CSEP 546
Data Mining
Machine Learning

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Logistics

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Evaluation

- Four assignments (25% each)
  - Handed out on weeks 2, 4, 6 and 8
  - Due two weeks later
  - Mix of:
    - Implementing machine learning algorithms
    - Applying them to real datasets (e.g.: clickstream mining, recommender systems, spam filtering)
    - Exercises

Source Materials

- T. Mitchell, ***Machine Learning***, McGraw-Hill *(Required)*
- R. Duda, P. Hart & D. Stork, ***Pattern Classification*** (2nd ed.), Wiley *(Required)*
- P. Domingos, ***The Master Algorithm***, Basic Books *(Recommended)*
- Papers

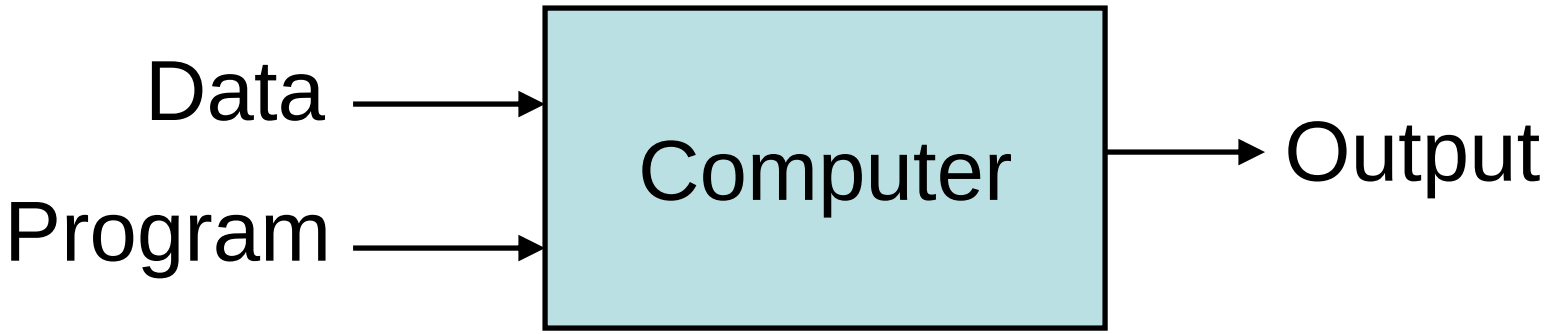
A Few Quotes

- “A breakthrough in machine learning would be worth ten Microsofts” (Bill Gates, Founder, Microsoft)
- “Machine learning is the next Internet” (Tony Tether, Director, DARPA)
- Machine learning is the hot new thing” (John Hennessy, President, Stanford)
- “Machine learning is Google’s top priority” (Eric Schmidt, Chairman, Alphabet)
- “Machine learning is Microsoft Research’s largest investment area” (Peter Lee, Head, Microsoft Research)
- “Machine learning is the single most important technology trend” (Steve Jurvetson, Partner, Draper Fisher Jurvetson)
- “‘Data scientist’ is the hottest job title in Silicon Valley” (Tim O’Reilly, Founder, O’Reilly Media)

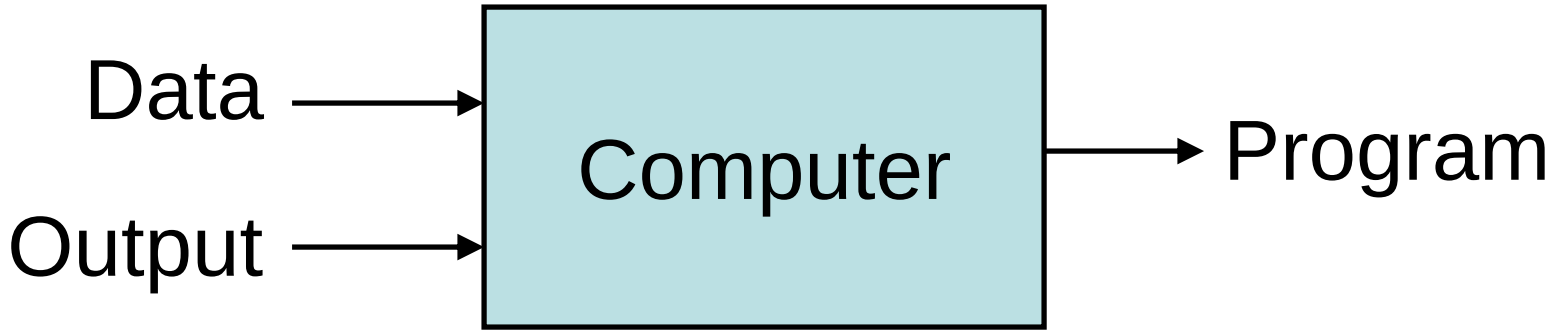
So What Is Machine Learning?

- Automating automation
- Getting computers to program themselves
- Writing software is the bottleneck
- Let the data do the work instead!

Traditional Programming



Machine Learning



Magic?

No, more like gardening

- **Seeds** = Algorithms
- **Nutrients** = Data
- **Gardener** = You
- **Plants** = Programs

Sample Applications

- Web search
- Computational biology
- Finance
- E-commerce
- Space exploration
- Robotics
- Information extraction
- Social networks
- Debugging
- [Your favorite area]

ML in a Nutshell

- Tens of thousands of machine learning algorithms
- Hundreds new every year
- Every machine learning algorithm has three components:
  - **Representation**
  - **Evaluation**
  - **Optimization**

Representation

- Decision trees
- Sets of rules / Logic programs
- Instances
- Graphical models (Bayes/Markov nets)
- Neural networks
- Support vector machines
- Model ensembles
- Etc.

Evaluation

- Accuracy
- Precision and recall
- Squared error
- Likelihood
- Posterior probability
- Cost / Utility
- Margin
- Entropy
- K-L divergence
- Etc.

Optimization

- Combinatorial optimization
  - E.g.: Greedy search
- Convex optimization
  - E.g.: Gradient descent
- Constrained optimization
  - E.g.: Linear programming

Types of Learning

- **Supervised (inductive) learning**
  - Training data includes desired outputs
- **Unsupervised learning**
  - Training data does not include desired outputs
- **Semi-supervised learning**
  - Training data includes a few desired outputs
- **Reinforcement learning**
  - Rewards from sequence of actions

Inductive Learning

- **Given** examples of a function *(X, F(X))*
- **Predict** function *F(X)* for new examples *X*
  - Discrete *F(X)*: Classification
  - Continuous *F(X)*: Regression
  - *F(X)* = Probability(*X*): Probability estimation

What We'll Cover

- **Supervised learning**
  - Decision tree induction
  - Rule induction
  - Instance-based learning
  - Bayesian learning
  - Neural networks
  - Support vector machines
  - Model ensembles
  - Learning theory
- **Unsupervised learning**
  - Clustering
  - Dimensionality reduction

ML in Practice

- Understanding domain, prior knowledge, and goals
- Data integration, selection, cleaning, pre-processing, etc.
- Learning models
- Interpreting results
- Consolidating and deploying discovered knowledge
- Loop