



Supervised Learning

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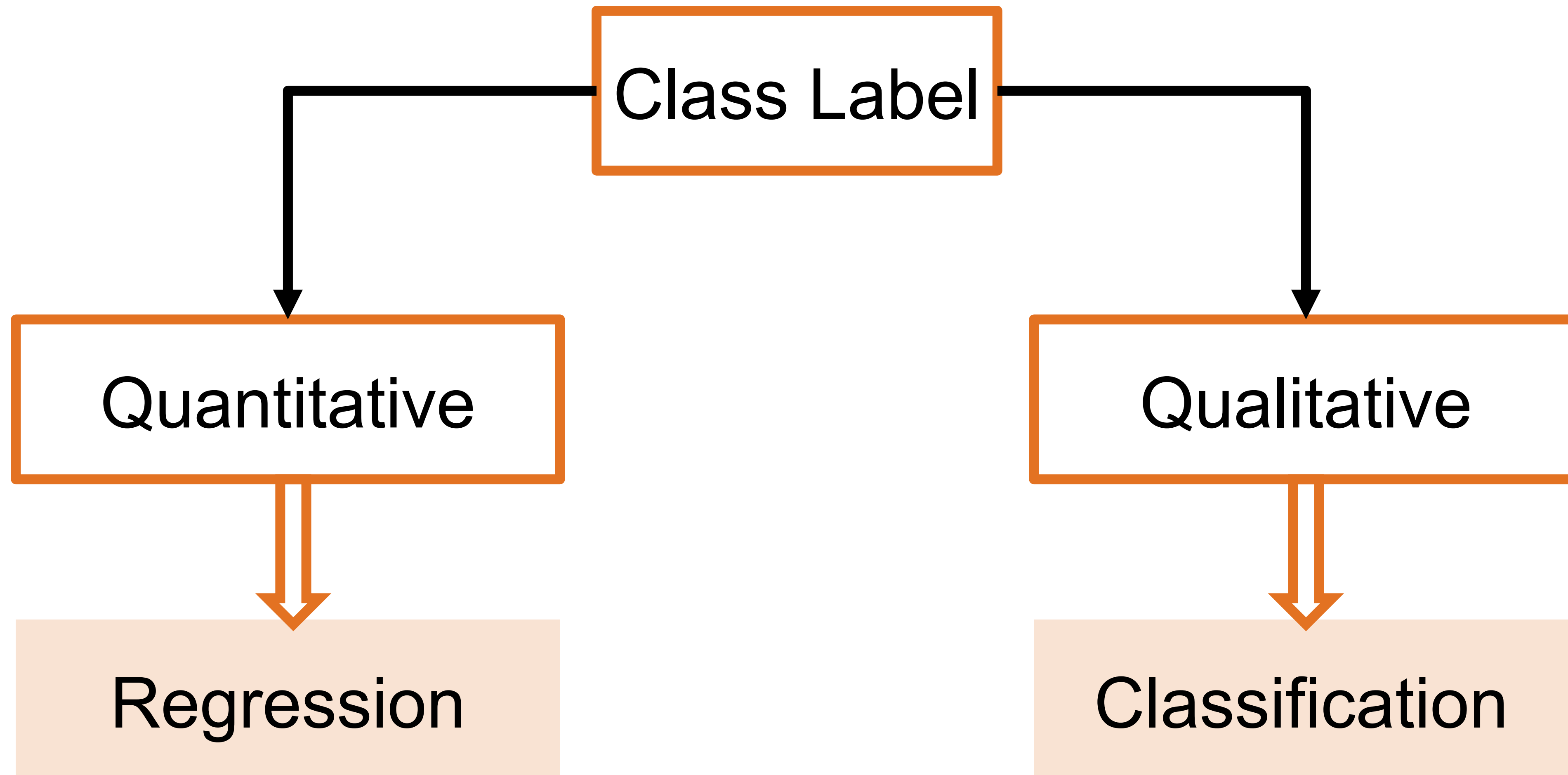


Supervised
Machine
Learning

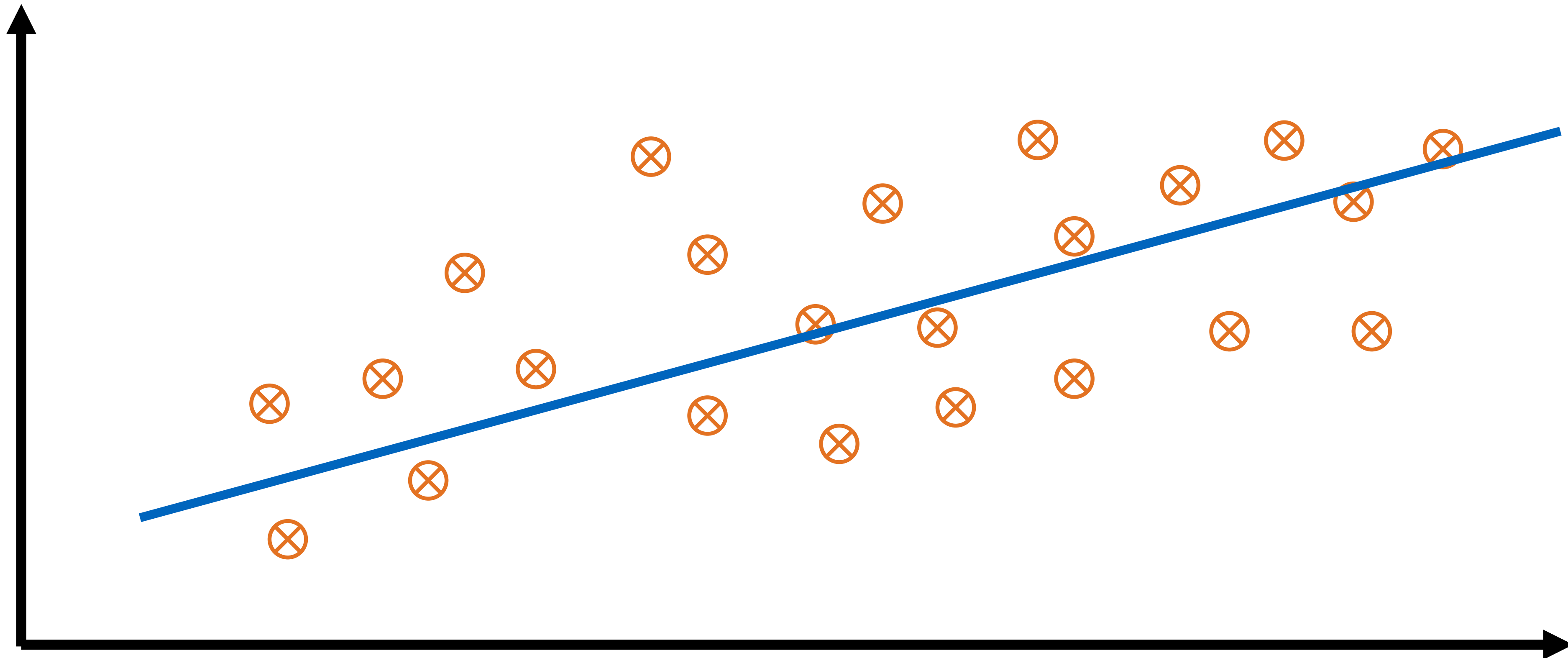




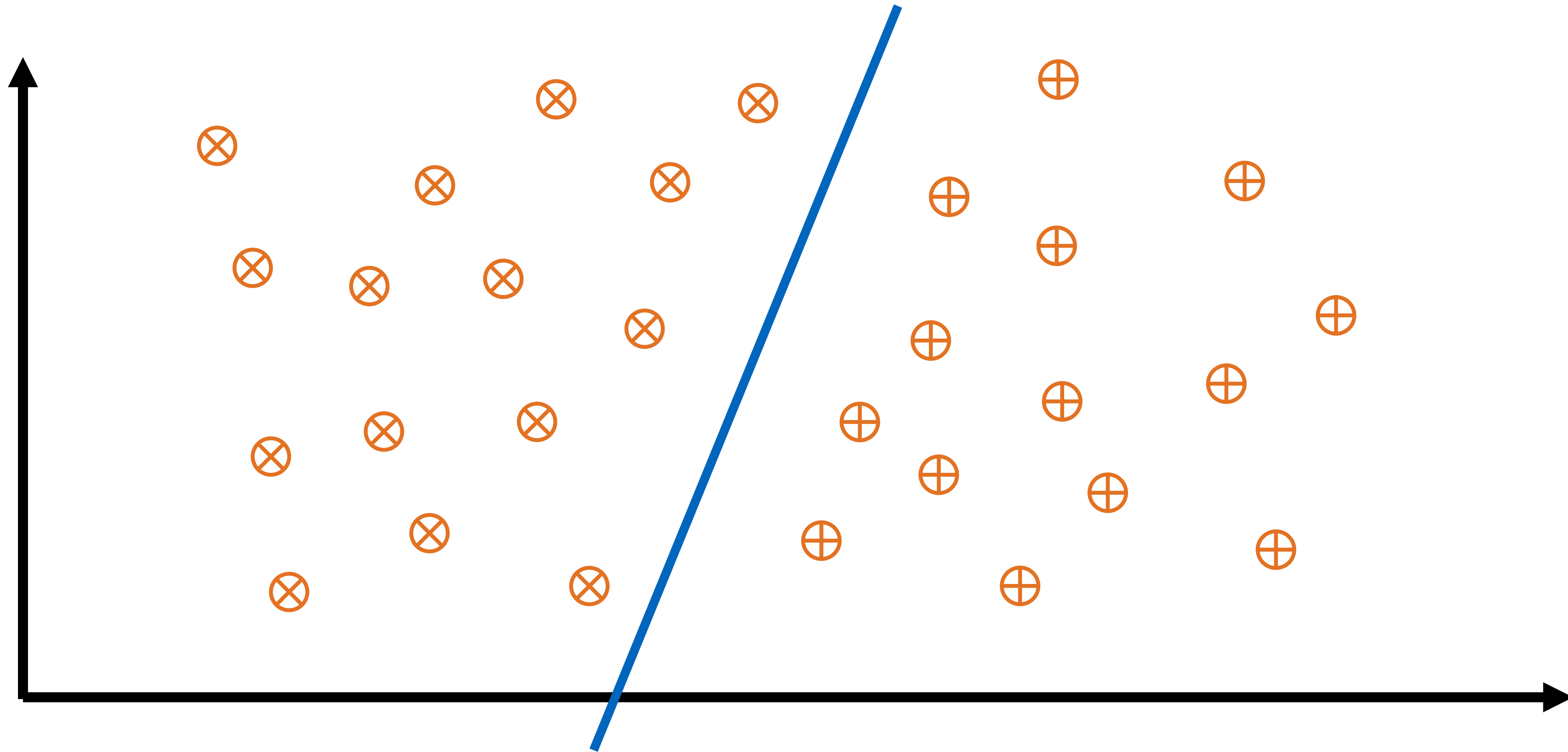
Nature of the Class Label



Regression



Classification





Supervised Learning

X_1	X_2	X_3	X_p	Y

Target

Un-Supervised Learning

X_1	X_2	X_3	X_p	Y

No
Target

Supervised Machine Learning...in (other) words



Supervised Machine Learning aims at forecasting class labels for measured data

Correct class labels are known for training data

Training means to search for a good function mapping
measured artifacts to known class labels

What you need:

- Classifier
- Measured data
- Class labels

Supervised Machine Learning... do you speak math?



Objective:

learn the *class label* y for each value of x , the *feature vector* consisting of multiple *features* (categorical or numerical)

Result:

A function $f(x) = y$ that best predicts y for each value of x

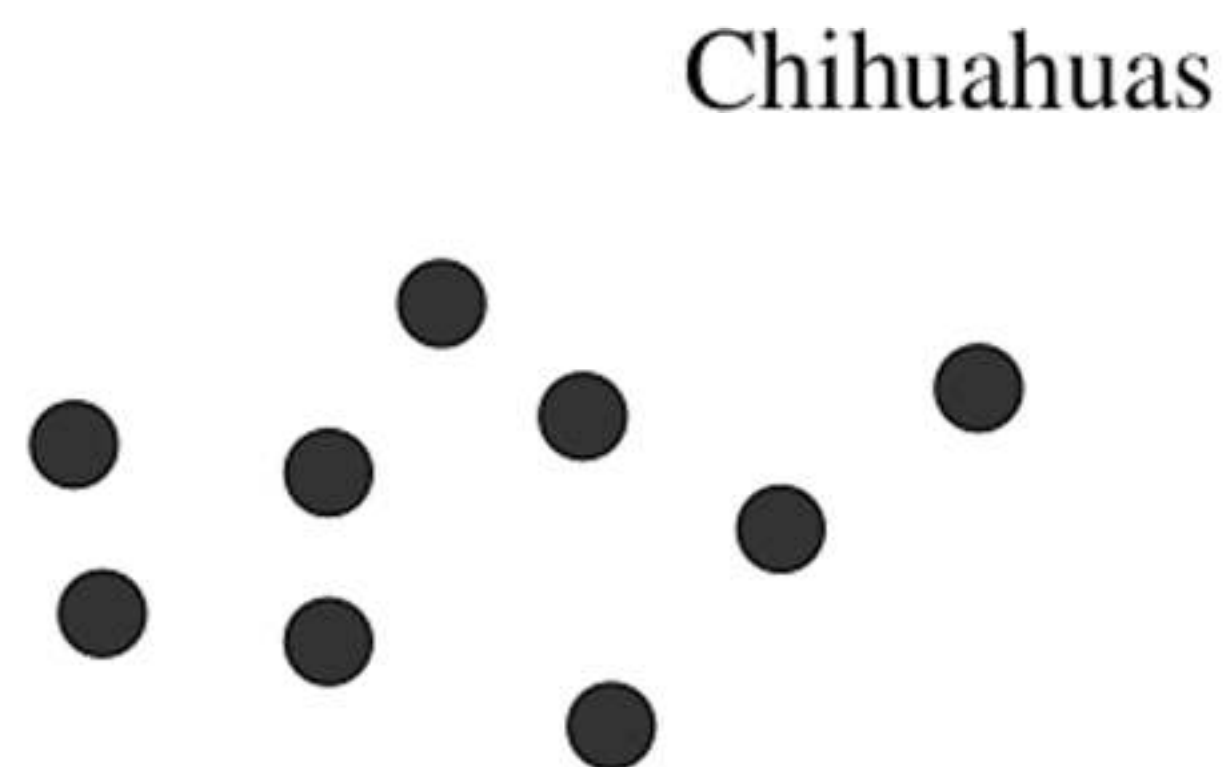
If y is

- a real number, a regression model is learned
- a Boolean value (true/false, +1/-1), we speak of *binary classification*
- a nominal value of some finite set, it is a *multiclass classification*

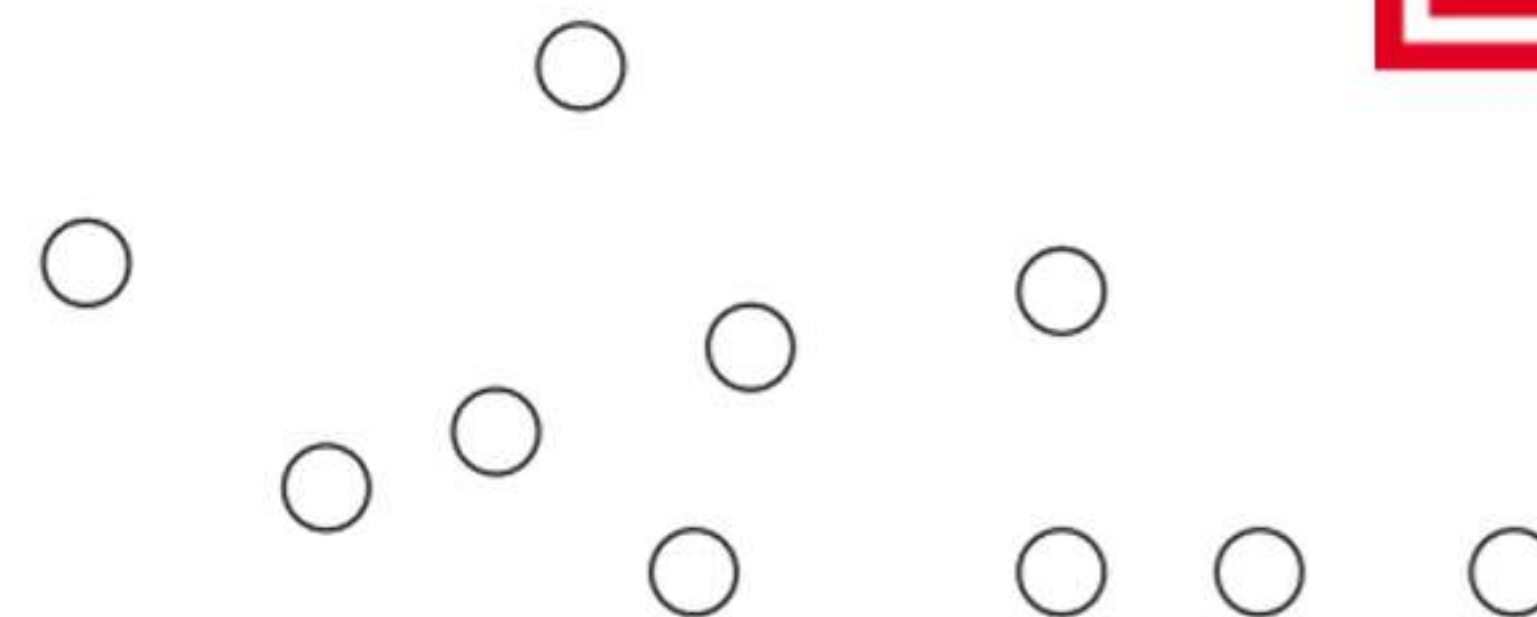
An Example



↑
Height

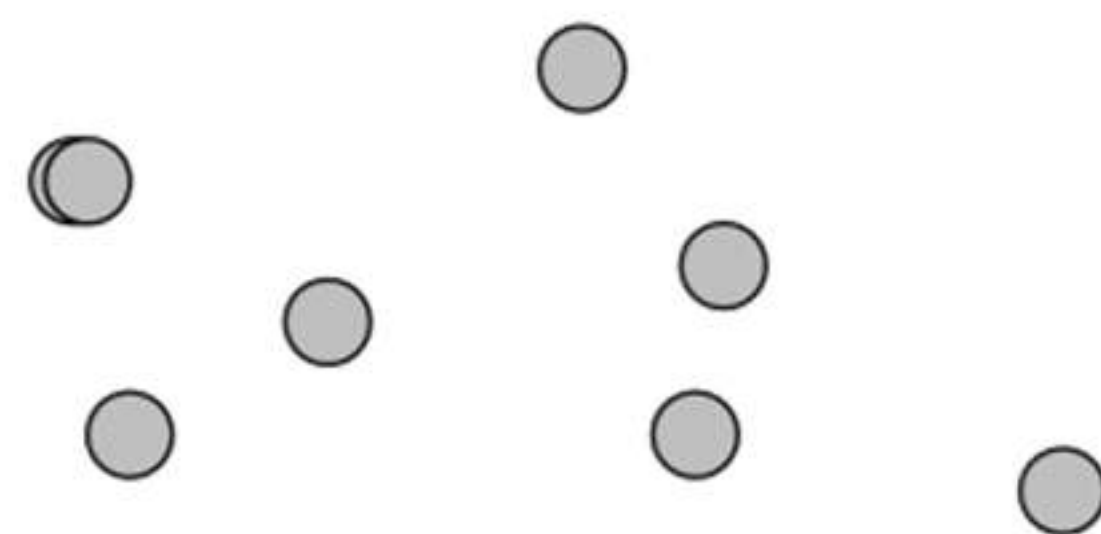


Beagles



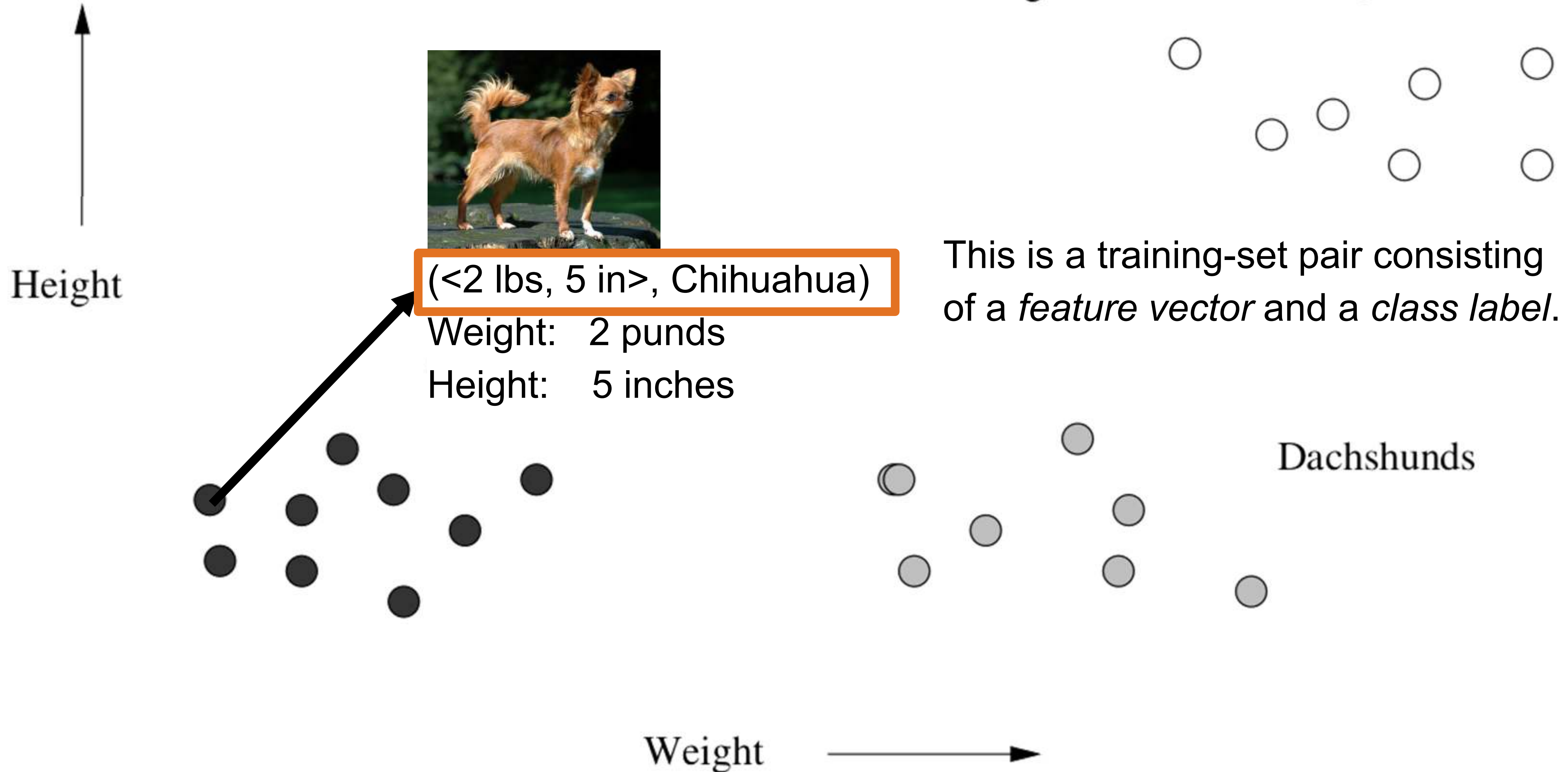
Weight →

Dachshunds

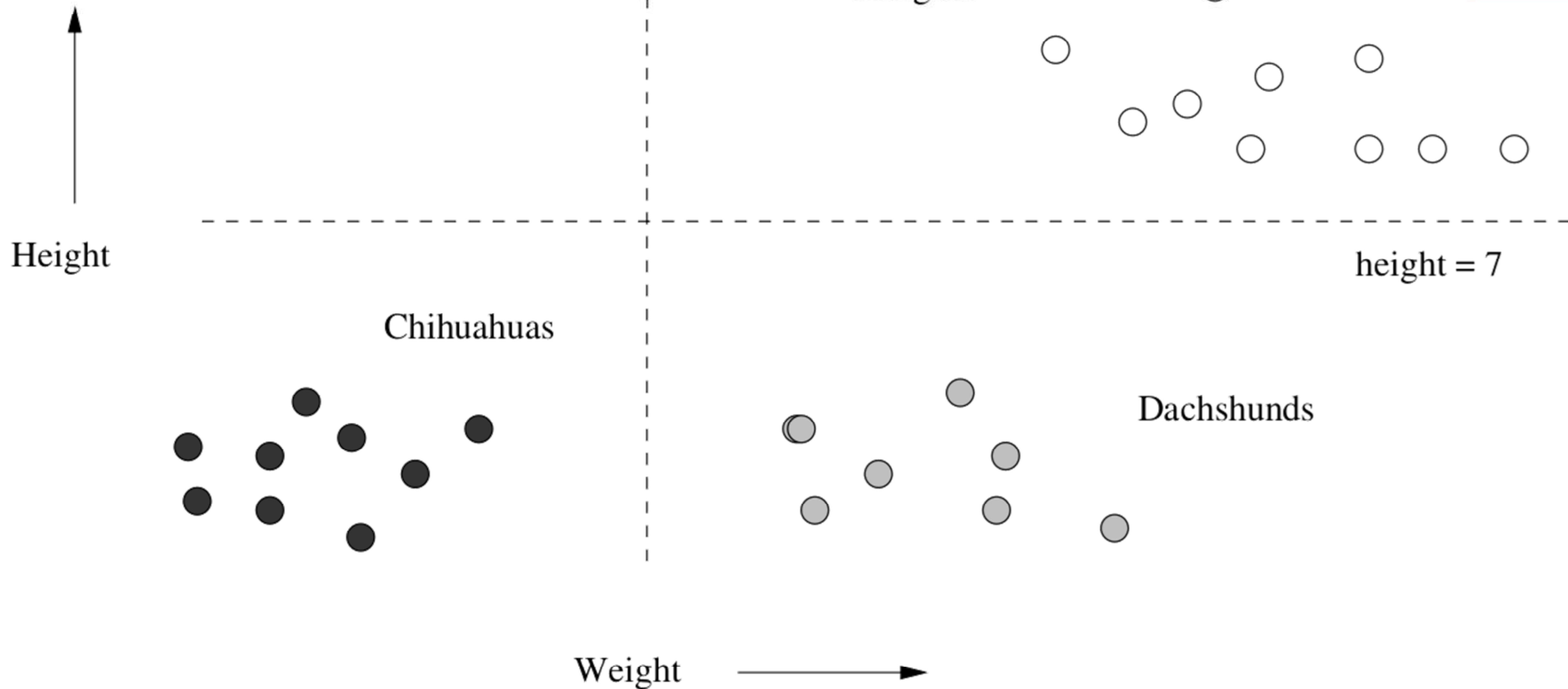




An Example



An Example

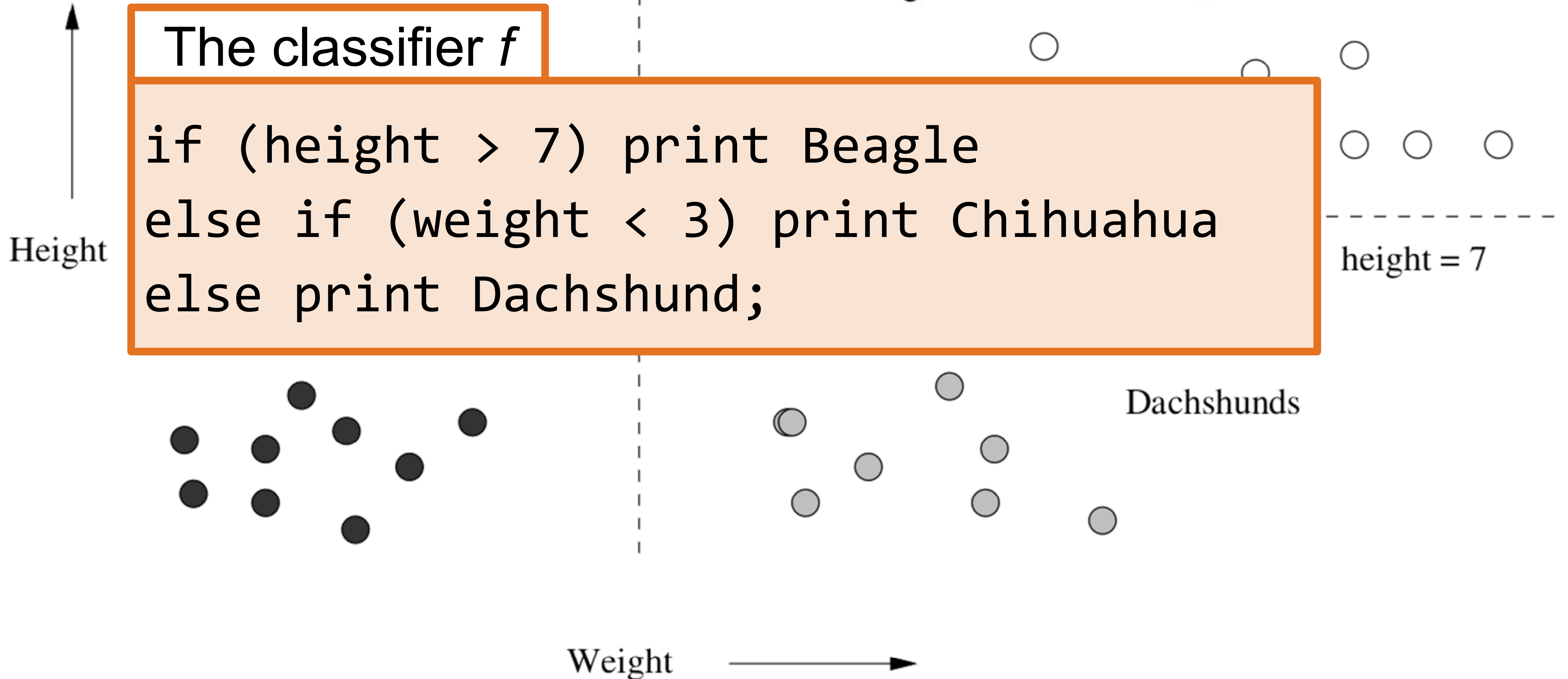




An Example

The classifier f

```
if (height > 7) print Beagle  
else if (weight < 3) print Chihuahua  
else print Dachshund;
```





Relation to Clustering

Classification:

- Class label is discrete
- Enough training data for *each class*

Regression:

- Target variable is numeric

Clustering:

- no class label / target variable
- no training – input data without pre-defined classes
- produces partitioning of data

Clusters could be used to identify new classes

Supervised Learning

X_1	X_2	X_3	X_p	Y

Target

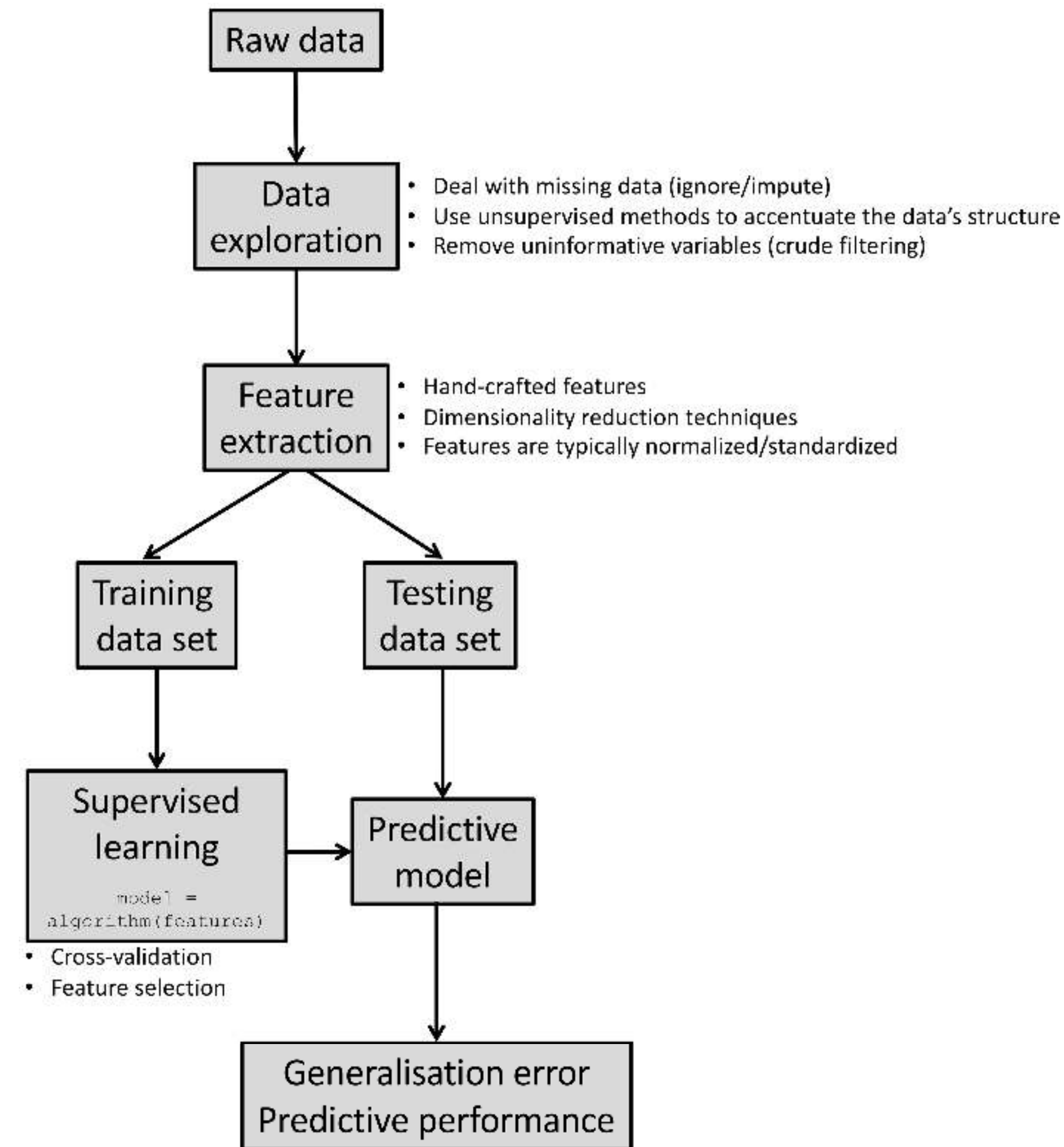
Un-Supervised Learning

X_1	X_2	X_3	X_p	Y

No Target

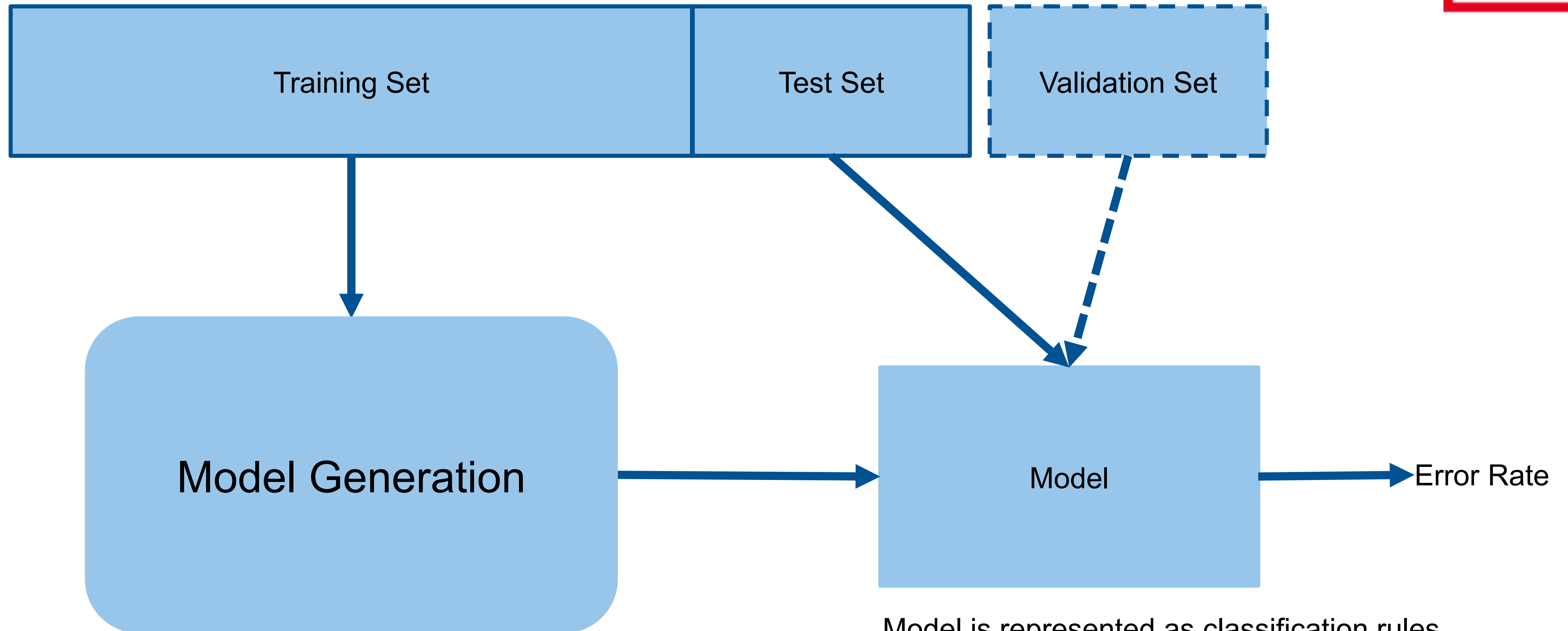


Supervised Machine Learning: Bird View





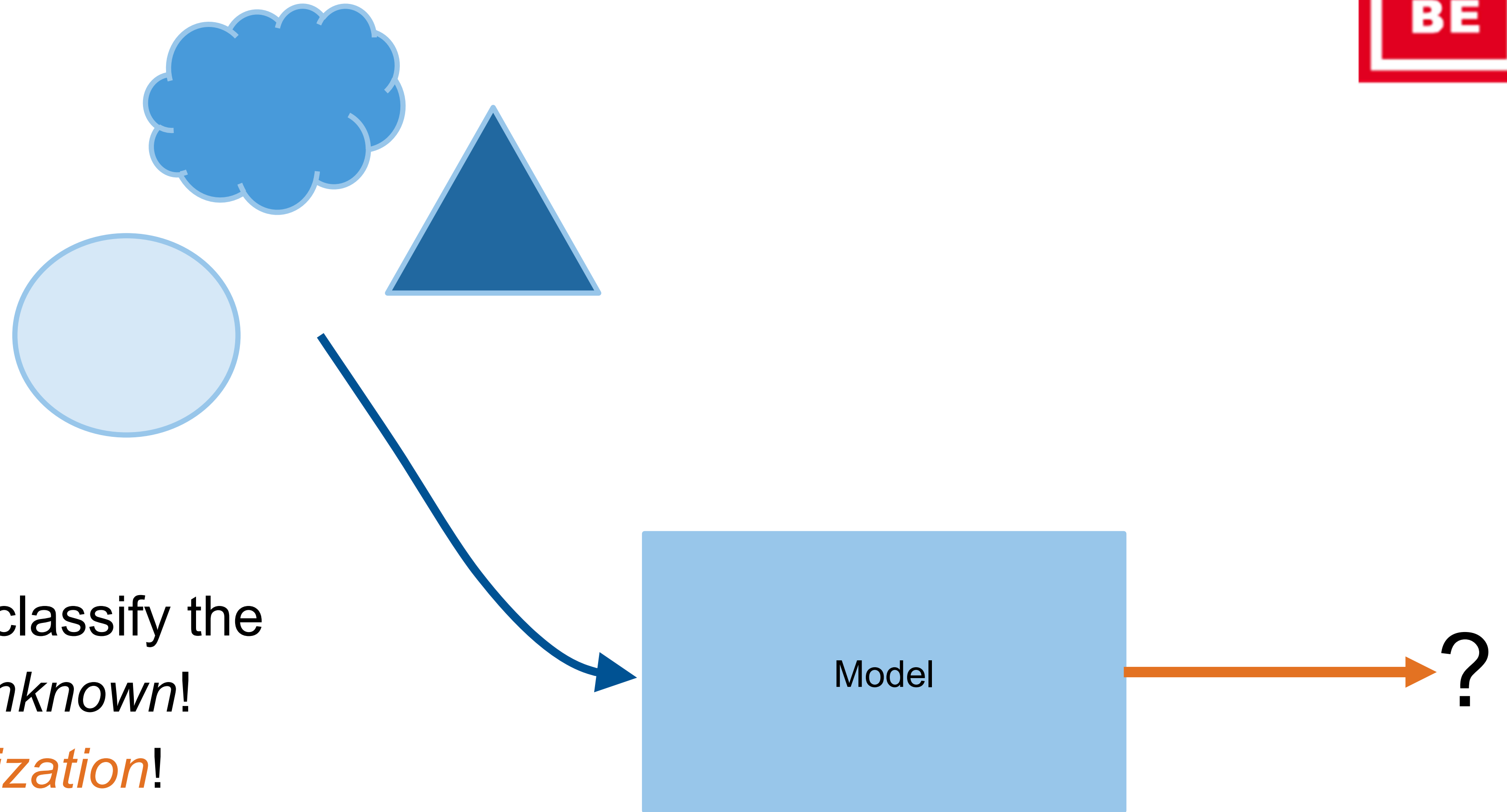
Supervised Learning: Training and Testing



Model is represented as classification rules, decision trees, or mathematical formulas



What the Model is for

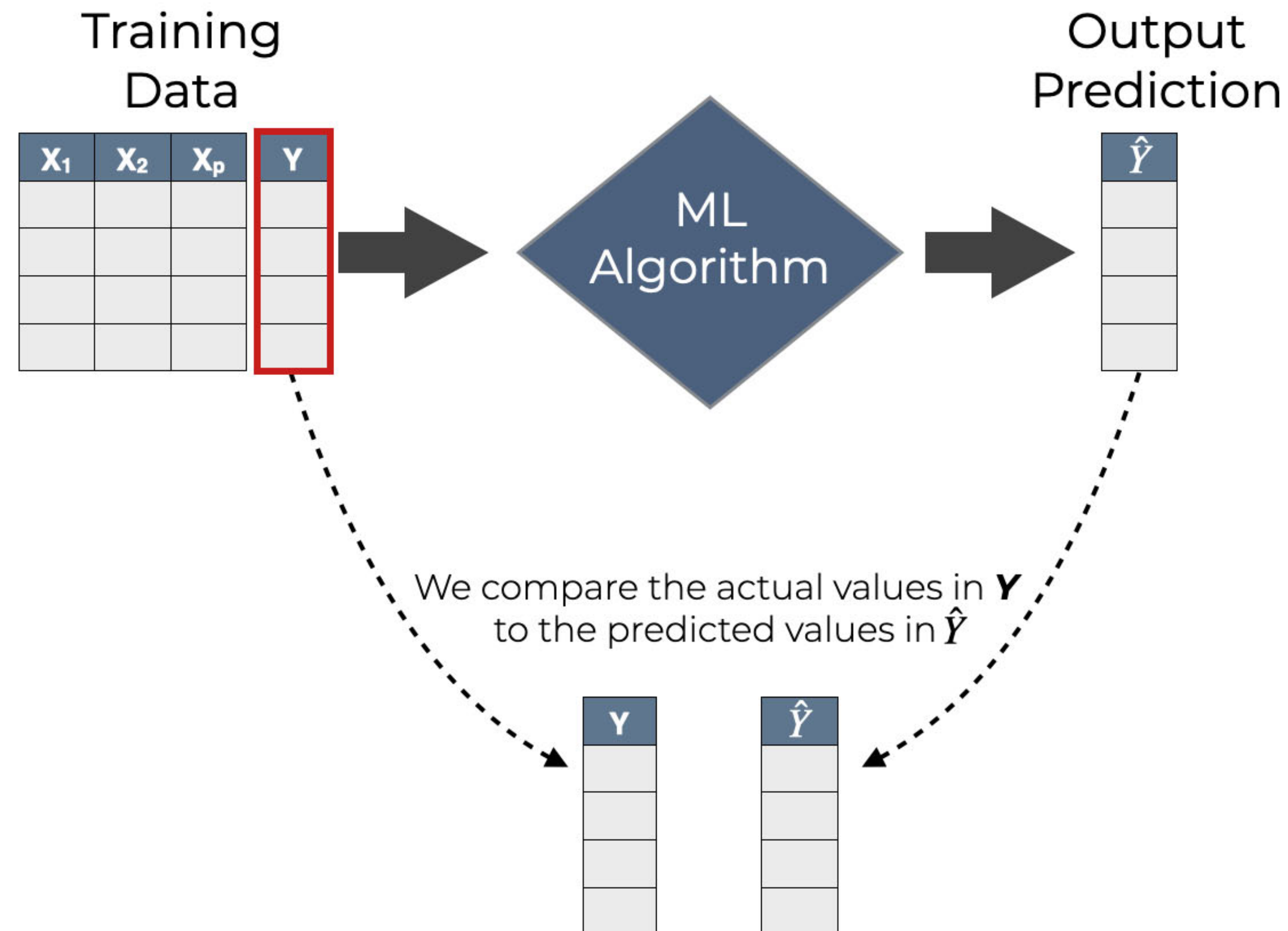


The model is used to classify the data whose class is *unknown*!
Its purpose is *generalization*!



Models make mistakes...

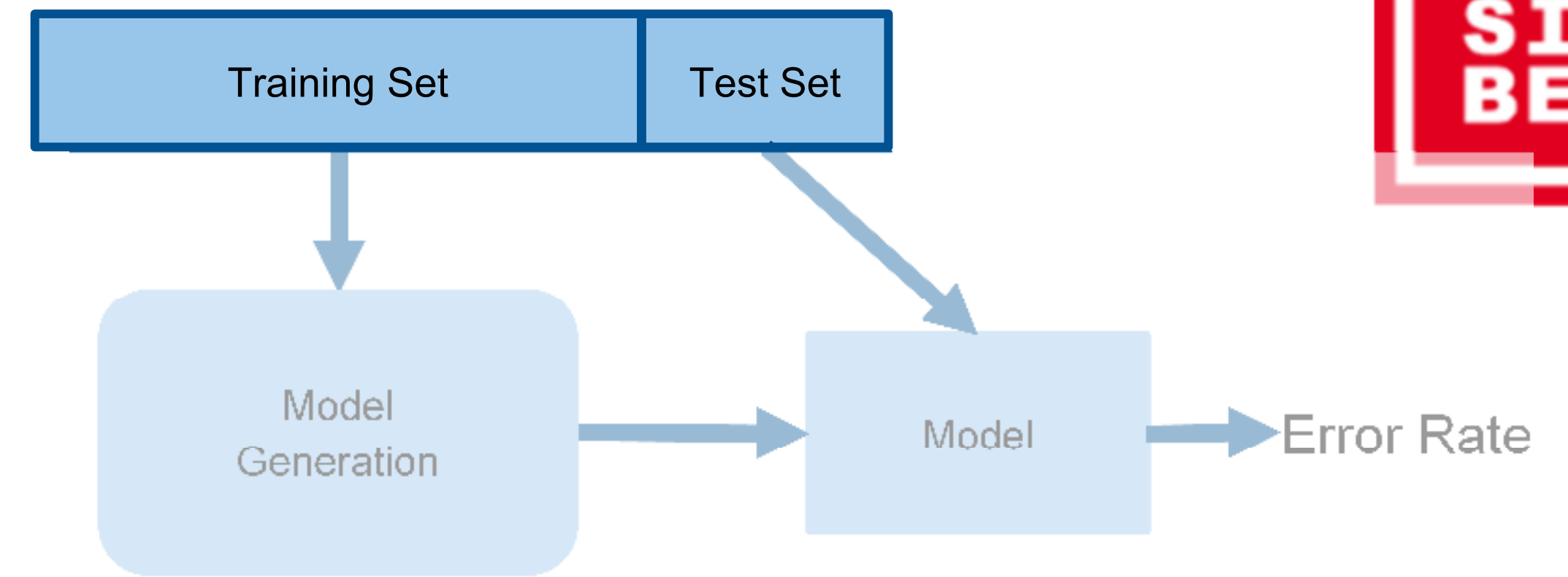
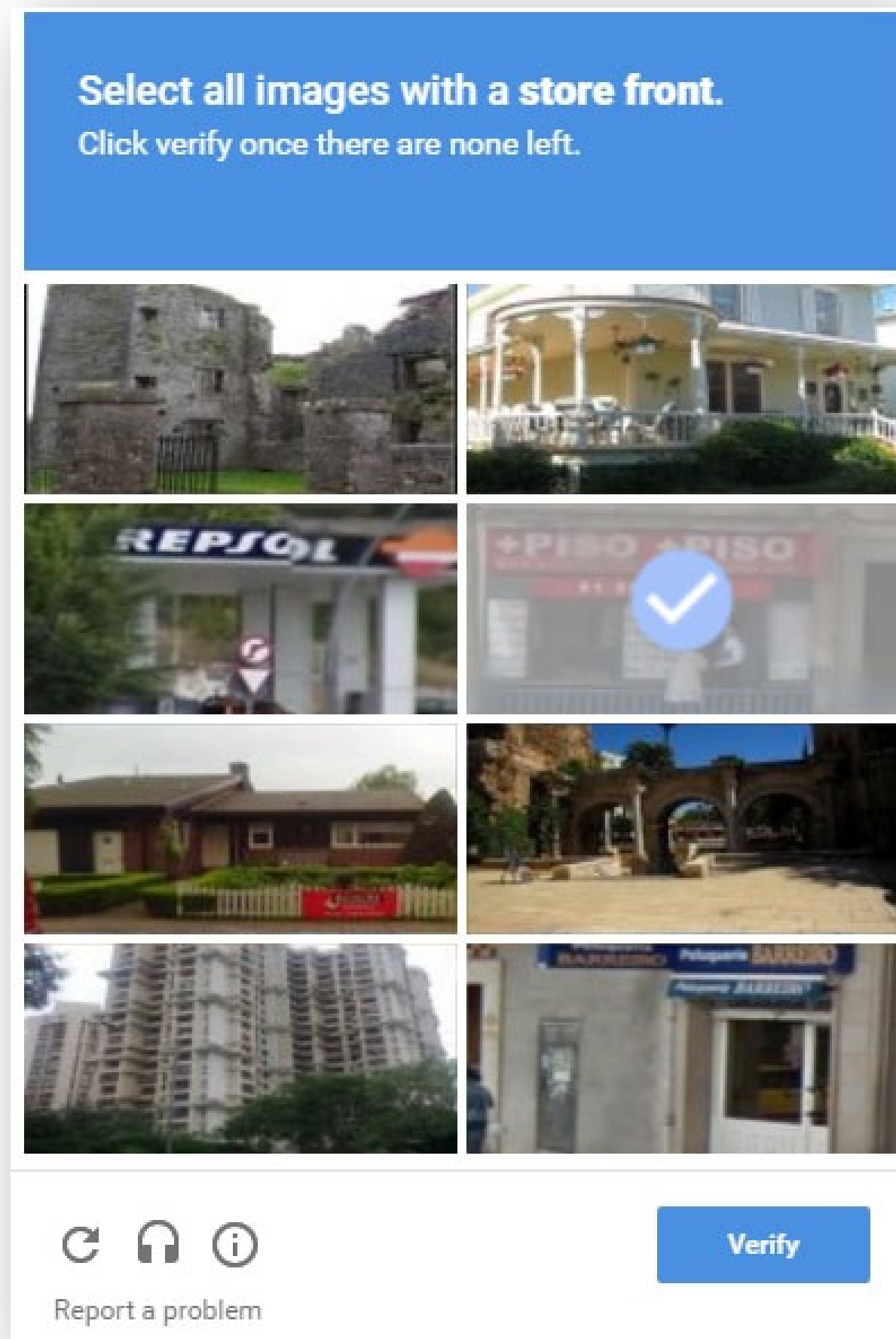
IN SUPERVISED LEARNING, THE TARGET VARIABLE Y
SUPERVISES THE MODELING PROCESS



/kæp.tʃə/ or Creating a Training Set

Label Data Manually?

Often time consuming and costly process for large training sets



Active learning:

kick start a classifier only with some training examples, but leave it primarily with unclassified data, which it must classify. If the classifier is unsure of the classification (e.g., the newly arrived example is very close to the boundary), then the classifier can ask for ground truth at some significant cost

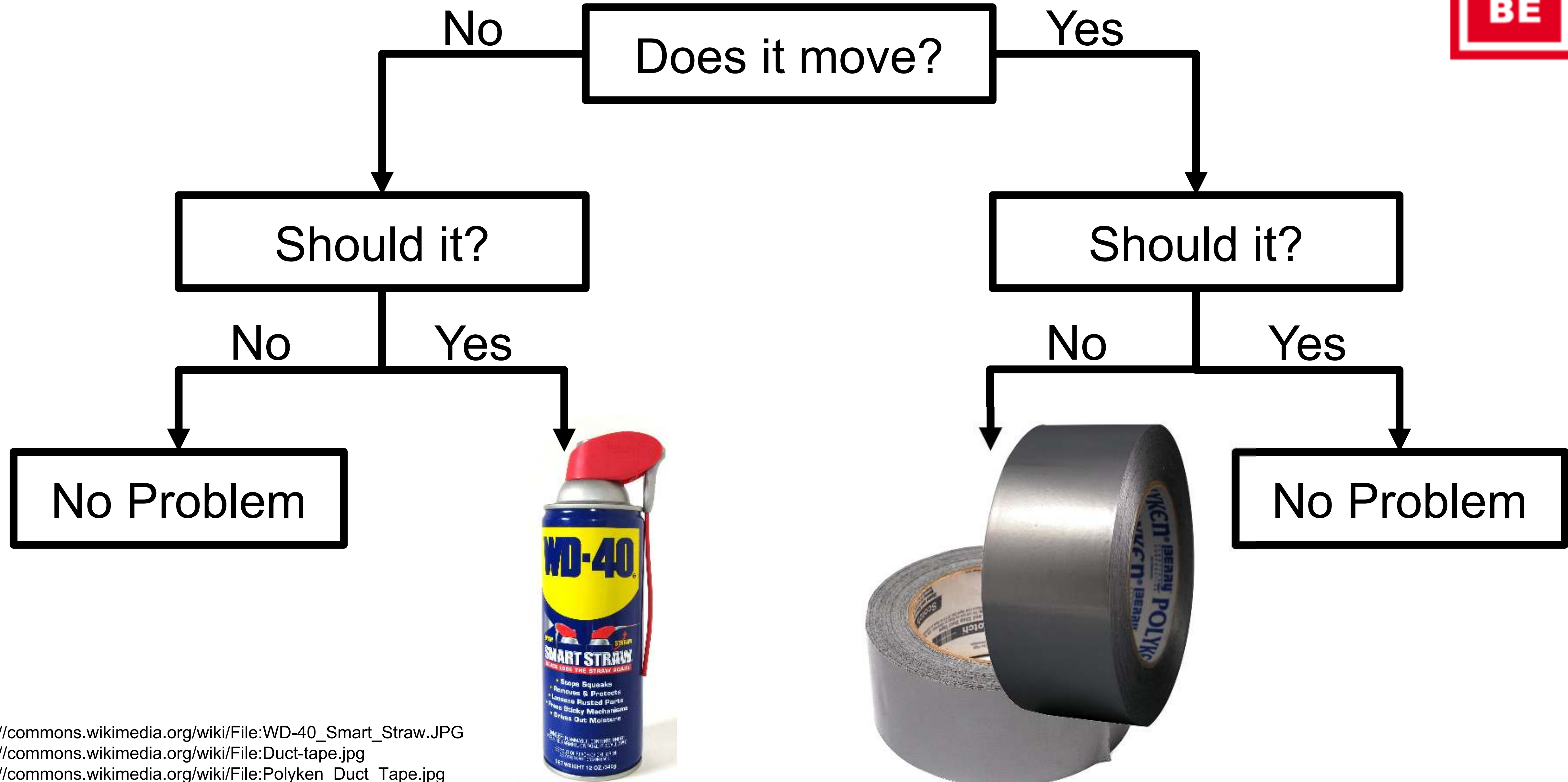


Major Classes of Classifiers

- **Decision trees**
Suitable for binary and multiclass classification with a limited number of features
- **Perceptrons**
Applies weights to components of vectors. Output +1 if sum exceeds a threshold, otherwise -1.
- **Neural networks**
Acyclic networks of perceptrons
- **Instance-based learning**
Compares instances of data to the entire training set. Example: k-nearest neighbor.
- **Support-vector machines**
Maps training examples to points in space so as to maximise the gap between categories

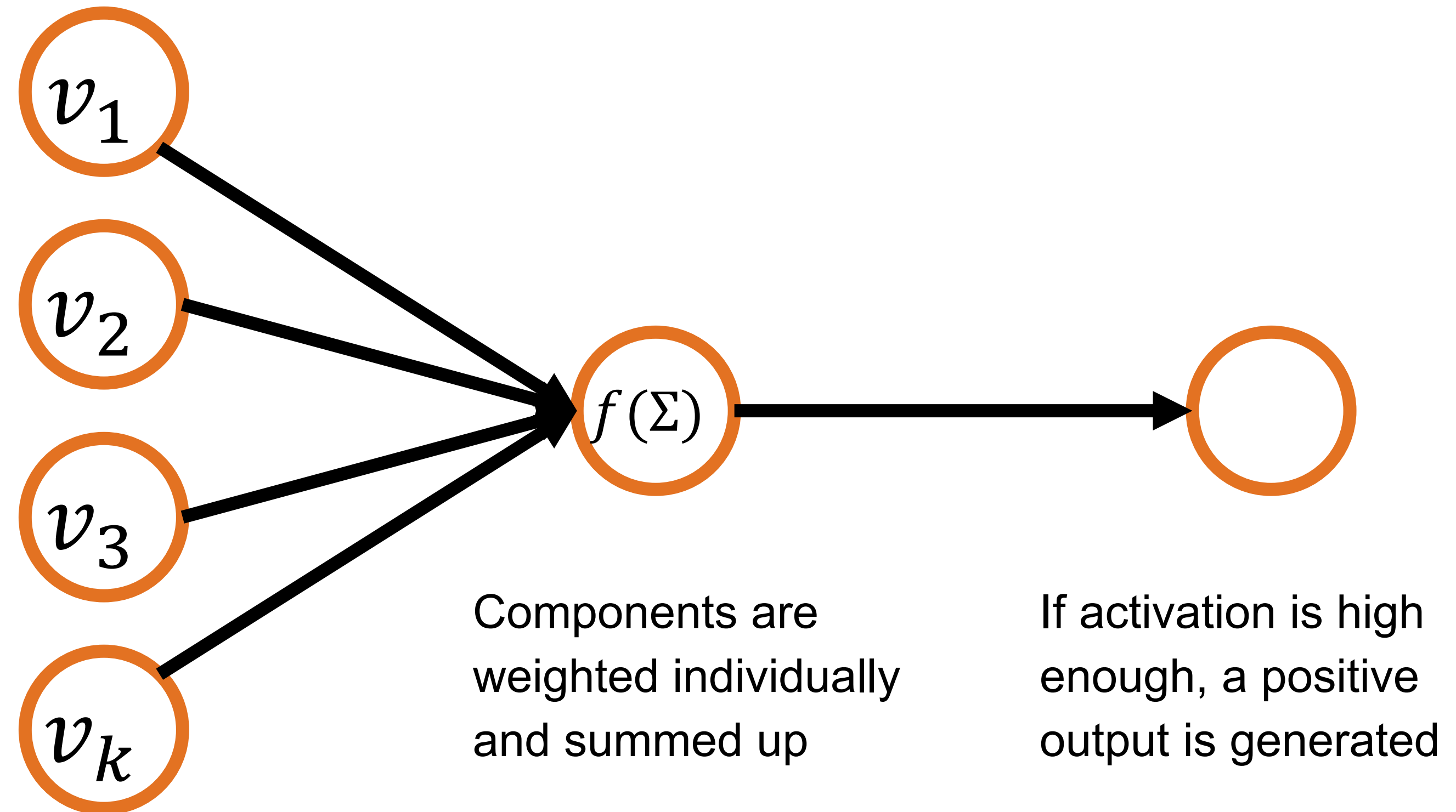
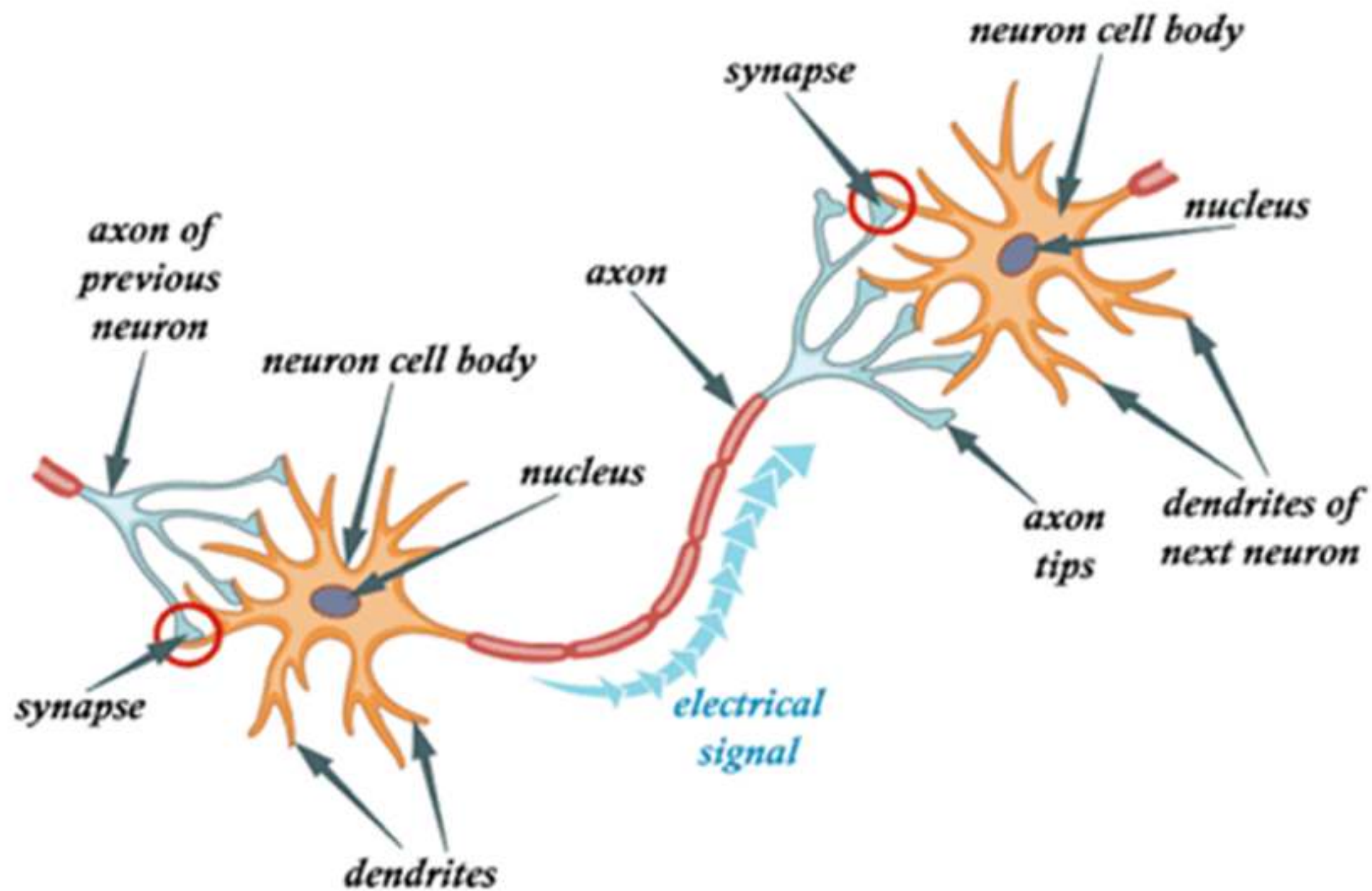


Decision Trees



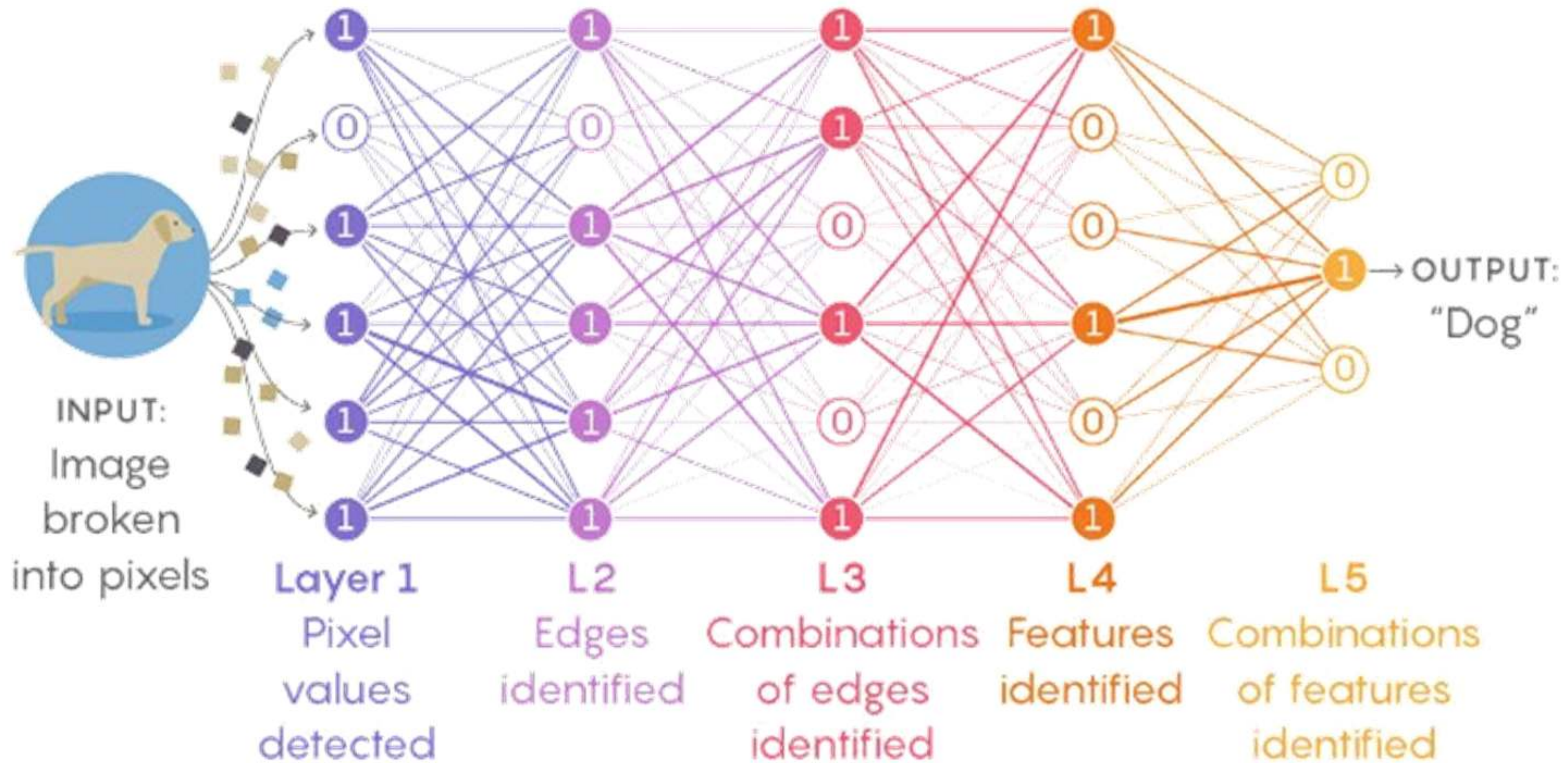


Perceptrons

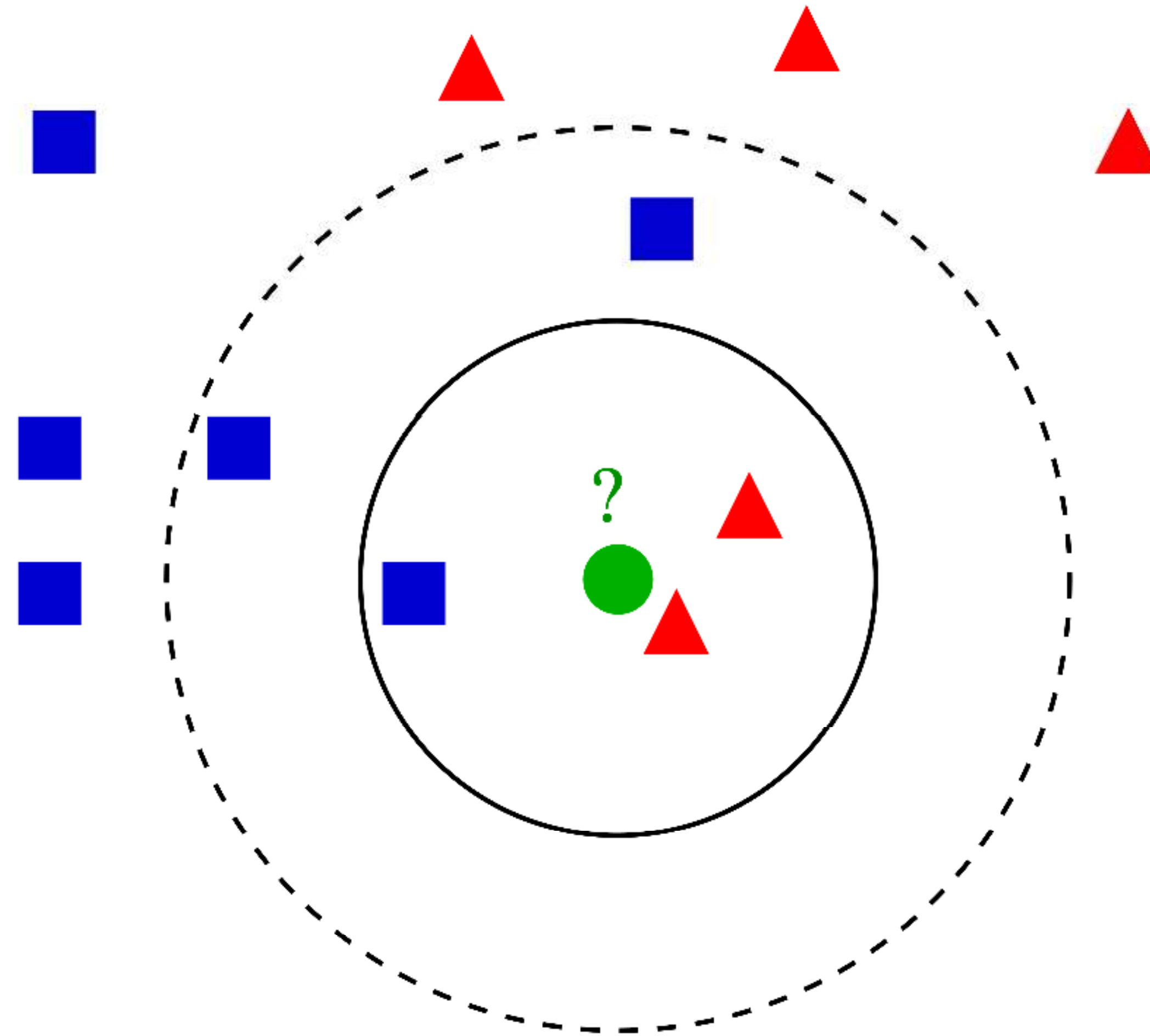


Components of instances

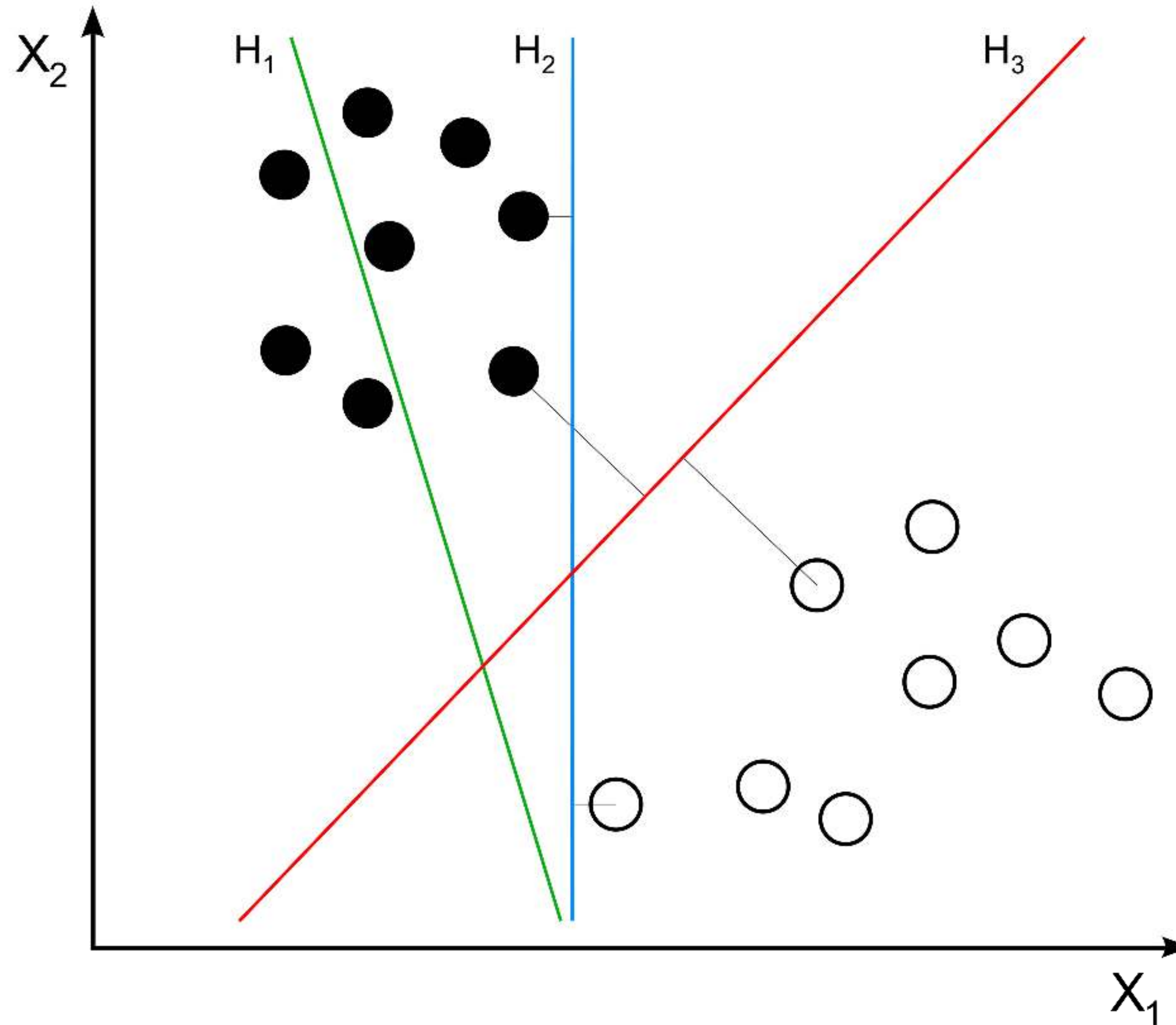
Neural Networks



k -Nearest Neighbors

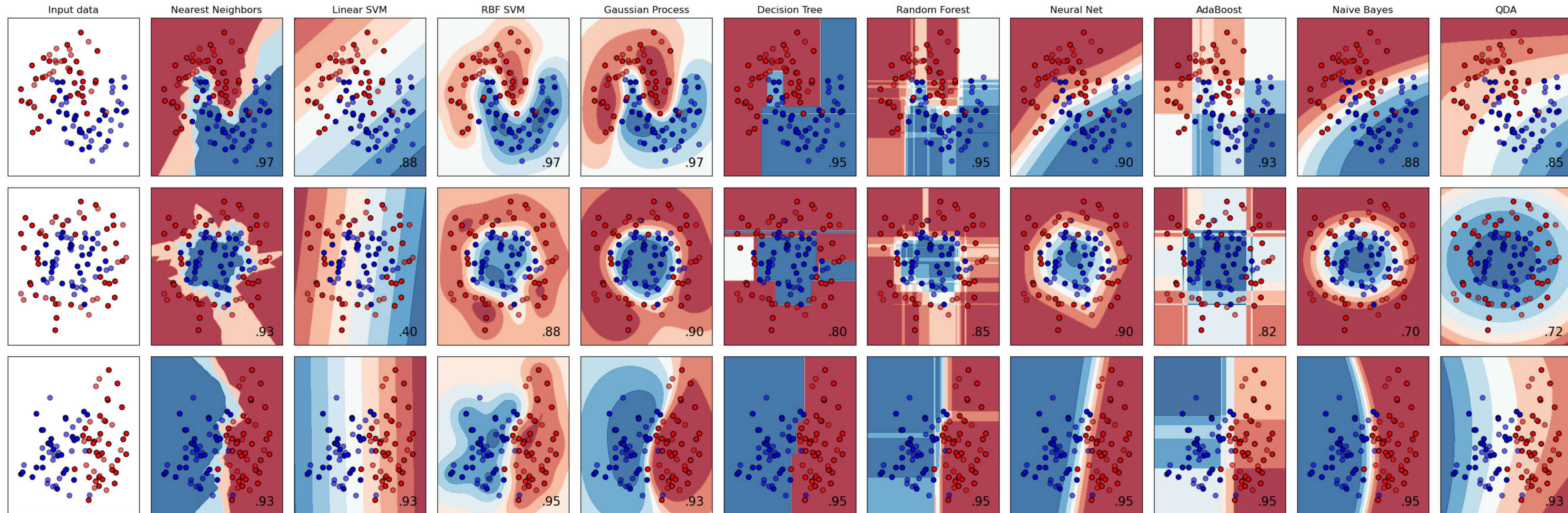


Support Vector Machines





Some Classification Algorithms Compared





Ensemble Models

Inspectable models ease debugging problems in data collection, feature engineering, etc

Ensemble models provide ways to restrict features to separate models that otherwise would interact in unintended ways

Helps overcoming

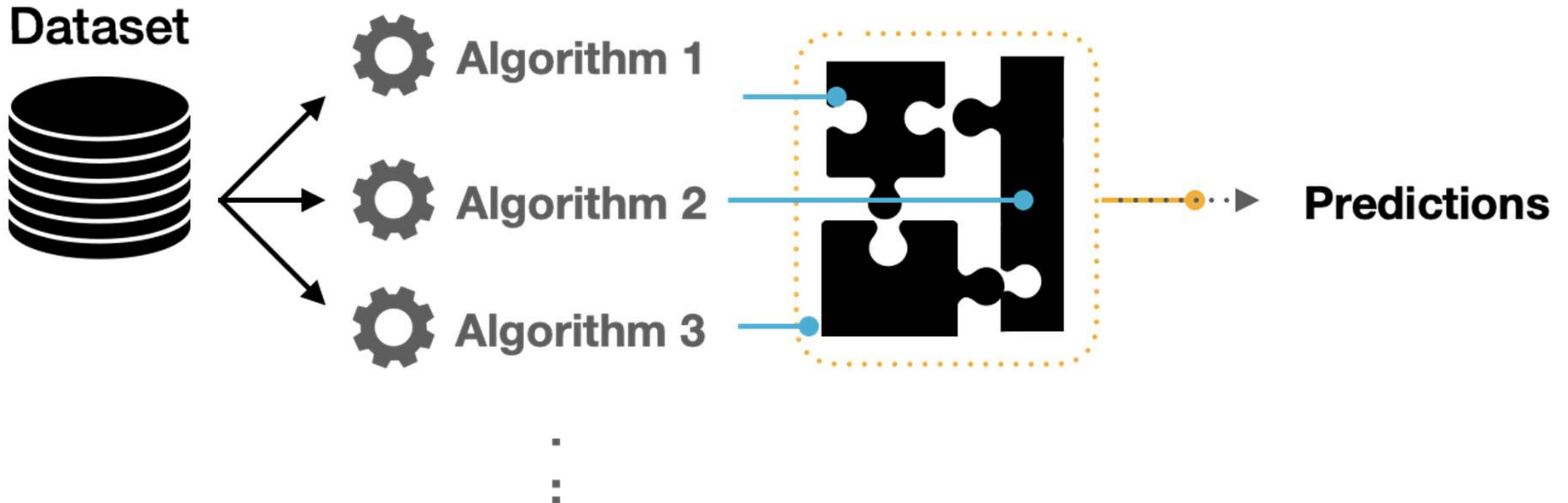
- high variance: single estimators are very sensitive to inputs to the learned features
- low accuracy: single models/algorithms might not be good enough
- features noise and bias: single estimators might rely heavily on one or few features

Various ways to combine models



Ensemble Models

Using multiple algorithms to diversify model predictions



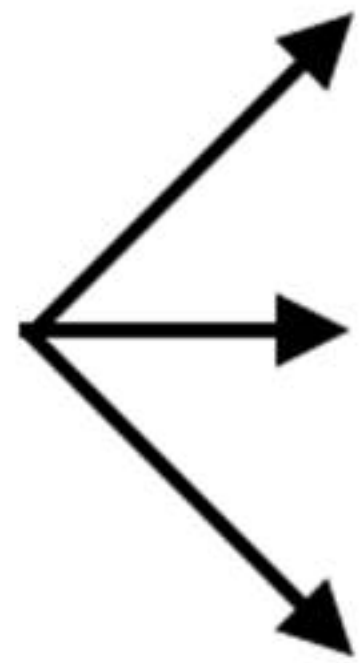
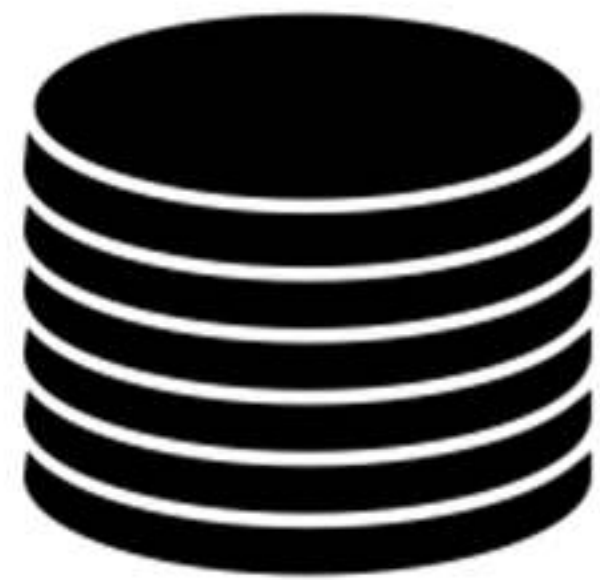


Ensemble Models

Using multiple weak instances of the same algorithm

Algorithm 1

Dataset



instance 1

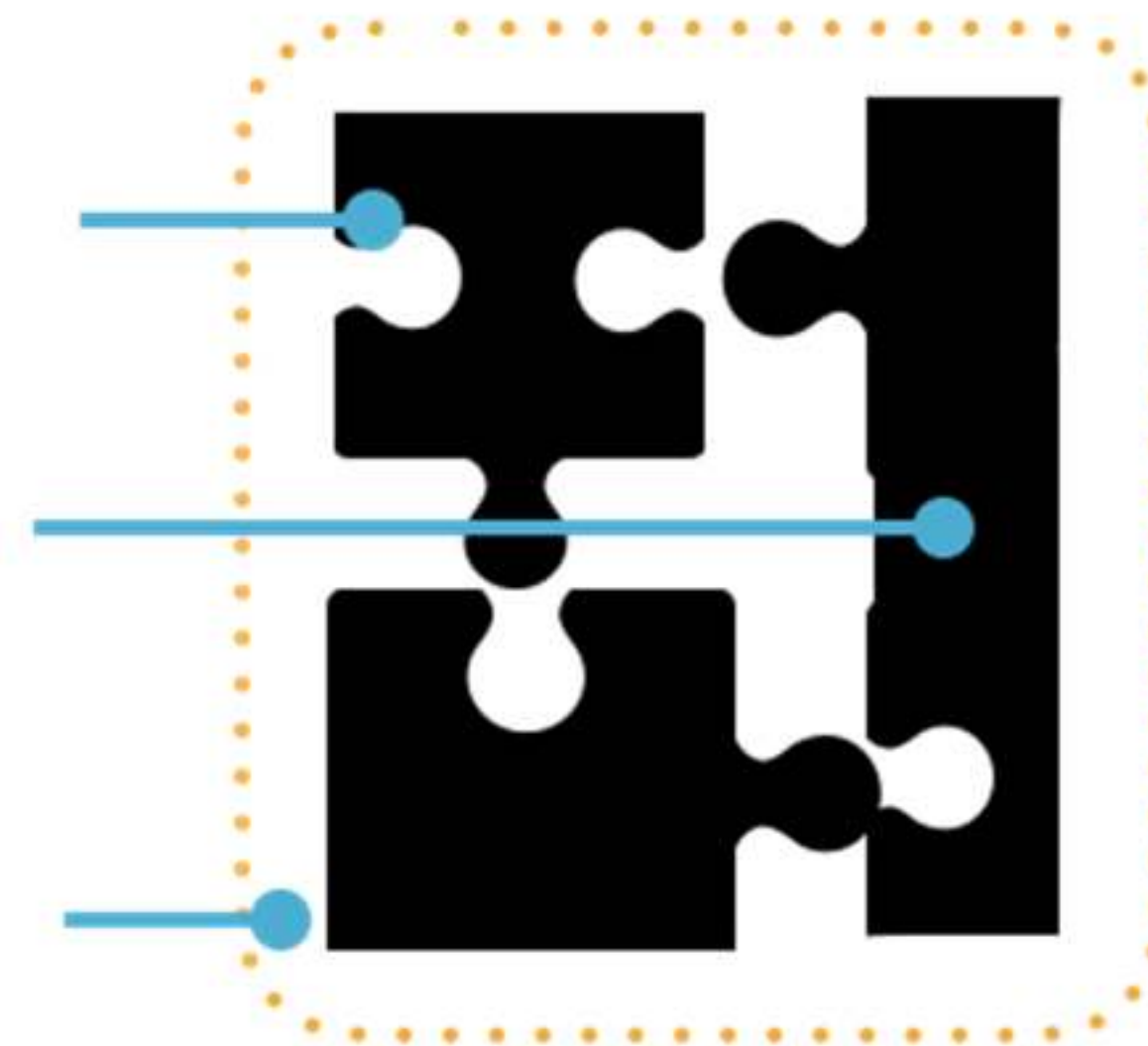


instance 2



instance 3

⋮

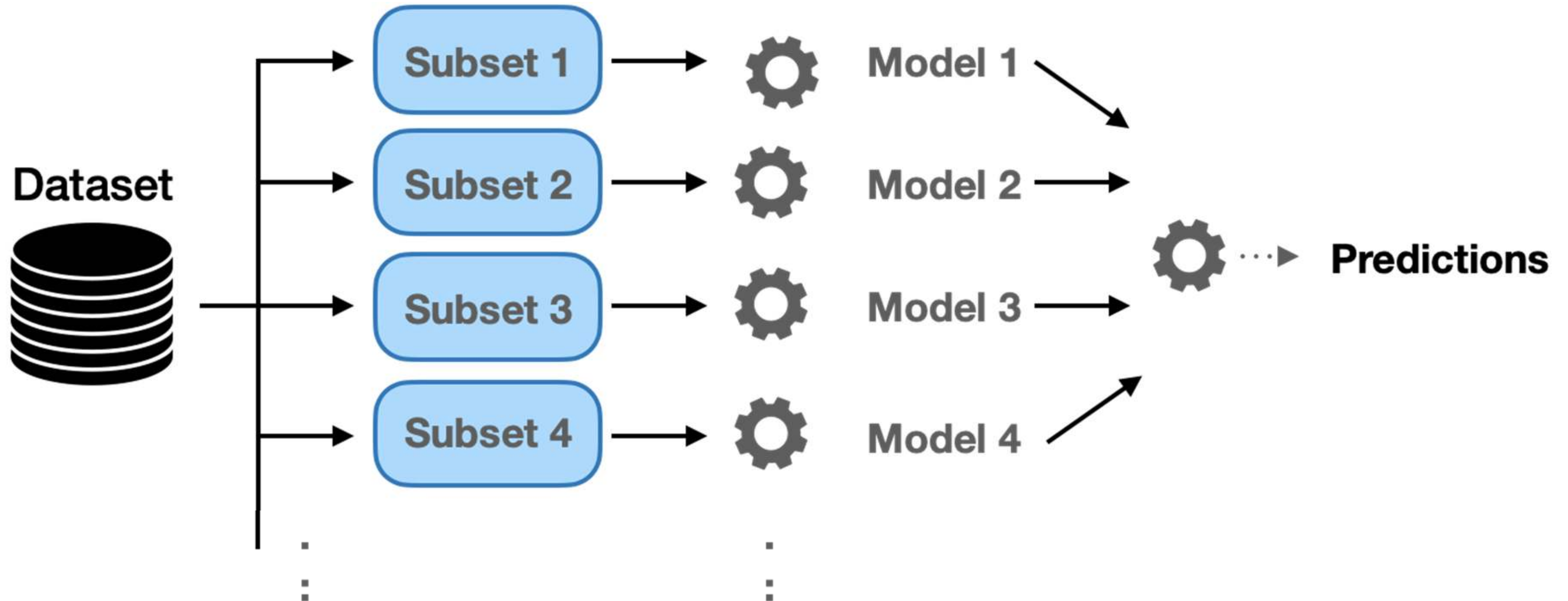


Predictions



Ensemble Models: Bagging & Bootstrapping

Combine predictions from multiple models

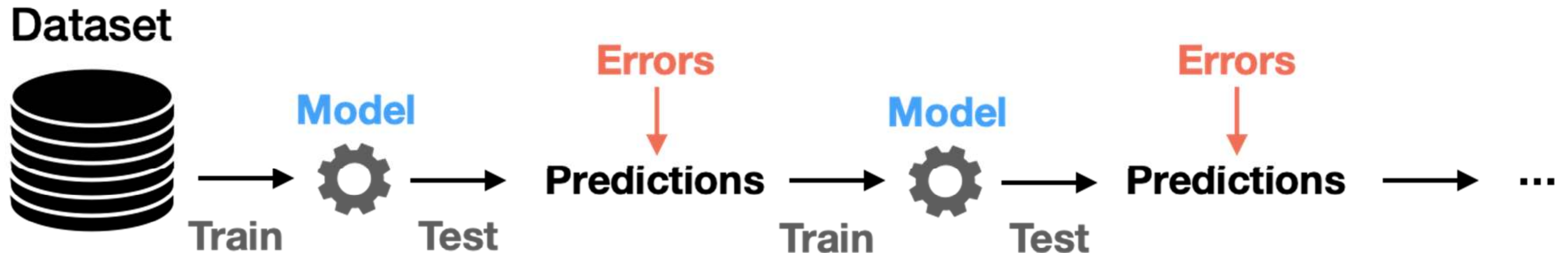




Ensemble Models: Boosting

Ensemble of algorithms that builds models on top of several weak learners

Here: Sequential Adaptive Boosting (AdaBoost)





Ensemble Models: Stacking

Stacking intermediate predictions to make a final prediction

Algorithm 1



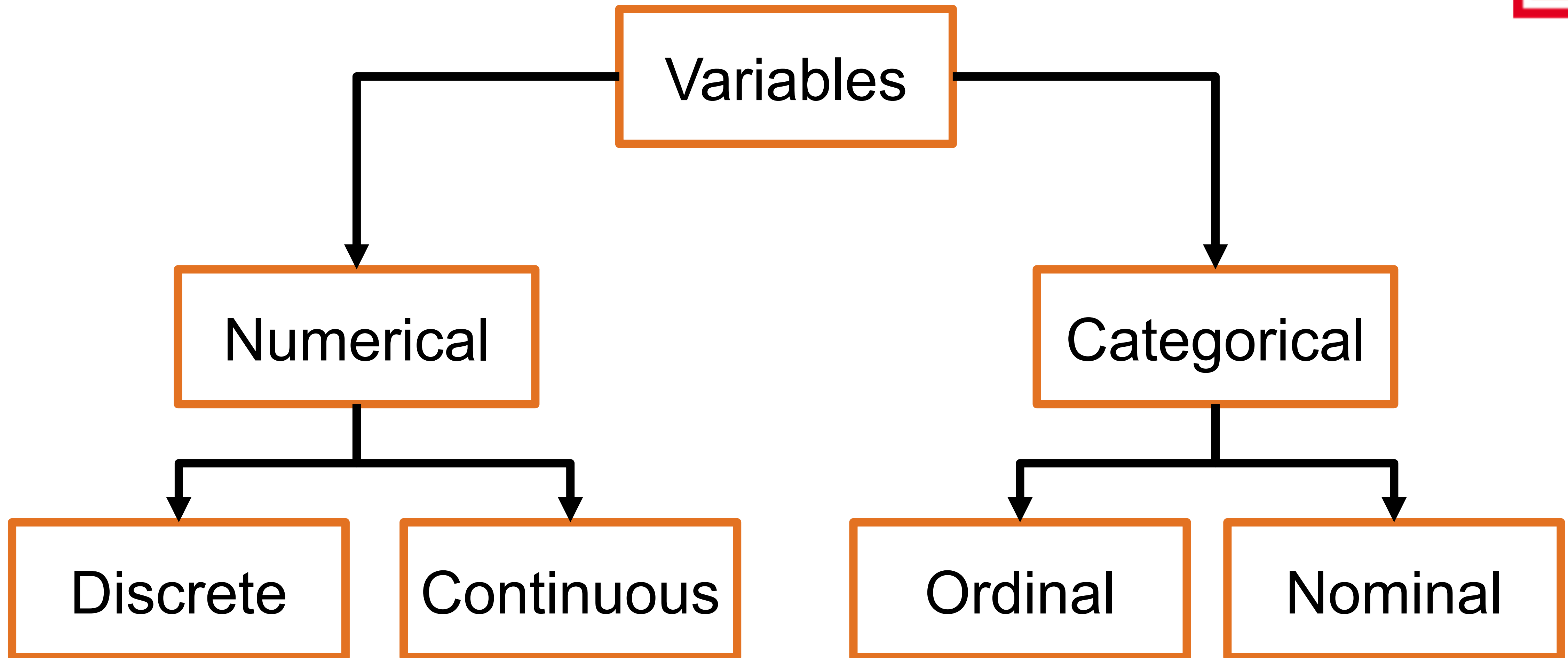


How to select a model?

- **Quality of predictions**
i.e. performance in terms of a quality metric
- **Speed**
i.e. training time, prediction time
- **Robustness**
i.e. handling noise or missing values and still classify correctly
- **Scalability**
i.e. computational efficiency
- **Interpretability**
subjective means
- **Other**

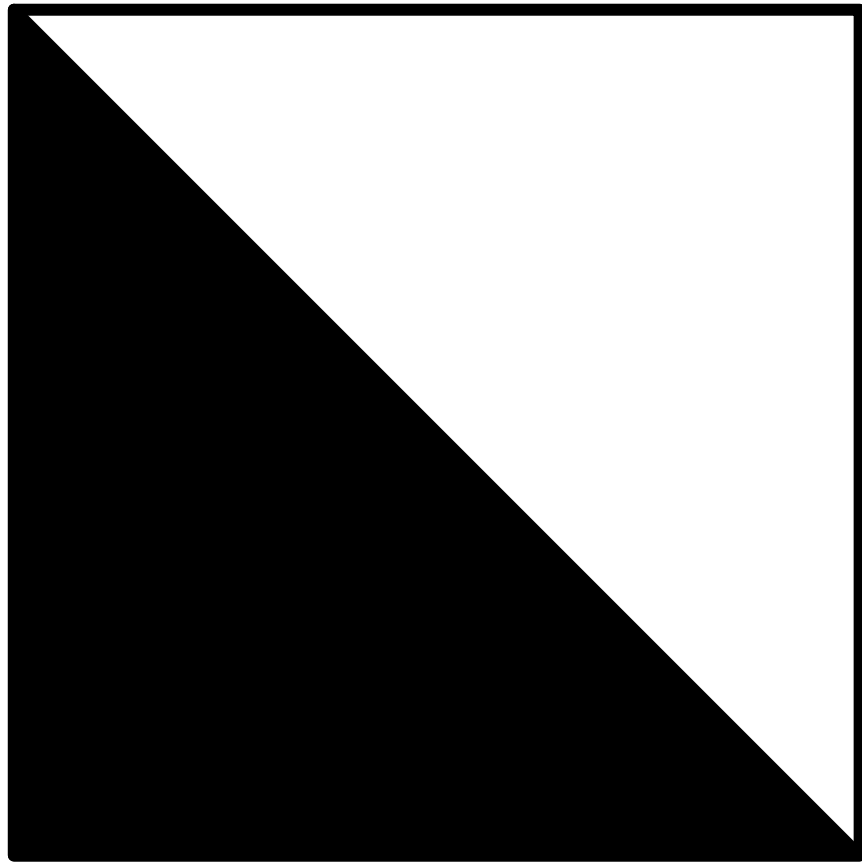
Different Types of Data

Hello Data





Discrete vs. Continuous



Dichotomous data:

Data points can only take up 2 values



Discrete data:

Data points can only take up values from a set of possible values.

Either finite or infinite but countable



Continuous data:

Data points can be measured to an arbitrary level of exactness

Scales



Nominal

Values divide space of possible values into different segments

No order between segments

Example: gender, nationality

Ordinal

Allows for rank order – data can be sorted

No relative degree or relative difference between groups

Example: school grades

Interval

Order and difference between groups is defined

No natural „zero“ & ratio between points is undefined

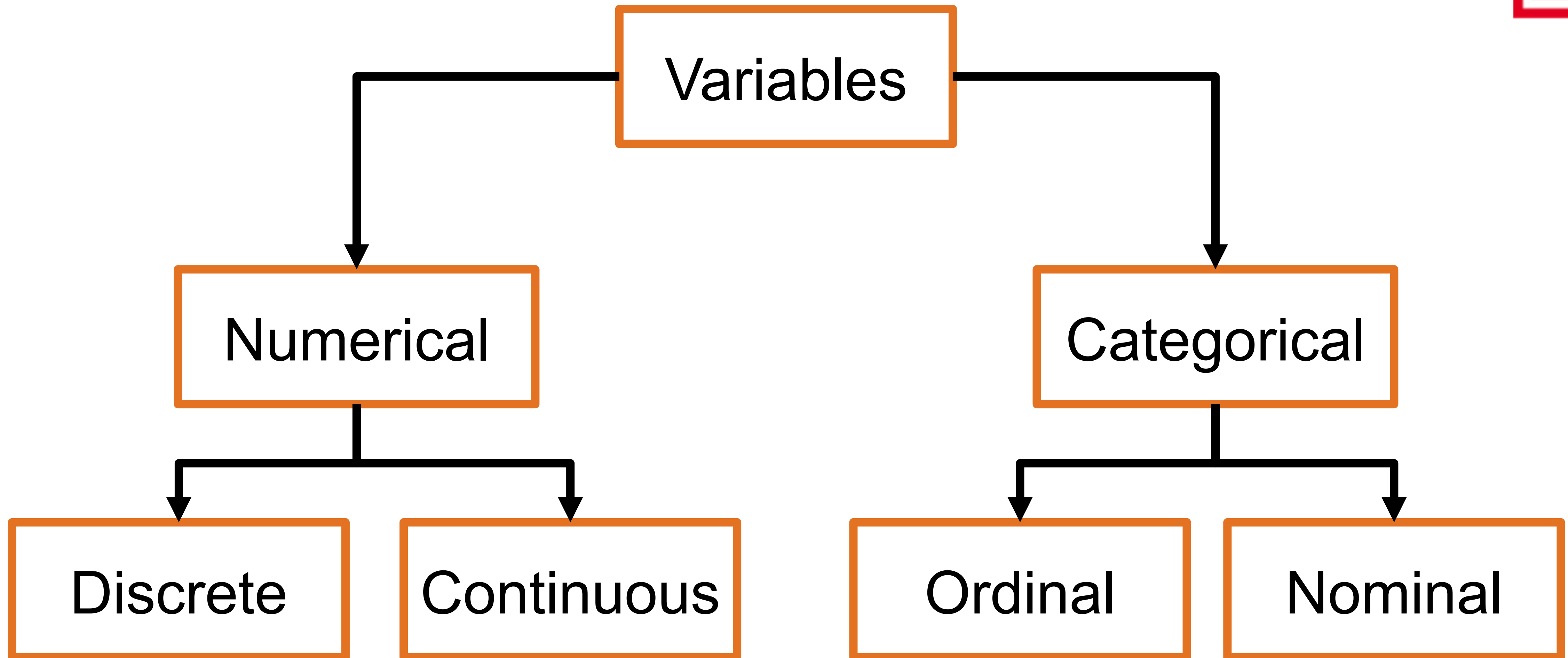
Example: temperature in Celsius

Ratio

Meaningful zero, i.e. unique and non-arbitrary

Example: temperature in Kelvin, age, weight, height

Hello Data





Thanks.

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<https://xkcd.com/1838/>