Summary

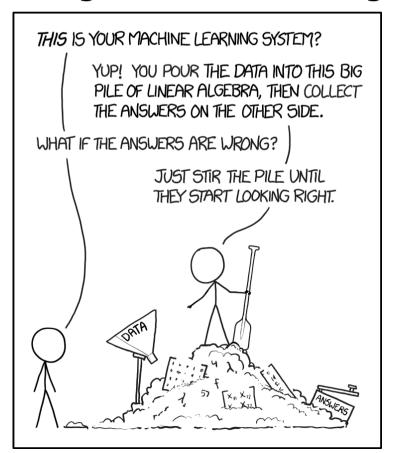
Pascal Fua IC-CVLab



What is Machine Learning?

Machine learning algorithms:

- seek to provide knowledge to computers through data, observations, and interaction with the world,
- can make predictions given new observations,
- improve when given access to large amounts of training data.





Artificial Intelligence

Artificial Intelligence

Expert Systems

 A^*

min-max

Machine Learning

Support Vector Machines

Boosting

Random Forests

Deep Learning

Lenet

VGG

ResNet



1997: Deep blue beats chess world champion



2017: AlphaGo beats go world champion



Self-Driving Cars







1985 DARPA ALV

DARPA Urban Challenge

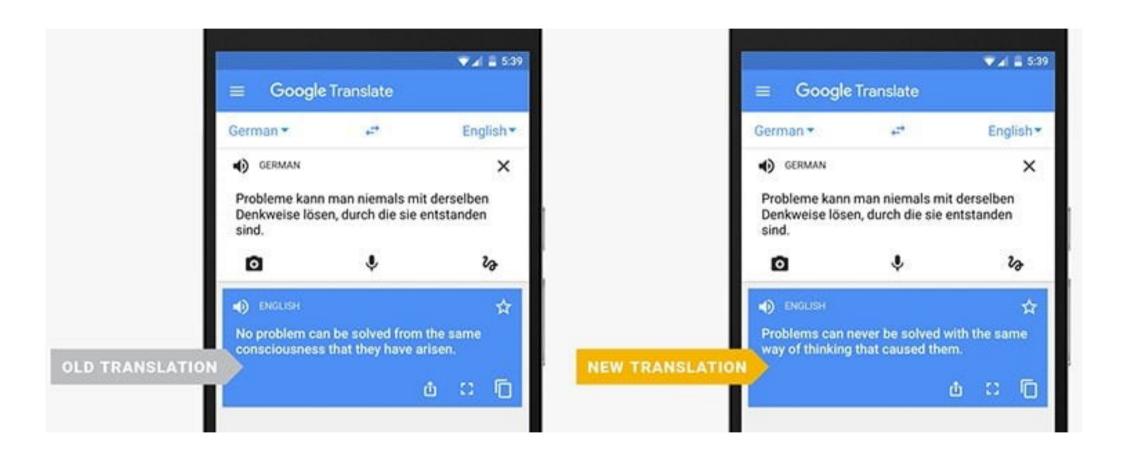
2007

2016 Godgle Cars

- More computing power.
- Better sensors.
- Detailed maps of the environment.
- Machine learning

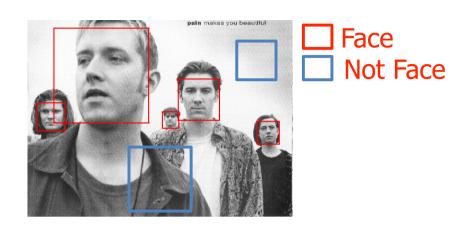


Machine Translation

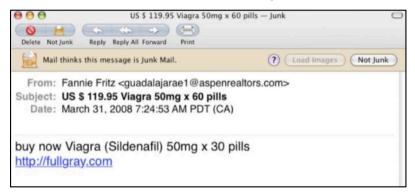




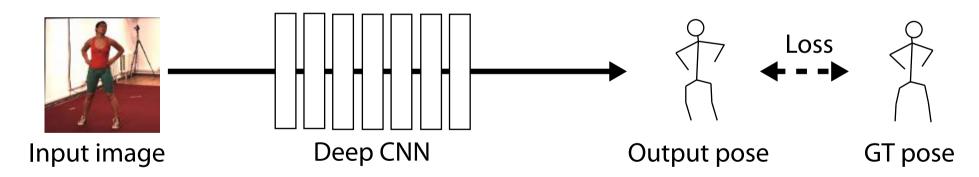
Classification vs Regression



Spam or not



 Classification algorithms seek to estimate a mapping function y from the input vector x to discrete or categorical output variables.



 Regression algorithms seek to estimate the mapping function y from the input vector x to numerical or continuous output variables.



Supervised Classification

Minimize:

Predicted label for sample n

$$E(\mathbf{w}) = \sum_{n=1}^{\infty} L(y(\mathbf{x}_n; \mathbf{w}), t_n)$$

- x: Feature vector
- w:Model parameters
- t: Label
- y: Predictor
- L: Loss Function
- E: Error Function

True label for sample n

—> ML is an optimization problem



Classification Techniques

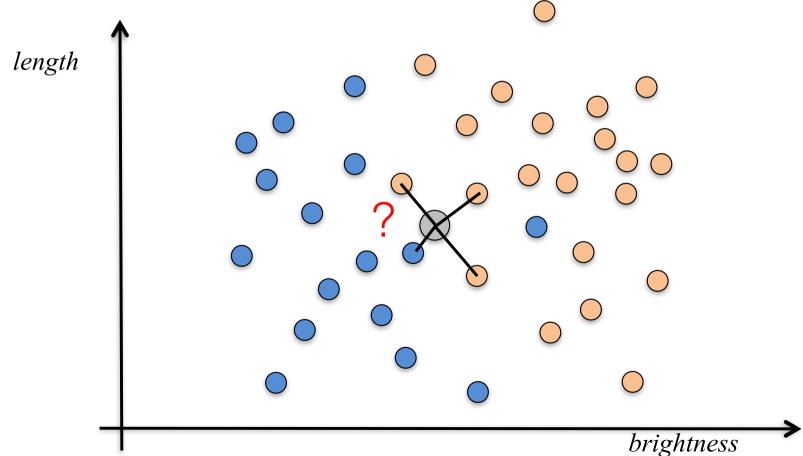
- Nearest-Neighbors and K-Means
- Logistic Regression
- Boosting
- Support Vector Machines
- Decision Trees and Forests
- Multilayer Perceptrons
- Convolutional Neural Networks
- Tranformers



K-Nearest-Neighbor Classifier

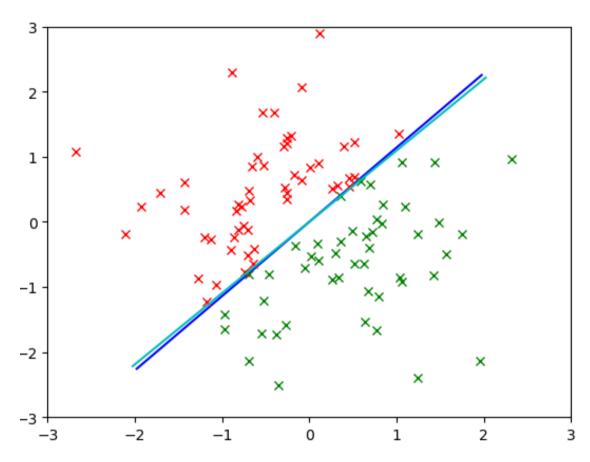
Improved algorithm:

- Given a new x to be classified, find its k nearest neighbors in the training set.
- Classify the point according to the <u>majority of labels of its nearest</u> <u>neighbors</u>.





Perceptron



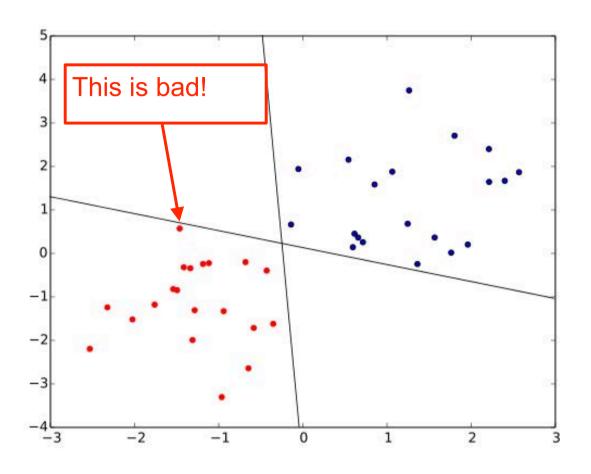
$$y(\mathbf{x}; \mathbf{w}, w_0) = \begin{cases} 1 & \text{if } \mathbf{w}^T \mathbf{x} + w_0 \ge 0, \\ -1 & \text{otherwise.} \end{cases}$$

Given the training set $\{(x_n, t_n)_{1 \leq n \leq N}\}$, choose a **w** that minimizes

$$E(\mathbf{w}, w_0) = -\sum_{n=1}^{N} (\mathbf{w}^T \mathbf{x}_n + w_0) t_n$$



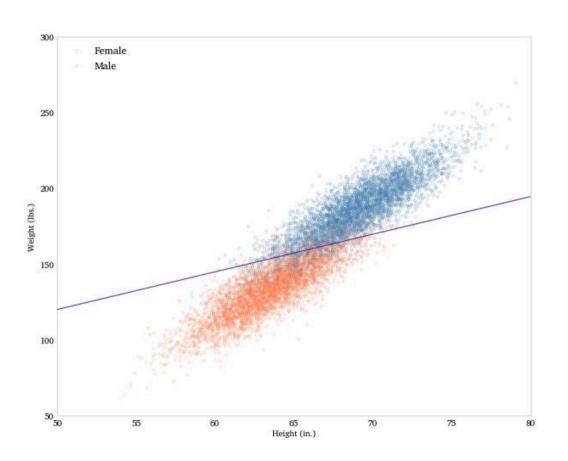
The Problem with the Perceptron



- Two different solutions among infinitely many.
- The perceptron has no way to favor one over the other.

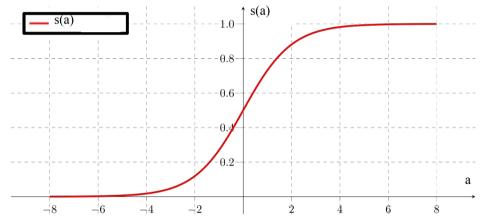


Logistic Regression



$$y(\mathbf{x}; \mathbf{w}, w_0) = \sigma(\mathbf{w}^T \mathbf{x} + w_0)$$

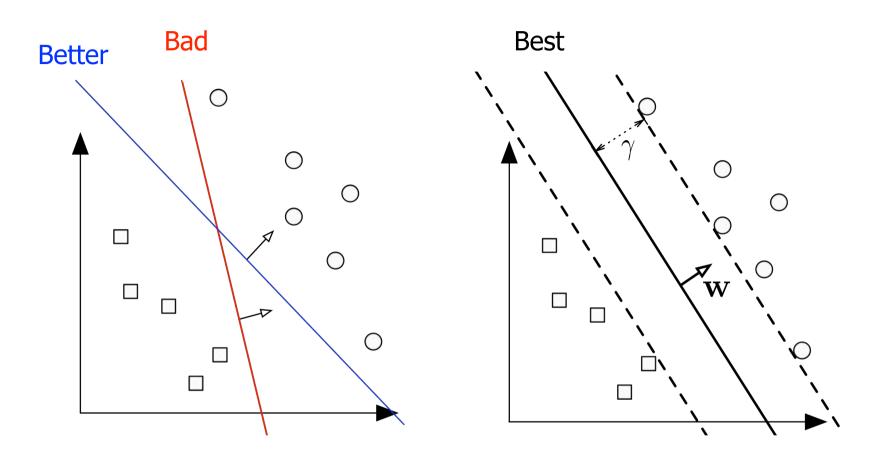
 $\approx p(t = 1, \mathbf{x})$



Given the training set $\{(x_n, t_n)_{1 \leq n \leq N}\}$, choose a **w** that minimizes

$$E(\mathbf{w}, w_0) = -\sum_{n} \{t_n \ln y_n + (1 - t_n) \ln(1 - y_n)\} \approx -\ln(p(\mathbf{t}|\mathbf{w}, w_0)).$$

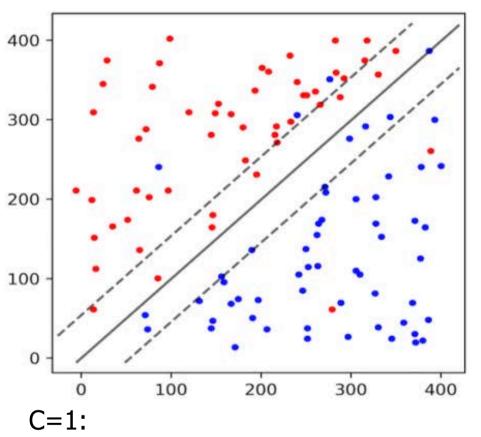
Maximizing the Margin



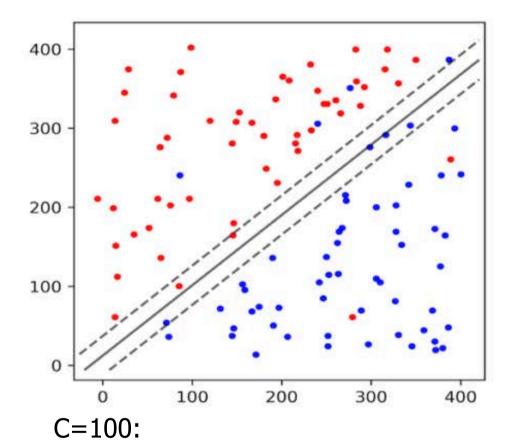
- The larger the margin, the better!
- In the presence of outliers, the logistic regression does not guarantee a large one.



Max Margin Classifier



- Large margin.
- Many training samples misclassified.



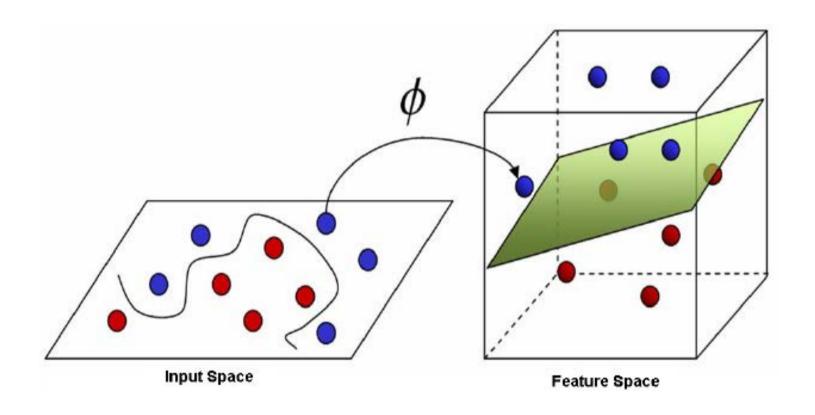
- Small margin.
- Few training samples misclassified.

Which is best?

- It depends.
- Must use cross-validation, as we did for k-Means.



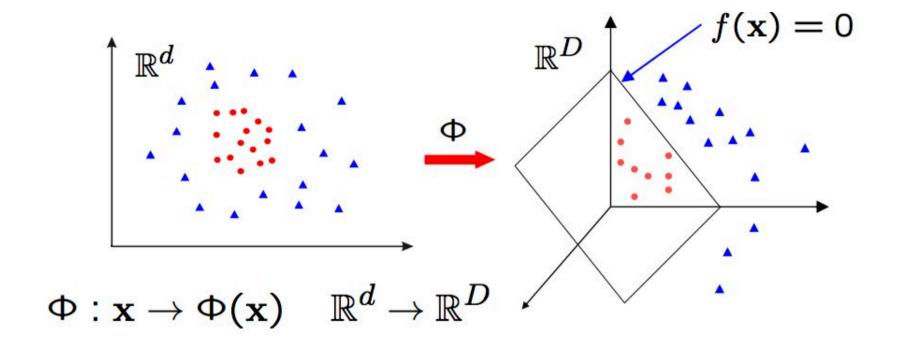
Non Linearly Separable Data



- Map to a higher dimensional space in which it is.
- Use an ensemble of classifiers.
- Use a deep network.



Classification in Feature Space



- Map from R^d to R^D
- Learn a linear classifier in R^D

$$\mathbf{y}(\mathbf{x}) = \sigma(\mathbf{w}^T \phi(\mathbf{x}) + w_0)$$
$$\phi : \mathbb{R}^d \to \mathbb{R}^D$$

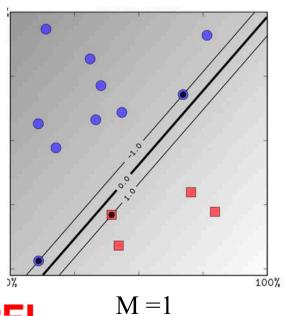


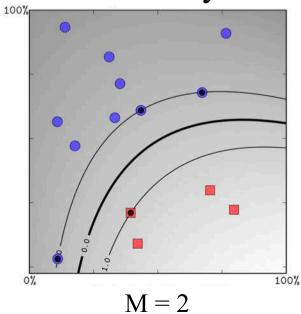
Polynomial SVMs

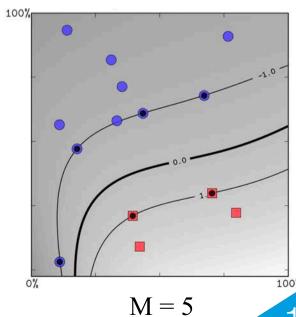
$$\mathbf{w}^* = \min_{(\mathbf{w}, \{\xi_{\mathbf{n}}\})} \frac{1}{2} ||\mathbf{w}||^2 + C \sum_{n=1}^{N} \xi_n,$$

subject to $\forall n, \quad t_n \cdot (\tilde{\mathbf{w}} \cdot \phi(\mathbf{x}_n)) \ge 1 - \xi_n \text{ and } \xi_n \ge 0.$

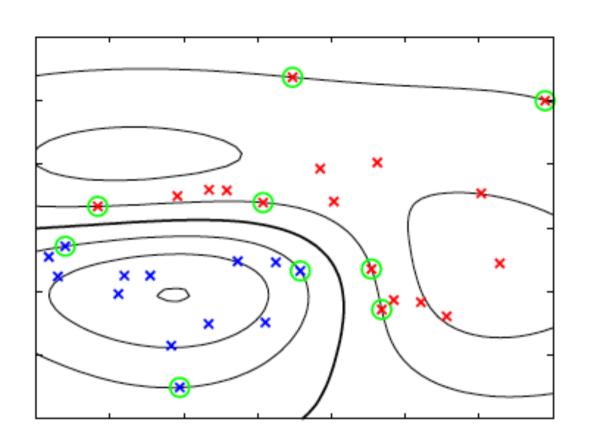
• C is constant that controls how costly constraint violations are.







Kernel SVMs



$$\mathbf{w} = \sum_{n=1}^{N} a_n t_n \phi(\mathbf{x}_n) .$$

$$y(\mathbf{x}) = \mathbf{w}^T \phi(\mathbf{x}) + b ,$$

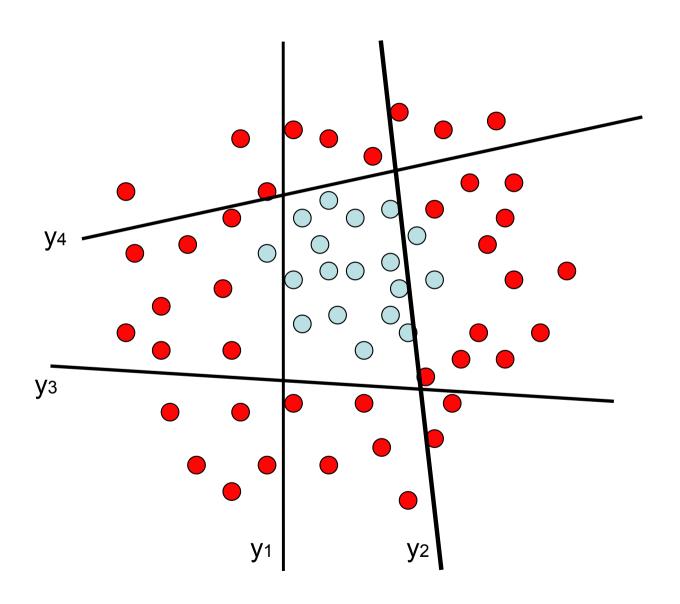
$$= \sum_{n=1}^{N} a_n t_n k(\mathbf{x}, \mathbf{x}_n) + b ,$$
with $k(\mathbf{x}, \mathbf{x}') = \phi(\mathbf{x})^T \phi(\mathbf{x}') .$

- Only for a subset of the data points is an is non zero.
- The corresponding x_n are the support vectors and satisfy $t_ny(x_n)=1$.
- They are the only ones that need to be considered as test time.

—> That is what makes SVMs practical!



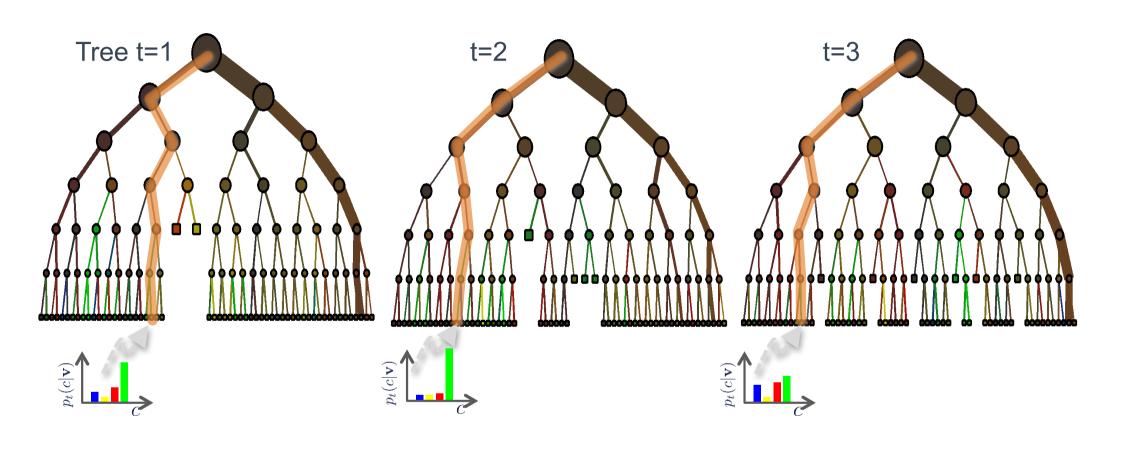
AdaBoost



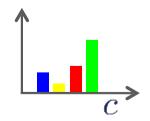
$$y(\mathbf{x}) = \alpha_1 y_1(\mathbf{x}) + \alpha_2 y_2(\mathbf{x}) + \alpha_3 y_3(\mathbf{x}) + \alpha_4 y_4(\mathbf{x})$$



Decision Forests



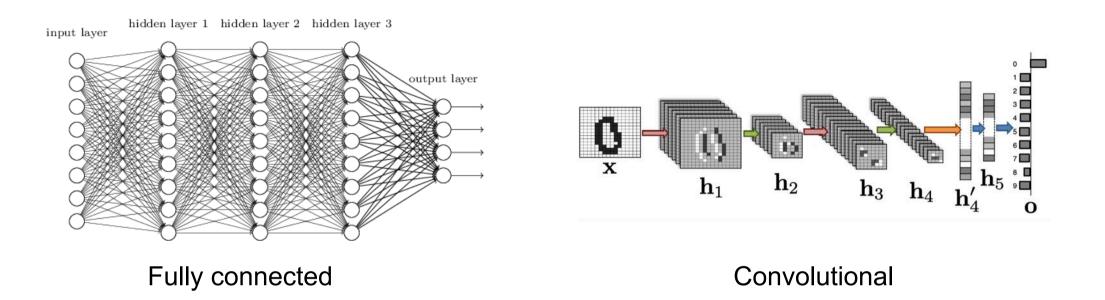
$$L(c, \mathbf{v}) = \frac{1}{T} \sum_{t} -\log(p_t(c|\mathbf{v}))$$





Simple and flexible approach.

Neural Networks



- Some of the most powerful current techniques around when enough training data is available.
- Convolutional Neural Nets are particularly well adapted for image processing.



Regression Techniques

- Linear Regression
- Polynomial Regression
- Neural Networks



Supervised Regression

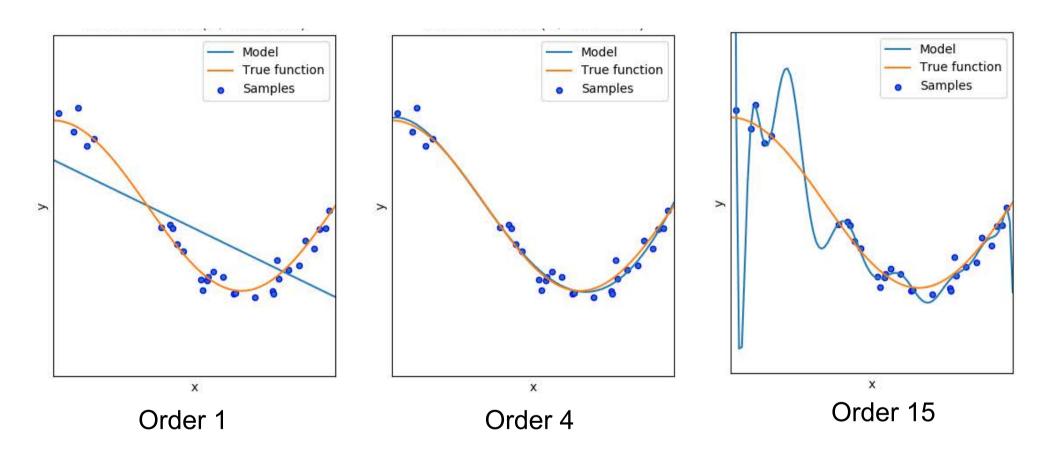
Minimize
$$E(\mathbf{w}) = \sum_{n=1}^{N} L(y(\mathbf{x}_n; \mathbf{w}), t_n)$$

- x: Feature vector
- w:Model parameters
- t: Label
- y: Predictor
- L: Loss Function
- E: Error Function

Same as for classification, except for the fact that the t_n now denotes continuous values!



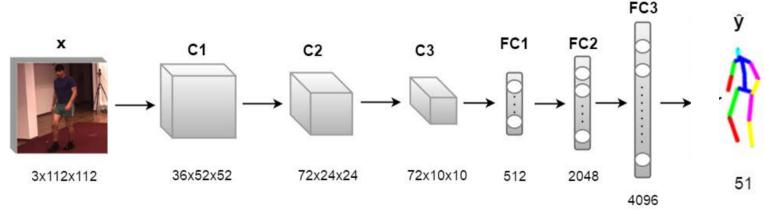
Linear and Non-Linear Regression



The trick is to find the best compromise between simplicity and goodness of fit.



Deep Networks



Input: I

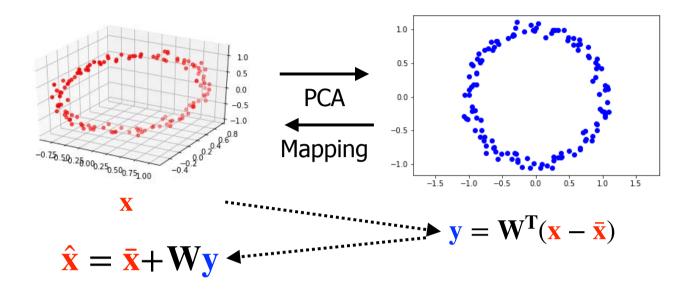
Output: $\{\mathbf{y}_j\}_{1 \leq j \leq J}$

Dimensionality Reduction Techniques

- PCA
- LDA
- Autoencoders



PCA



- This mapping incurs some loss of information.
- However, the corresponding rectangular matrix \mathbf{W} is the orthogonal matrix that minimizes the reconstruction error

$$e = \|\hat{\mathbf{x}} - \mathbf{x}\|^2$$

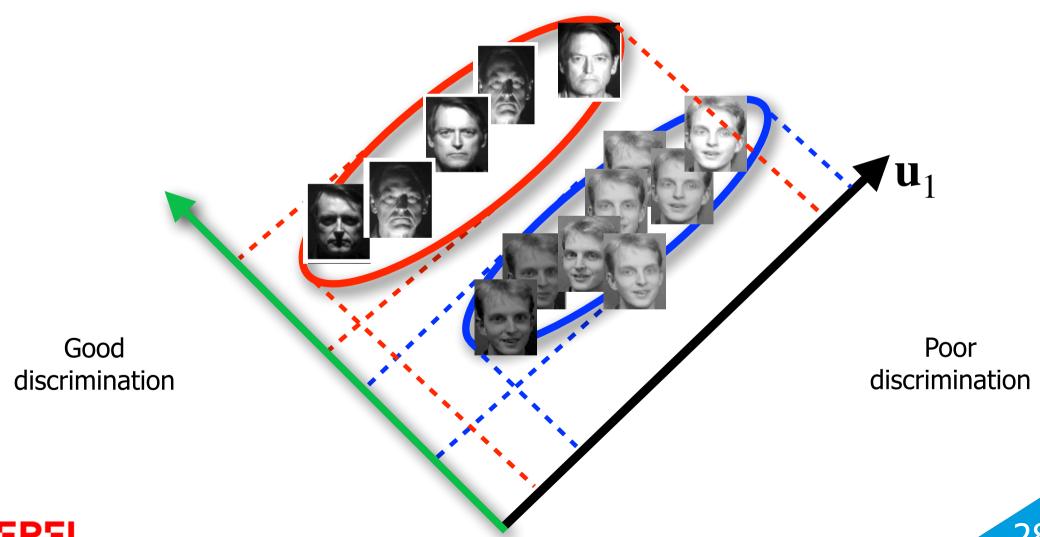
where

$$\hat{\mathbf{x}} = \bar{\mathbf{x}} + \mathbf{W}\mathbf{y} = \bar{\mathbf{x}} + \mathbf{W}\mathbf{W}^T(\mathbf{x} - \bar{\mathbf{x}})$$

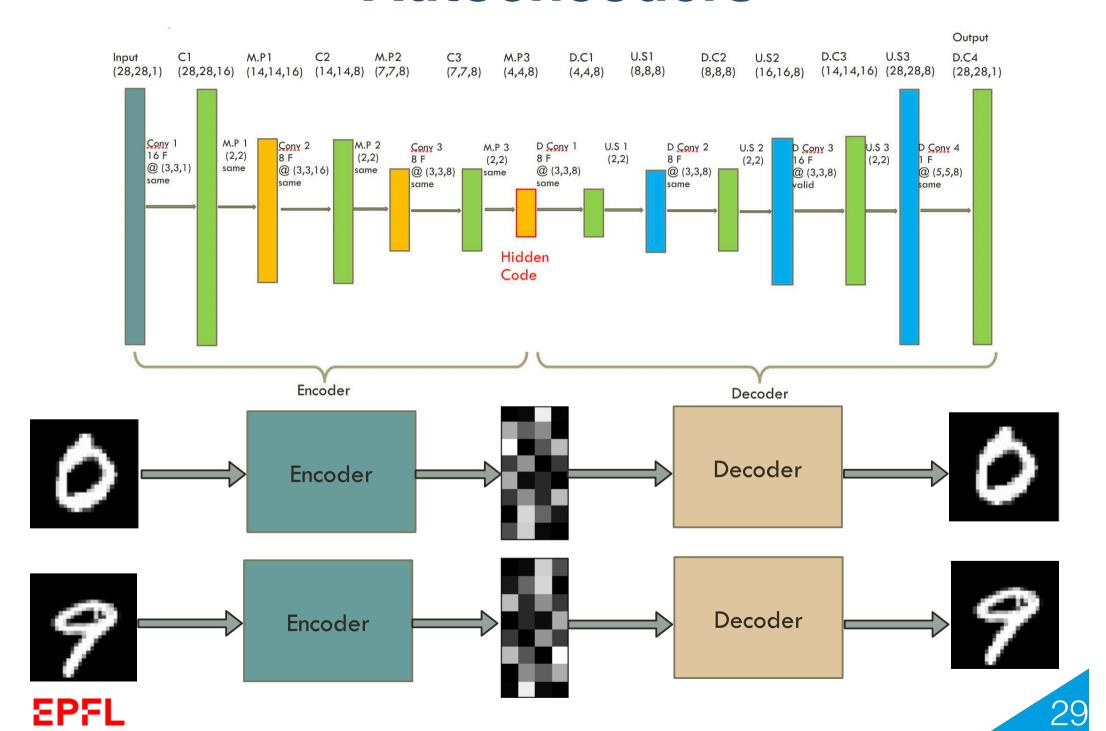


LDA

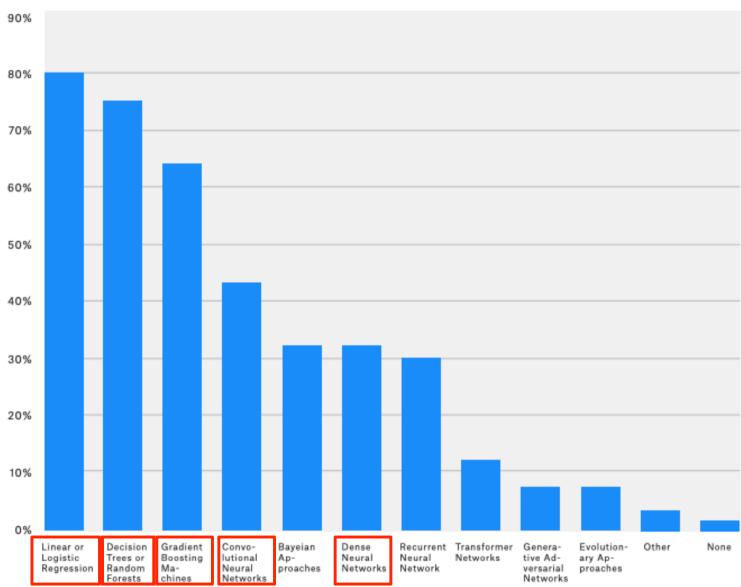
Maximise between class variance and minimize within class variance.



Autoencoders



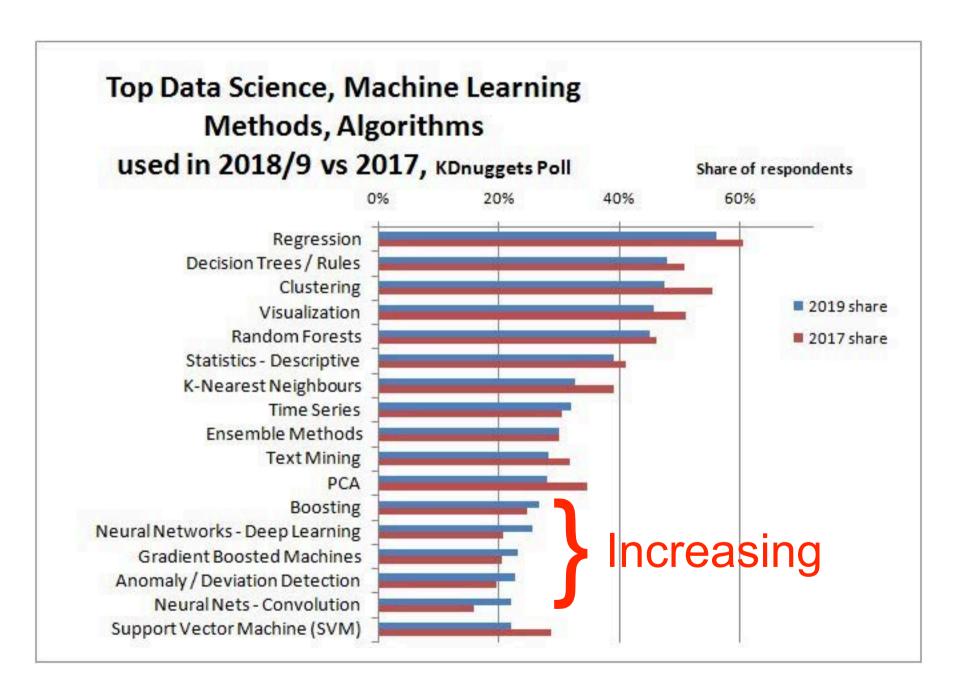
Kaggle Survey (2019)



What data science methods do you use at work?



Trends





Logistic Regression on a Massive Scale

Ad Click Prediction at Google:

Methods such as regularized logistic regression are a natural fit for this problem setting. It is necessary to make predictions many billions of times per day and to quickly update the model as new clicks and non-clicks are observed.

—> The simpler methods are not going away and will probably co-exist with the more sophisticated ones.



In Conclusion

Rule of thumb:

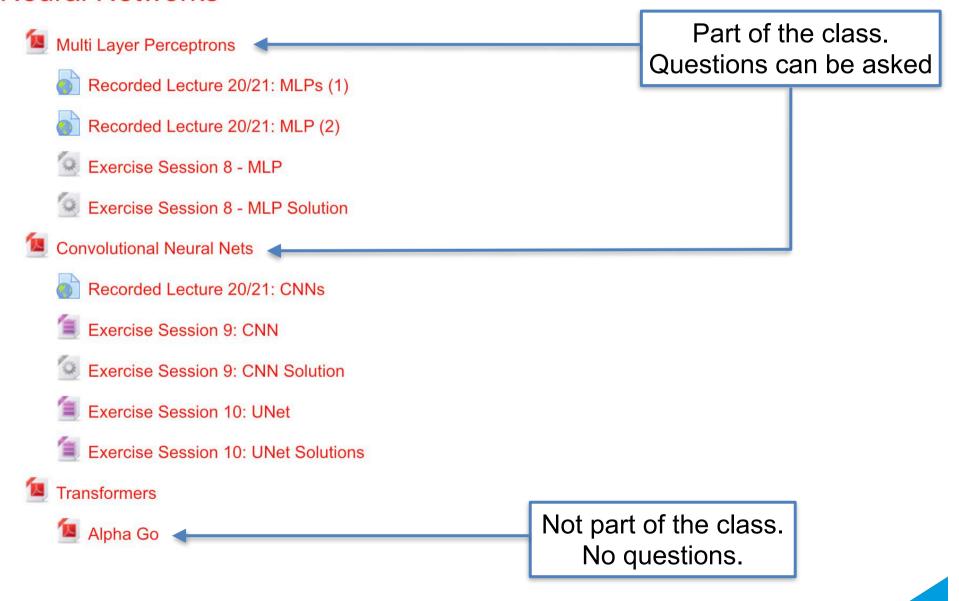
- Small training set: Use GPs.
- Medium training sets: Use boosted trees.
- Large training set: Use neural nets.

As for all such rules, there are exceptions. Realtime requirements define important ones.



Moodle Page

Neural Networks





Exam

- On June 26th.
- Possibility of extra-mural exam if you cannot come.
- 2.0 hours.
- 1 two-sided hand-written A4 page of notes.
- Questions on non-indented slides on webpage.

See you then.

