,208
T-10	832	1,046	764	86	1,033	546	134	530	6,410	8,231	1,115	1,005	430	5,921	23	337	47	41	1,639	3,813	1,062	2,144	539	202	4,512	915	6,059
T-11	305	11	112	8	125	109	89	297	619	1,166	43	83	16	338	97	59	4	1	95	732	47	58	110	15	466	319	255
T-12	501	467	314	448	373	354	350	448	491	546	348	280	385	581	297	384	659	525	429	314	572	149	222	456	454	456	463
T-13	282	641	131	53	203	171	60	220	1,970	2,650	436	132	182	1,881	47	56	62	19	947	446	332	212	74	53	1,573	362	1,827
T-14	65.2	82.4	37.4	4.5	58.8	36.4	6.8	80.8	482.4	524.6	53.5	37.1	23.2	303.8	6.3	9.4	6.1	2.1	102.4	124.1	46.1	49.6	28.6	13.7	241.8	137.8	345.2
T-15	9.00	17.06	3.47	0.01	9.60	4.82	1.44	4.86	45.41	102.00	2.34	14.46	4.30	80.61	1.91	2.92	1.36	0.00	51.30	15.67	4.30	18.00	6.00	1.10	27.01	0.98	98.47
T-16	3.00	3.10	7.40	0.00	19.40	5.50	0.00	5.20	13.10	82.40	8.80	2.90	0.00	17.40	0.00	0.20	3.10	0.00	7.50	58.40	3.70	7.60	3.80	0.00	18.30	2.20	43.80
T-17	369	989	98	89	389	385	8	77	10,979	3,463	999	770	233	16,980	53	60	55	30	1,492	950	1,246	270	280	950	3,402	179	3,313
T-18	227	289	157	23	395	317	42	297	4,178	2,612	420	323	573	1,681	64	162	0	1	409	1,557	228	327	120	72	2,183	287	1,909
T-19	3.5	5.8	2.3	3.2	3.9	3.6	3.3	6.4	4.4	4.1	2.6	2.4	3.9	3.0	1.5	2.0	8.4	2.1	4.8	2.3	2.5	1.6	3.2	3.3	3.1	5.4	4.0
T-20	6.9	7.7	3.3	5.3	5.4	6.2	4.5	15.5	6.8	6.3	4.6	3.2	5.9	2.3	1.7	1.3	13.5	1.3	6.4	1.5	1.8	1.1	2.0	2.4	2.3	3.7	2.5
T-21	0.46	3.43	0.19	0.00	0.43	1.01	0.09	0.19	0.99	1.82	0.47	0.23	0.45	1.00	0.04	0.21	0.00	0.00	1.51	0.28	0.22	0.27	0.27	0.17	0.44	0.27	2.76
T-22	29	38	48	100	76	83	100	39	8	62	95	60	96	79	29	17	57	100	90	98	65	63	30	35	50	4	74
T-23	133	178	7	13	44	111	8	129	786	782	103	32	164	395	11	10	38	15	227	72	96	20	2	13	518	234	985
T-24	804	334	65	192	471	1,034	58	708	5,248	9,079	945	274	4,287	3,612	103	51	85	137	2,613	355	1,014	171	71	76	4,986	902	9,360
T-25	130	103	7	0.00	53	78	7	97	860	1,070	80	46	197	398	7	10	74	22	429	68	128	26	5	13	473	129	977
T-26	0.13	0.19	0.10	0.12	0.57	0.12	0.06	0.10	0.32	0.31	0.10	0.22	0.17	0.36	0.13	0.14	0.19	0.10	0.28	0.35	0.17	0.10	0.27	0.29	0.15	0.17	0.27
T-27	630	464	463	739	289	737	436	468	543	601	438	459	740	542	310	378	705	611	624	245	446	382	289	423	597	482	584
T-28	46	17	4	5	4	8	0	47	59	17	6	4	27	47	0	1	0	0	19	31	15	7	26	16	85	31	62
T-29	521	828	1,004	3,711	1,359	843	1,254	697	162	1,140	2,247	976	2,423	1,473	362	139	1,707	2,856	1,575	1,501	1,377	744	798	851	1,248	41	1,170
T-30	347	330	107	230	220	371	203	335	312	319	240	175	445	302	160	153	714	213	321	144	198	91	186	234	274	322	318
T-31	0.0	0.0	20.2	4.8	0.6	7.0	0.6	0.2	20.5	0.1	18.3	1.3	0.5	76.4	1.0	0.1	0.1	0.1	0.2	49.5	111.8	1.6	0.1	0.7	92.4	1.3	0.2
T-32	24.7	20.1	34.1	13.3	34.3	21.6	24.1	28.8	16.4	26.3	0.0	29.6	26.7	22.6	18.3	30.1	9.7	20.2	20.8	29.5	20.9	36.1	32.5	29.7	21.1	25.4	18.4
T-33	134	117	34	8	127	72	13	51	951	231	107	70	96	480	28	69	5	2	105	249	59	98	37	20	657	167	372
T-34	9.2	37.0	6.3	0.0	8.1	7.5	0.0	12.8	86.3	122.7	21.2	8.4	3.1	100.6	0.0	9.2	0.0	0.0	84.7	18.5	13.6	14.9	6.2	0.0	60.3	19.8	86.0
T-35	1.0	5.2	0.5	0.1	1.4	0.3	7.3	2.5	7.6	20.0	0.3	1.4	0.7	6.1	0.0	0.1	0.1	0.0	1.9	1.6	2.3	2.2	0.4	0.1	3.1	1.2	8.0

Training

Testing

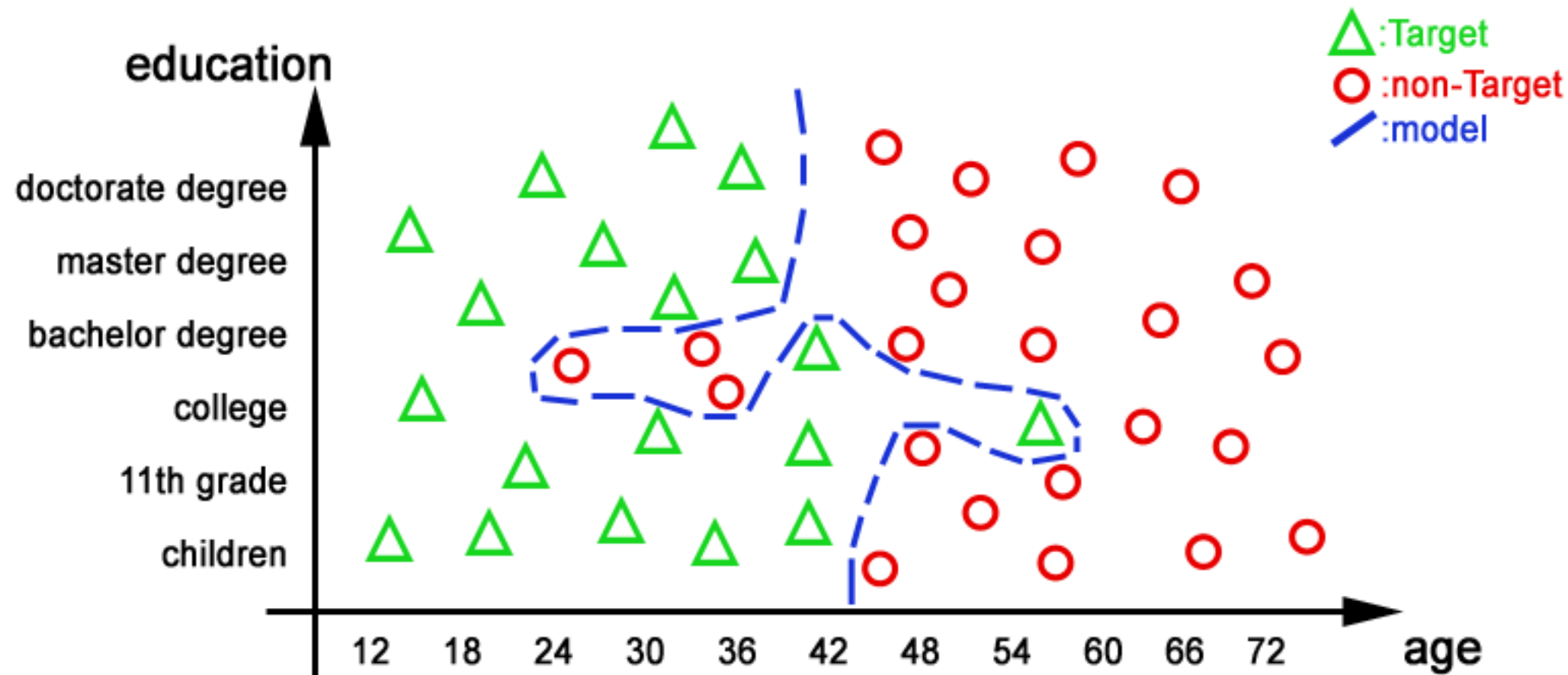
- testing set has to be independent of training set
  - or else testing result is inconclusive
  - and not reliable
- usually the data is partitioned before running any ML algorithm

# Overfitting



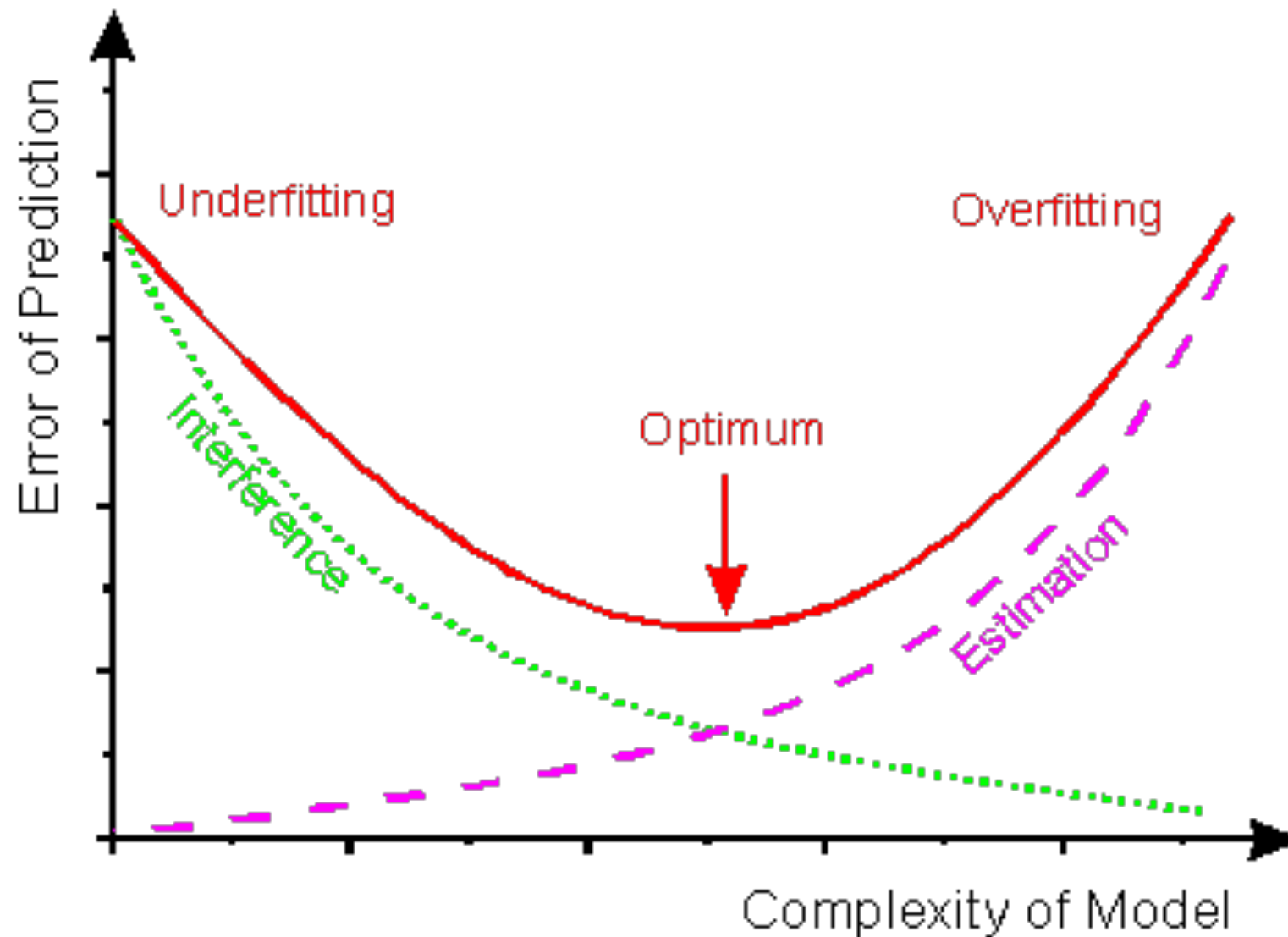
- might be capable to create a model that essentially memorizes all training dataset
  - for example a decision tree deep enough
- that is not useful : the purpose of the learning model is to applicable to new data (testing)

# Overfitting



- might be capable to create a model that essentially memorizes all training dataset
  - for example a decision tree deep enough
- that is not useful : the purpose of the learning model is to applicable to new data (testing)

# Overfitting



- as we keep training (insisting on ability to classify training set), the performance on the training set (green) becomes unrealistically small
  - model becomes more complex
- but at the same time ability to predict/classify new data (pink) worsens

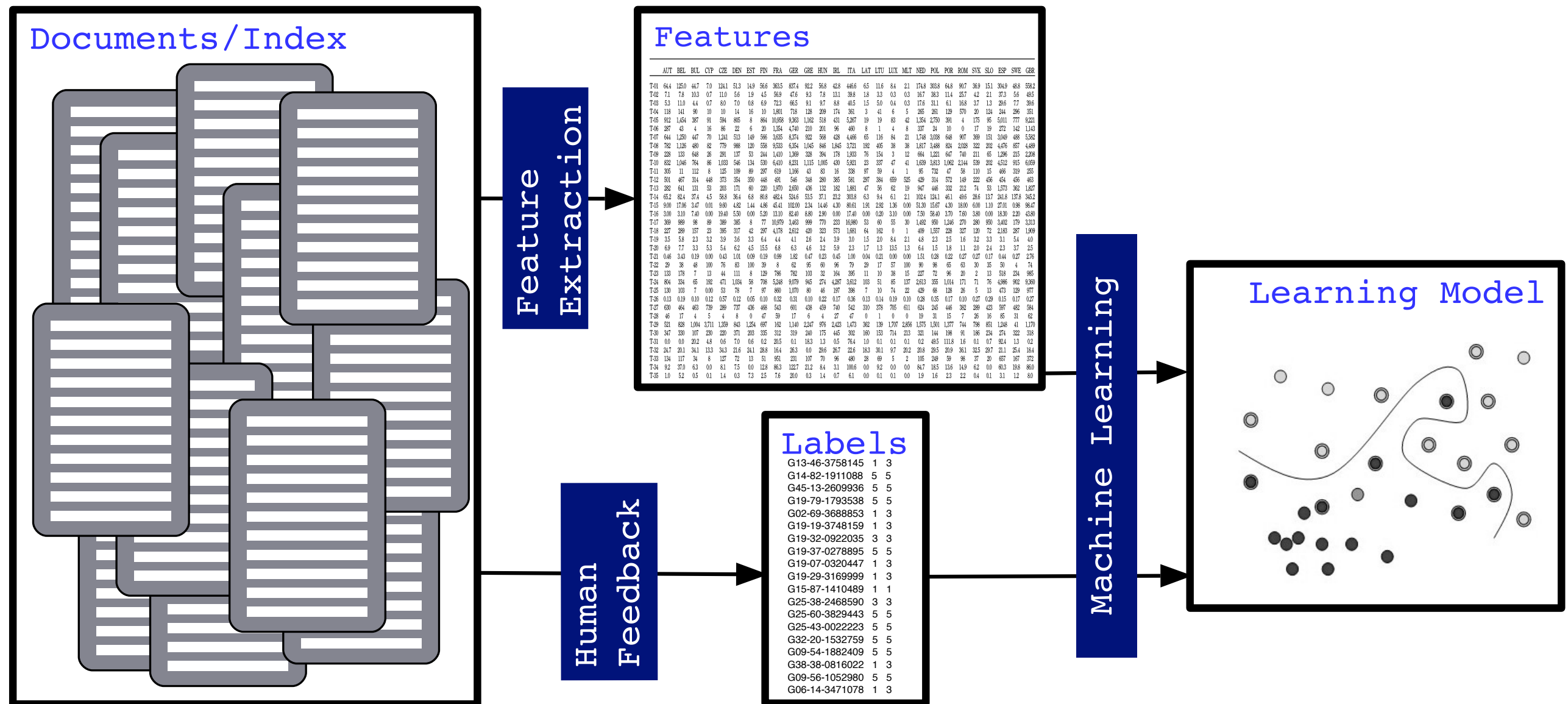


# Cross Validation Setup

	AUT	BEL	BUL	CYP	CZE	DEN	EST	FIN	FRA	GER	GRE	HUN	IRL	ITA	LAT	LTU	LUX	MLT	NED	POL	POR	ROM	SVK	SLO	ESP	SWE	GBR	
T-01	64.4	125.0	44.7	7.0	124.1	51.3	14.9	56.6	363.5	837.4	92.2	56.8	42.8	446.6	6.5	11.6	8.4	2.1	174.8	303.8	64.8	90.7	36.9	15.1	304.9	48.8	558.2	Fold 1
T-02	7.1	7.8	10.3	0.7	11.0	5.6	1.9	4.5	56.9	47.6	9.3	7.8	13.1	39.8	1.8	3.3	0.3	0.3	16.7	38.3	11.4	25.7	4.2	2.1	37.3	5.6	49.5	
T-03	5.3	11.0	4.4	0.7	8.0	7.0	0.8	6.9	72.3	66.5	9.1	9.7	8.8	40.5	1.5	5.0	0.4	0.3	17.6	31.1	6.1	16.8	3.7	1.3	29.6	7.7	39.6	
T-04	118	141	90	10	10	14	16	10	1,801	718	128	209	174	361	3	41	6	5	265	261	129	570	20	124	244	296	351	
T-05	912	1,454	387	91	594	805	8	864	10,958	9,363	1,162	518	431	5,267	19	19	83	42	1,354	2,750	391	4	175	95	5,011	777	9,221	Fold 2
T-06	287	43	4	16	86	22	6	20	1,354	4,740	210	201	96	460	8	1	4	8	337	24	10	0	17	19	272	142	1,143	
T-07	644	1,250	447	70	1,241	513	149	566	3,635	8,374	922	568	428	4,466	65	116	84	21	1,748	3,038	648	907	369	151	3,049	488	5,582	
T-08	782	1,126	480	82	779	988	120	558	9,533	6,354	1,045	846	1,845	3,721	192	405	38	38	1,817	3,488	824	2,028	322	202	4,476	857	4,489	
T-09	228	133	648	26	291	137	53	244	1,410	1,369	328	394	178	1,933	76	154	3	12	664	1,221	647	740	211	65	1,296	215	2,208	Fold 3
T-10	832	1,046	764	86	1,033	546	134	530	6,410	8,231	1,115	1,005	430	5,921	23	337	47	41	1,639	3,813	1,062	2,144	539	202	4,512	915	6,059	
T-11	305	11	112	8	125	109	89	297	619	1,166	43	83	16	338	97	59	4	1	95	732	47	58	110	15	466	319	255	
T-12	501	467	314	448	373	354	350	448	491	546	348	280	385	581	297	384	659	525	429	314	572	149	222	456	454	456	463	
T-13	282	641	131	53	203	171	60	220	1,970	2,650	436	132	182	1,881	47	56	62	19	947	446	332	212	74	53	1,573	362	1,827	Fold 4
T-14	65.2	82.4	37.4	4.5	58.8	36.4	6.8	80.8	482.4	524.6	53.5	37.1	23.2	303.8	6.3	9.4	6.1	2.1	102.4	124.1	46.1	49.6	28.6	13.7	241.8	137.8	345.2	
T-15	9.00	17.06	3.47	0.01	9.60	4.82	1.44	4.86	45.41	102.00	2.34	14.46	4.30	80.61	1.91	2.92	1.36	0.00	51.30	15.67	4.30	18.00	6.00	1.10	27.01	0.98	98.47	
T-16	3.00	3.10	7.40	0.00	19.40	5.50	0.00	5.20	13.10	82.40	8.80	2.90	0.00	17.40	0.00	0.20	3.10	0.00	7.50	58.40	3.70	7.60	3.80	0.00	18.30	2.20	43.80	
T-17	369	989	98	89	389	385	8	77	10,979	3,463	999	770	233	16,980	53	60	55	30	1,492	950	1,246	270	280	950	3,402	179	3,313	
T-18	227	289	157	23	395	317	42	297	4,178	2,612	420	323	573	1,681	64	162	0	1	409	1,557	228	327	120	72	2,183	287	1,909	
T-19	3.5	5.8	2.3	3.2	3.9	3.6	3.3	6.4	4.4	4.1	2.6	2.4	3.9	3.0	1.5	2.0	8.4	2.1	4.8	2.3	2.5	1.6	3.2	3.3	3.1	5.4	4.0	
T-20	6.9	7.7	3.3	5.3	5.4	6.2	4.5	15.5	6.8	6.3	4.6	3.2	5.9	2.3	1.7	1.3	13.5	1.3	6.4	1.5	1.8	1.1	2.0	2.4	2.3	3.7	2.5	
T-21	0.46	3.43	0.19	0.00	0.43	1.01	0.09	0.19	0.99	1.82	0.47	0.23	0.45	1.00	0.04	0.21	0.00	0.00	1.51	0.28	0.22	0.27	0.27	0.17	0.44	0.27	2.76	
T-22	29	38	48	100	76	83	100	39	8	62	95	60	96	79	29	17	57	100	90	98	65	63	30	35	50	4	74	
T-23	133	178	7	13	44	111	8	129	786	782	103	32	164	395	11	10	38	15	227	72	96	20	2	13	518	234	985	
T-24	804	334	65	192	471	1,034	58	708	5,248	9,079	945	274	4,287	3,612	103	51	85	137	2,613	355	1,014	171	71	76	4,986	902	9,360	
T-25	130	103	7	0.00	53	78	7	97	860	1,070	80	46	197	398	7	10	74	22	429	68	128	26	5	13	473	129	977	Fold K-1
T-26	0.13	0.19	0.10	0.12	0.57	0.12	0.05	0.10	0.32	0.31	0.10	0.22	0.17	0.36	0.13	0.14	0.19	0.10	0.28	0.35	0.17	0.10	0.27	0.29	0.15	0.17	0.27	
T-27	630	464	463	739	289	737	436	468	543	601	438	459	740	542	310	378	705	611	624	245	446	382	289	423	597	482	584	
T-28	46	17	4	5	4	8	0	47	59	17	6	4	27	47	0	1	0	0	19	31	15	7	26	16	85	31	62	
T-29	521	828	1,004	3,711	1,359	843	1,254	697	162	1,140	2,247	976	2,423	1,473	362	139	1,707	2,856	1,575	1,501	1,377	744	798	851	1,248	41	1,170	Fold K
T-30	347	330	107	230	220	371	203	335	312	319	240	175	445	302	160	153	714	213	321	144	198	91	186	234	274	322	318	
T-31	0.0	0.0	20.2	4.8	0.6	7.0	0.6	0.2	20.5	0.1	18.3	1.3	0.5	76.4	1.0	0.1	0.1	0.1	0.2	49.5	111.8	1.6	0.1	0.7	92.4	1.3	0.2	
T-32	24.7	20.1	34.1	13.3	34.3	21.6	24.1	28.8	16.4	26.3	0.0	29.6	26.7	22.6	18.3	30.1	9.7	20.2	20.8	29.5	20.9	36.1	32.5	29.7	21.1	25.4	18.4	
T-33	134	117	34	8	127	72	13	51	951	231	107	70	96	480	28	69	5	2	106	249	59	98	37	20	657	167	372	
T-34	9.2	37.0	6.3	0.0	8.1	7.5	0.0	12.8	86.3	122.7	21.2	8.4	3.1	100.6	0.0	9.2	0.0	0.0	84.7	18.5	13.6	14.9	6.2	0.0	60.3	19.8	86.0	
T-35	1.0	5.2	0.5	0.1	1.4	0.3	7.3	2.5	7.6	20.0	0.3	1.4	0.7	6.1	0.0	0.1	0.1	0.0	1.9	1.6	2.3	2.2	0.4	0.1	3.1	1.2	8.0	

- split data in K folds
- execute K independent learning trials:
  - train on K-1 folds
  - test on remaining fold
  - measure testing performance
- average results across K trials

# Learning / Training with text objects



- for objects like text documents or images:
  - extract features (to obtain matrix form)
  - annotate (to obtain labels)



# Spambase dataset

- about 4000 emails
- 54 features numerical
- two classes: spam / no\_spam

# Housing dataset

- 1300 houses
- 13 features (numerical)
- label : purchase prices (quantitative)

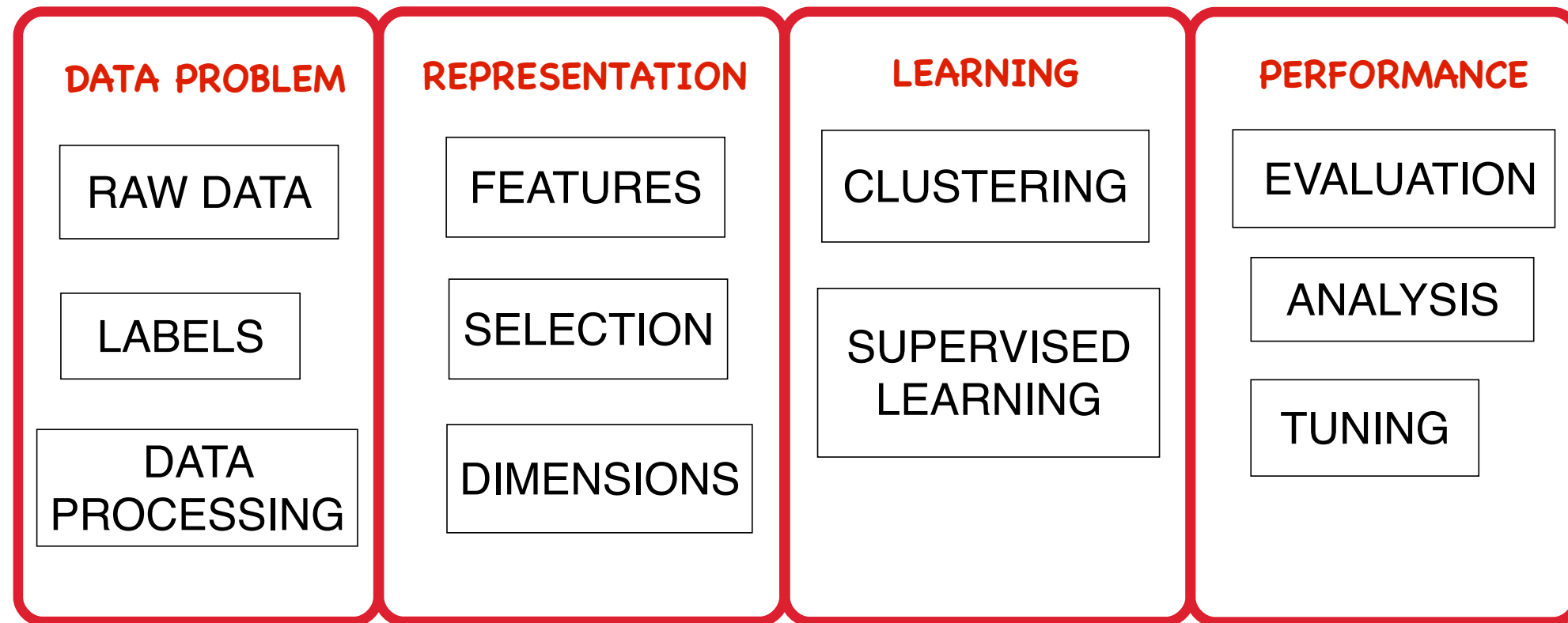
# Digits dataset

- 60000 images of scanned digits
- 28x28 pixel per image, black or white
- features not extracted
- 10 classes : 0,1,2, ..., 9

# Documents dataset

- 20,000 news articles (text)
- features not extracted
- 20 categories: religion, music, computers, sports, etc.

# course map



- main focus: learning algorithms
- main focus: hands-on practice on datasets
- secondary focus: analysis, error measurement
- secondary focus: features, representation

# typical module subtasks / objectives

- THEORY
  - explain/understand fundamental mechanism
  - proof (math, intuition)
  - pseudocode
- CODE
  - run existing code
  - implement and demo your code
  - data handling: features, dimensionality, scale, missing values, normalization
  - computational issues : memory, cache, CPU, disk
- EVALUATION
  - setup
  - performance measurement, comparison
  - analysis/failure of procedure behavior
- HOWTO
  - practical advise, hacks, heuristics
  - communicate on topic well : email, forums
  - where to look online