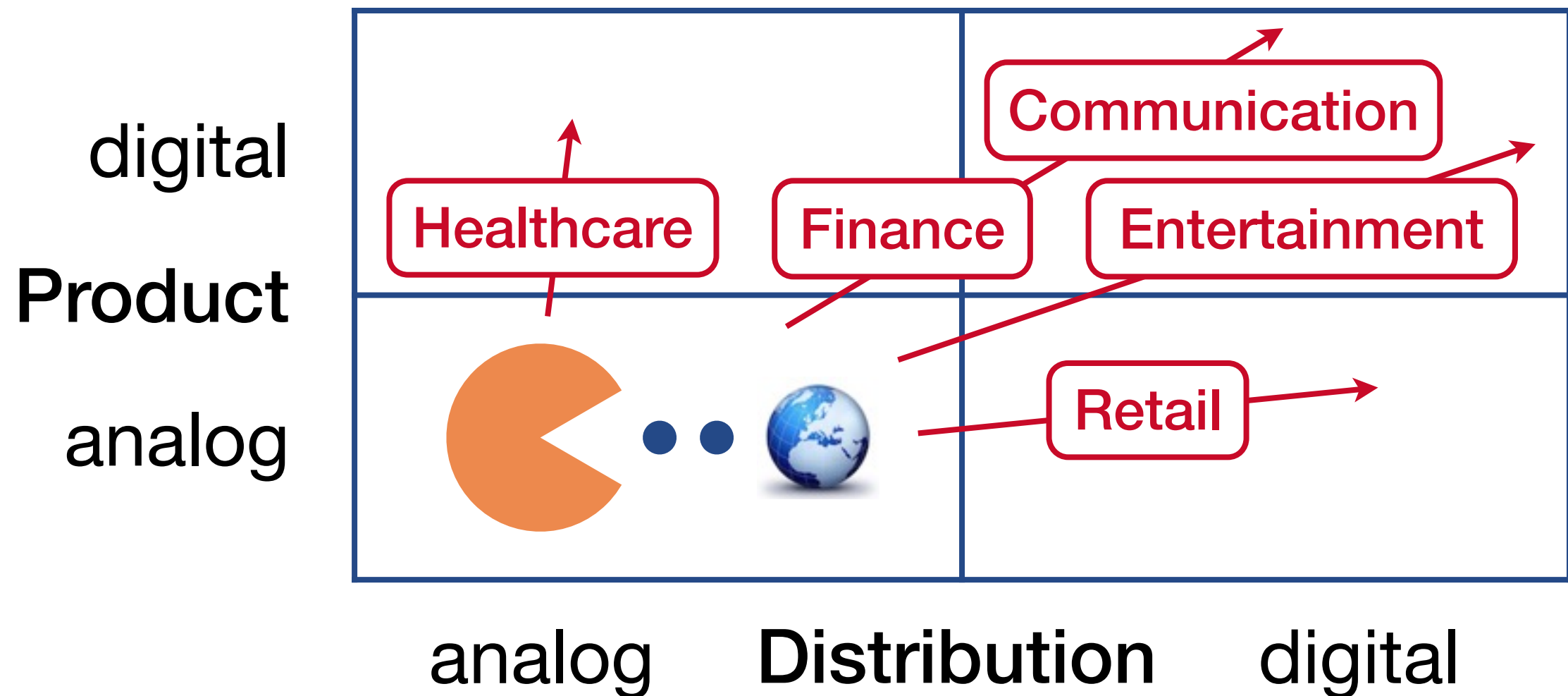


Machine Learning

A Short Introduction

Software is eating the world

... because it is more productive!





The bigger wave is just coming...

Machine learning will eat the world like nothing before it.

Machine Intelligence LANDSCAPE

CORE TECHNOLOGIES

ARTIFICIAL INTELLIGENCE



DEEP LEARNING



MACHINE LEARNING



NLP PLATFORMS



PREDICTIVE APIS



IMAGE RECOGNITION



SPEECH RECOGNITION



RETHINKING ENTERPRISE

SALES



SECURITY / AUTHENTICATION



FRAUD DETECTION



HR / RECRUITING



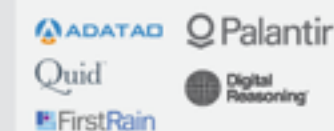
MARKETING



PERSONAL ASSISTANT



INTELLIGENCE TOOLS



RETHINKING INDUSTRIES

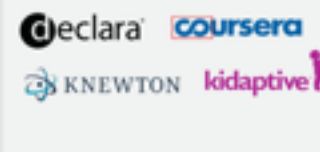
ADTECH



AGRICULTURE



EDUCATION



FINANCE



LEGAL



MANUFACTURING



MEDICAL



OIL AND GAS



MEDIA / CONTENT



CONSUMER FINANCE



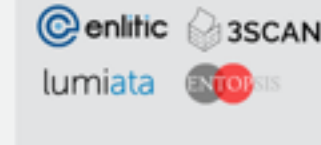
PHILANTHROPIES



AUTOMOTIVE



DIAGNOSTICS



RETAIL



RETHINKING HUMANS / HCI

AUGMENTED REALITY



GESTURAL COMPUTING



ROBOTICS



EMOTIONAL RECOGNITION



SUPPORTING TECHNOLOGIES

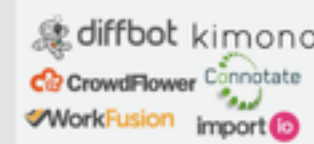
HARDWARE



DATA PREP



DATA COLLECTION



Computers have just learned ...

... how to see, read, write and classify.



Jeremy Howard
go.ted.com/bbZC

Machine Learning
A Short Introduction

5

Describes without errors

Describes with minor errors

Somewhat related to the image

Unrelated to the image



A person riding a motorcycle on a dirt road.



Two dogs play in the grass.



A skateboarder does a trick on a ramp.



A dog is jumping to catch a frisbee.



A group of young people playing a game of frisbee.



Two hockey players are fighting over the puck.



A little girl in a pink hat is blowing bubbles.



A refrigerator filled with lots of food and drinks.



A herd of elephants walking across a dry grass field.



A close up of a cat laying on a couch.



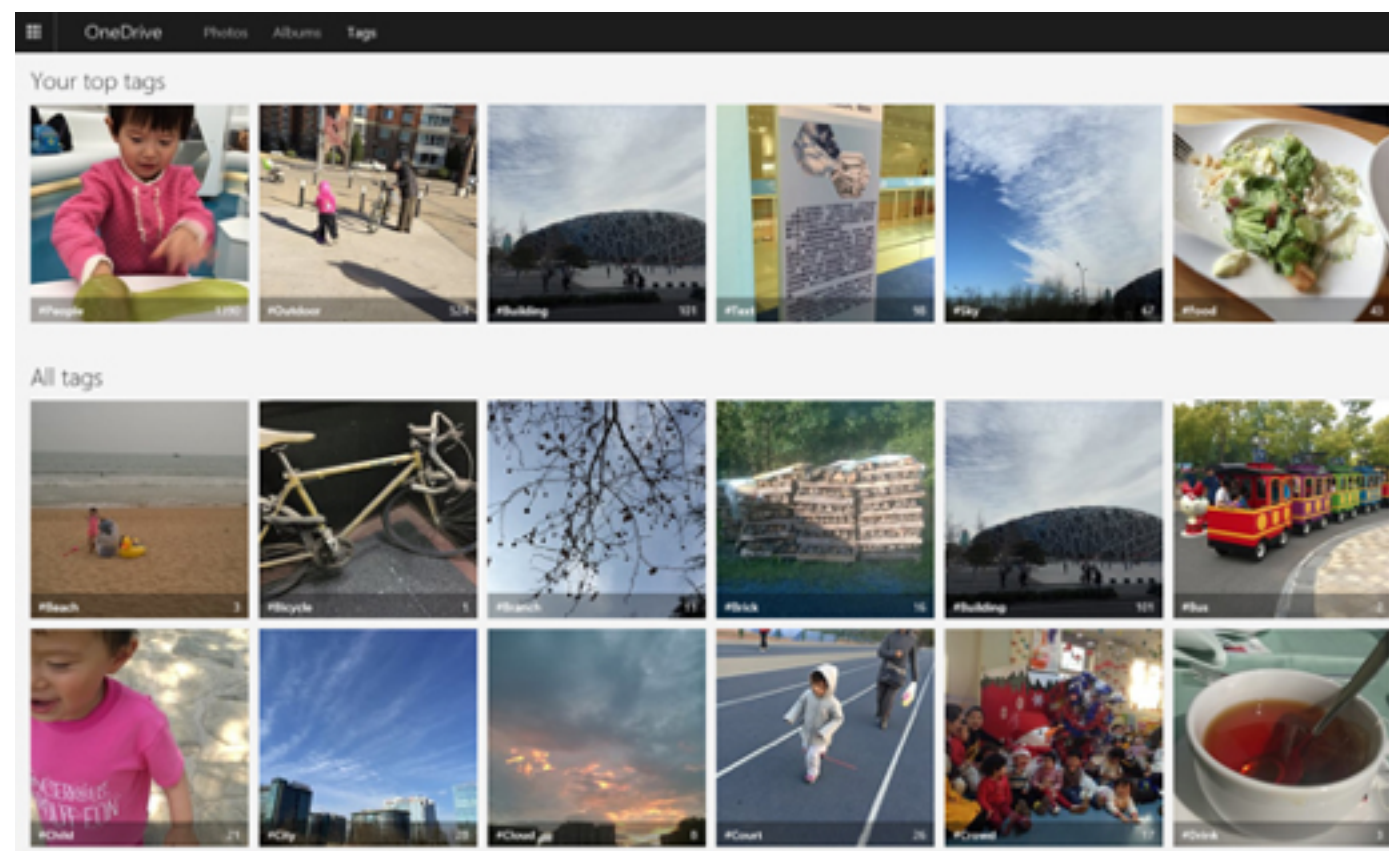
A red motorcycle parked on the side of the road.



A yellow school bus parked in a parking lot.

Superhuman Image Recognition

- With convolutional neural networks
- 1.2 m training images, ~ 30 layers



Outline

- Introduction to Topic
- Regression Analysis
- Reputation Systems
- Dimensionality Reduction
- Artificial Neural Networks



About Myself

- MSc ETH Zurich in Computer Science
- Focus on cryptography and compilers
- Thus I'm not an expert on these topics



Synapps





Introduction to Topic

Definitions and Mathematical Prerequisites

Machine

A machine runs an algorithm which is

- a procedure for
- solving a specified problem
- in a finite number of steps
- (i.e. eventually producing an output)

Learning

- Building predictive models from data
- Algorithms improve with “experience”
- Useful if you don’t know the solution
- **Machine Learning: Learn and predict**
- **Data Mining: Discover new properties**

Feedback Mechanism

Categorization based on feedback:

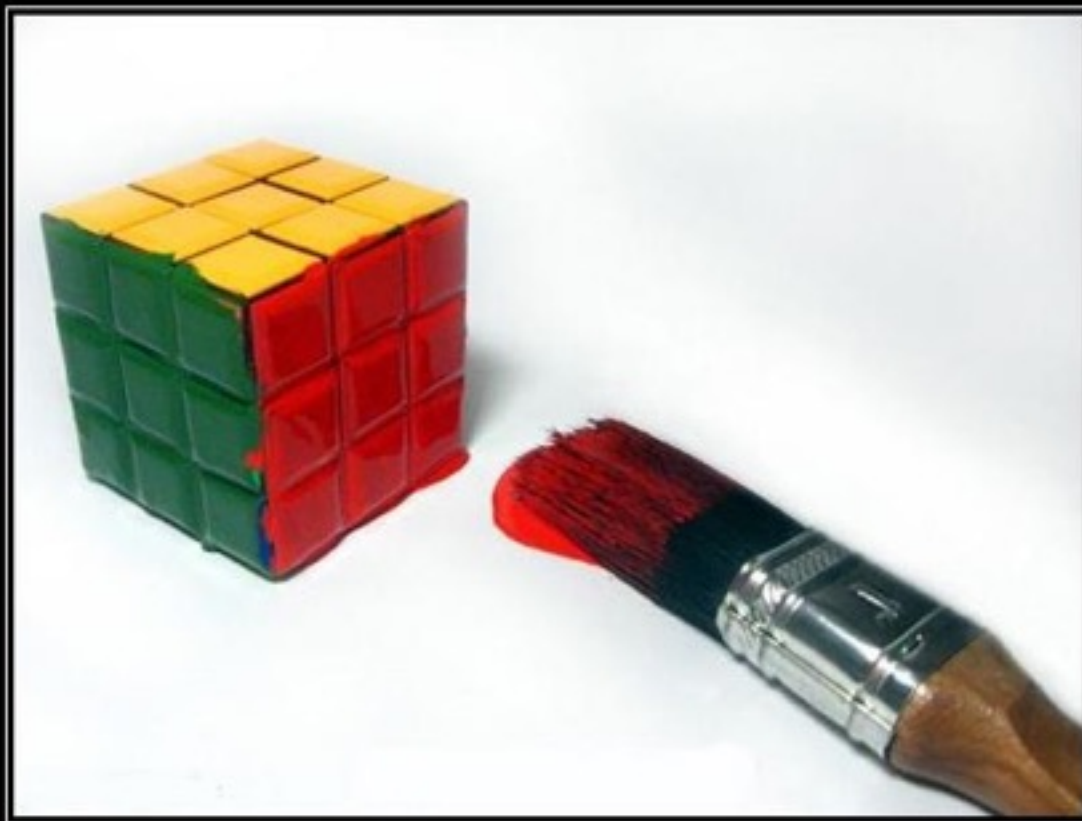
- **Supervised Learning:** Given a set of inputs & outputs, learn a general rule
- **Unsupervised Learning:** Learn the structure in input without training set
- **Reinforcement Learning:** Achieve a certain goal in dynamic environment

Tasks and Models

- **Classification:** Assign unseen input to discrete categories (supervised)
- **Regression:** Map the unseen input to continuous values (supervised)
- **Clustering:** Divide set of inputs into a number of groups (unsupervised)
- **Dimensionality Reduction:** Simplify

Math is your Friend

– not your enemy!

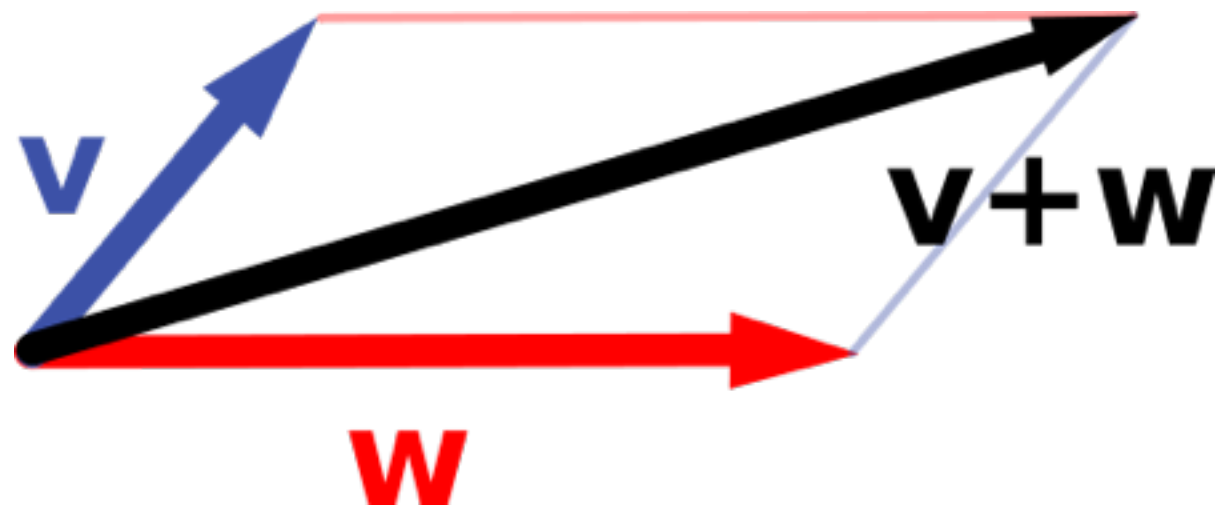
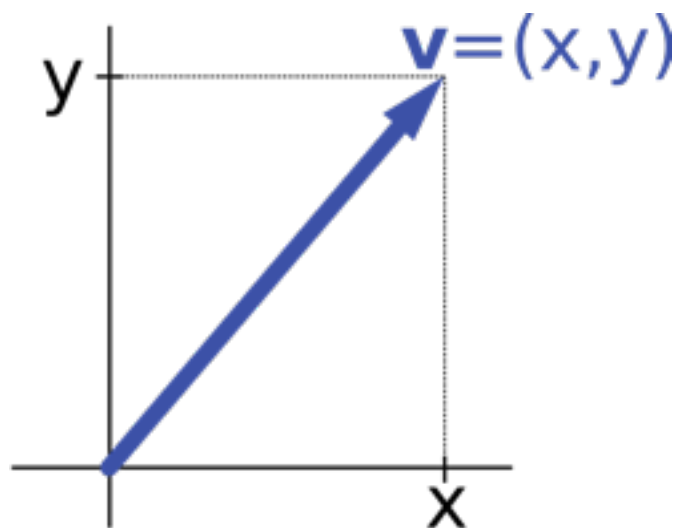


There are solutions:
even to the hardest problems

**KEEP
CALM
BECAUSE
MATH IS
AWESOME**

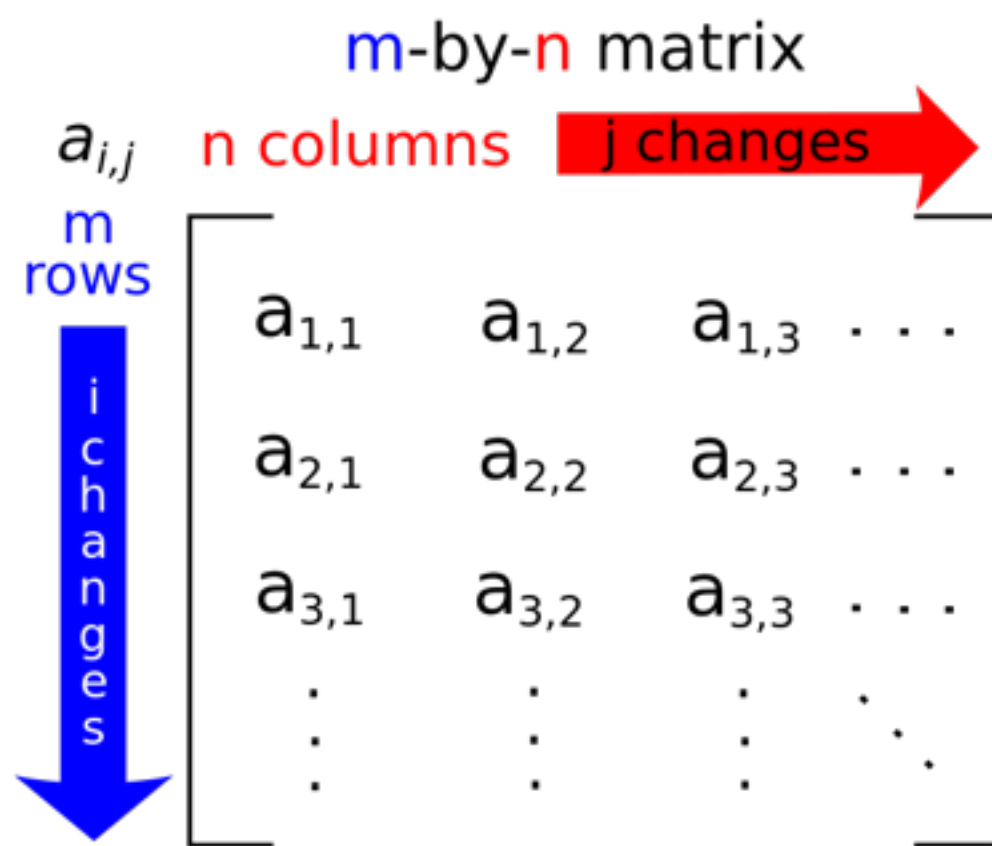
Dimensions and Vectors

- **Dimension:** A measurable extent of a space (e.g. a direction in 3D space)
- **Vector:** A point in space defined by a scalar value for each dimension



Matrices and Operations

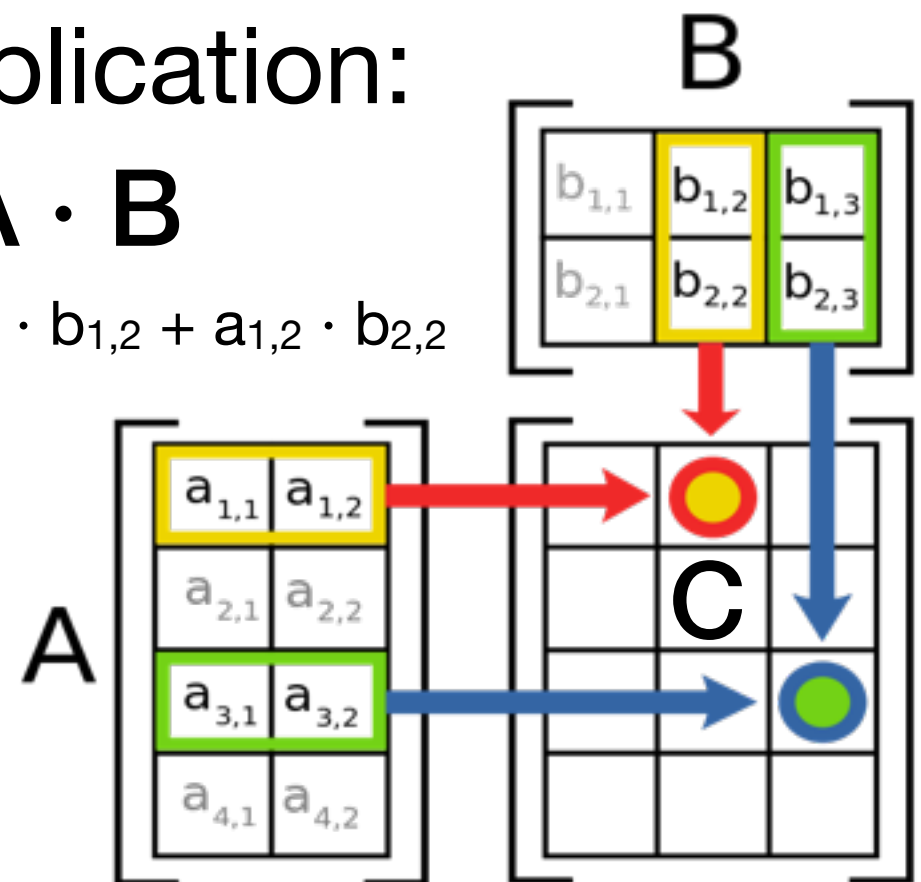
Matrix: 2-dimensional array of values
(a vector of vectors, one per column)



Multiplication:

$$C = A \cdot B$$

$$c_{1,2} = a_{1,1} \cdot b_{1,2} + a_{1,2} \cdot b_{2,2}$$



Scalar Product

- **Algebraic Definition:** Element-wise multiplication and then summation, i.e. $\mathbf{a} \cdot \mathbf{b} = a_1b_1 + a_2b_2 + \dots + a_nb_n$
- **Geometric Definition:** Product of the magnitudes and the cosine of angle between them: $\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos\theta$
- $\mathbf{a} \perp \mathbf{b} \Rightarrow \mathbf{a} \cdot \mathbf{b} = 0$ and $\mathbf{a} \cdot \mathbf{a} = \|\mathbf{a}\|^2$

Transpose

The transpose of a matrix A is another matrix A^T created by swapping the rows and columns: $[A^T]_{ij} = [A]_{ji}$

- $(A^T)^T = A$
- $(A + B)^T = A^T + B^T$
- $(AB)^T = B^T A^T$

Thus: $a \cdot b = a^T b$

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$$

Transformations

A matrix with n columns and m rows maps vectors from R^n to R^m : $y = Ax$

This is a linear transformation as

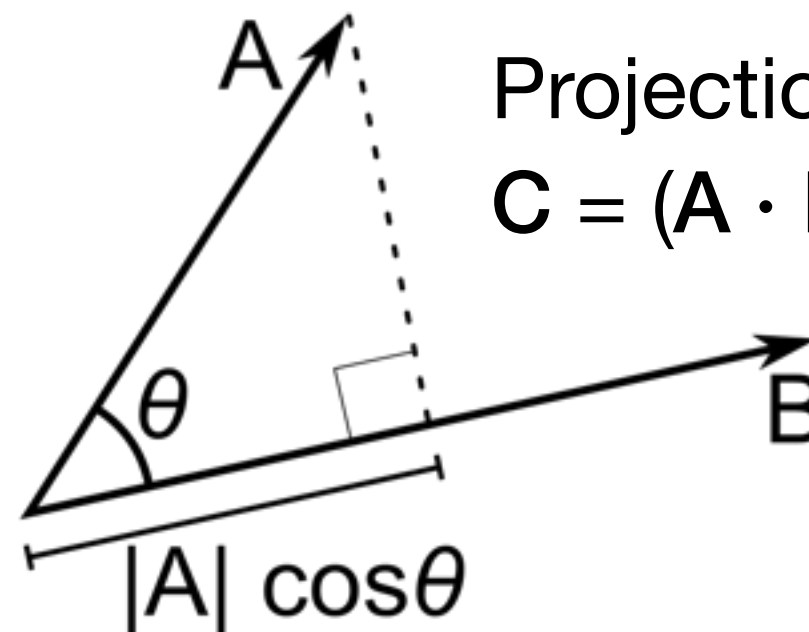
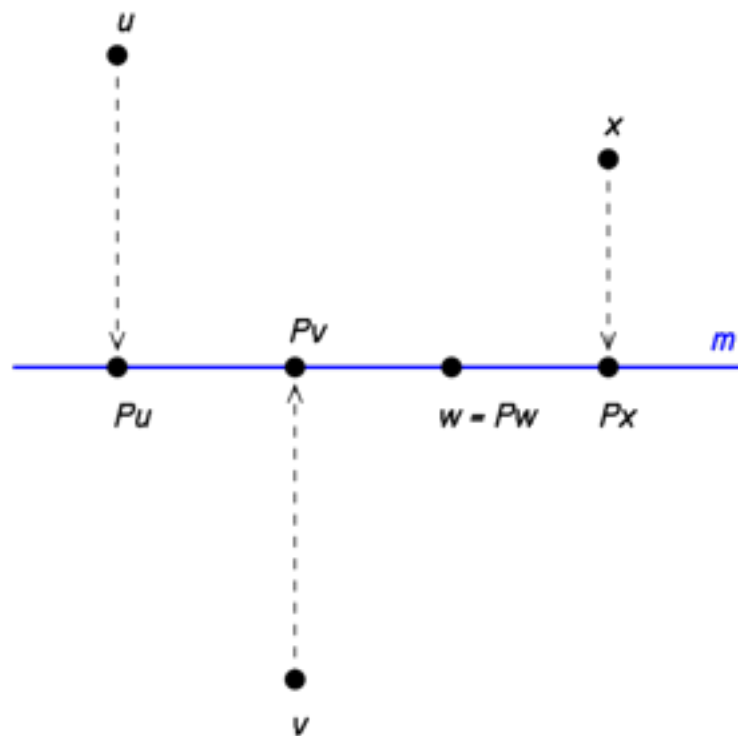
- $A(x + y) = Ax + Ay$ (additivity)
- $A(\alpha x) = \alpha Ax$ (homogeneity)

hold (with α being a scalar).

Projections

A projection P is a linear transformation with $P^2 = P$ (thus P is a square matrix).

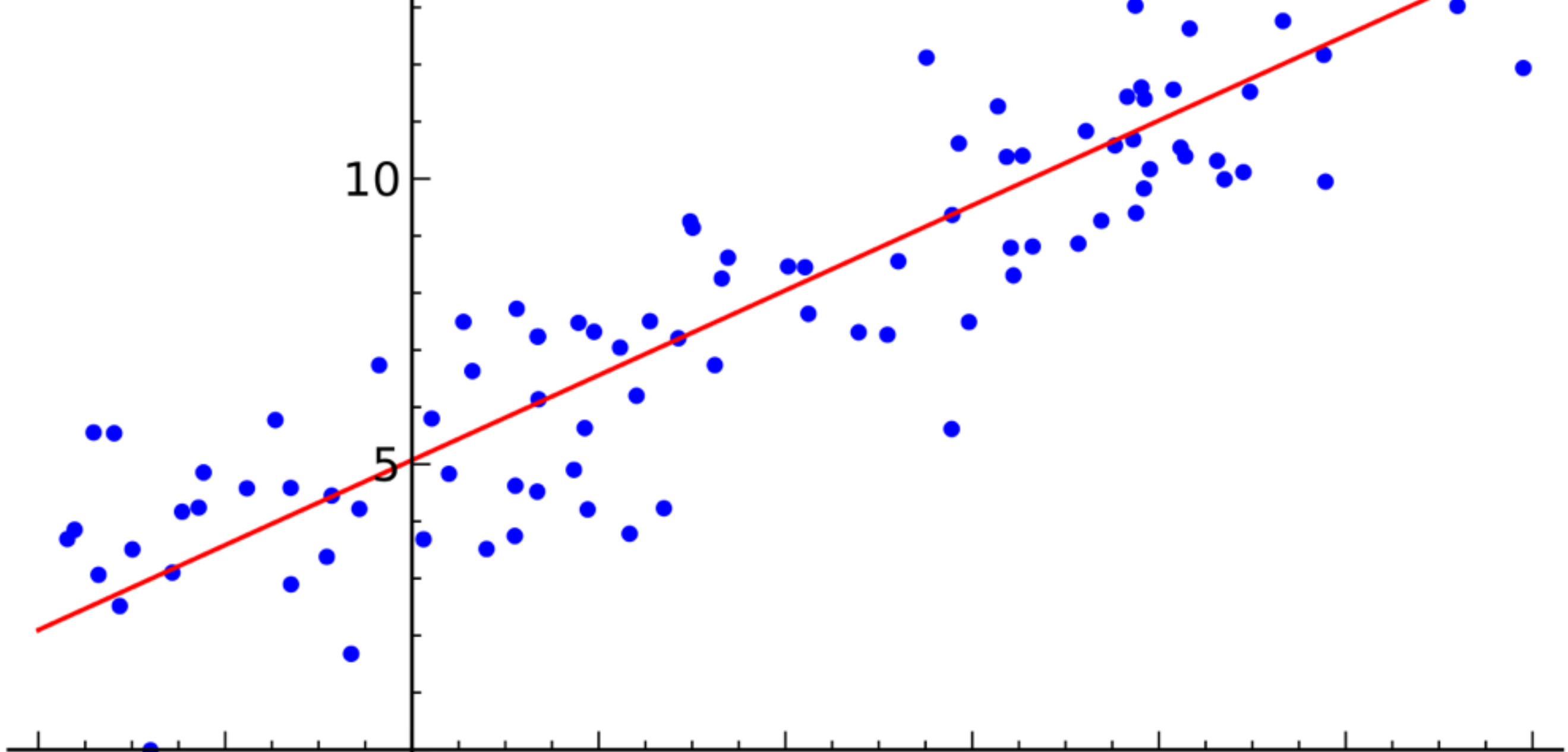
Example: $P = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$. $P \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x \\ y \\ 0 \end{pmatrix}$. $P^2 \begin{pmatrix} x \\ y \\ z \end{pmatrix} = P \begin{pmatrix} x \\ y \\ 0 \end{pmatrix} = \begin{pmatrix} x \\ y \\ 0 \end{pmatrix} = P \begin{pmatrix} x \\ y \\ z \end{pmatrix}$.



Projection of A on B :

$$C = (A \cdot B) B / \|B\|^2$$

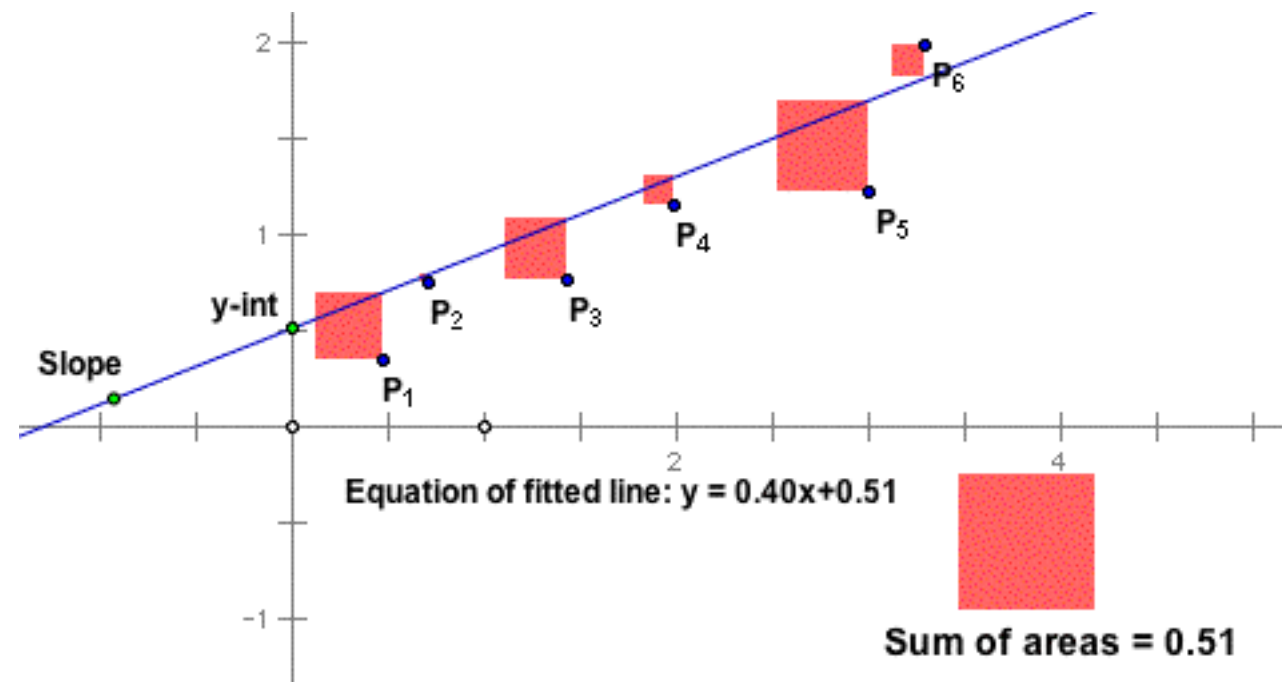
Normalization



Regression Analysis

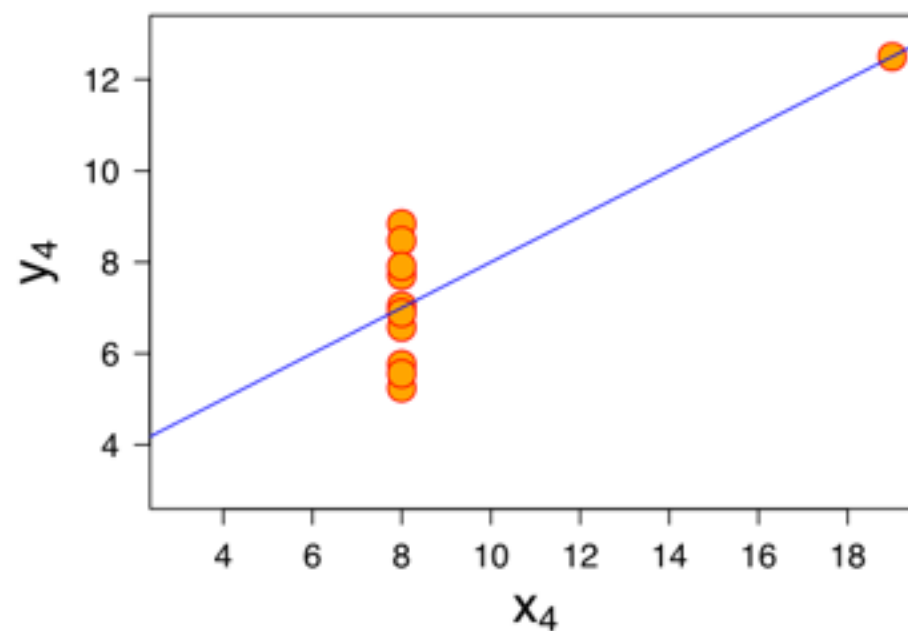
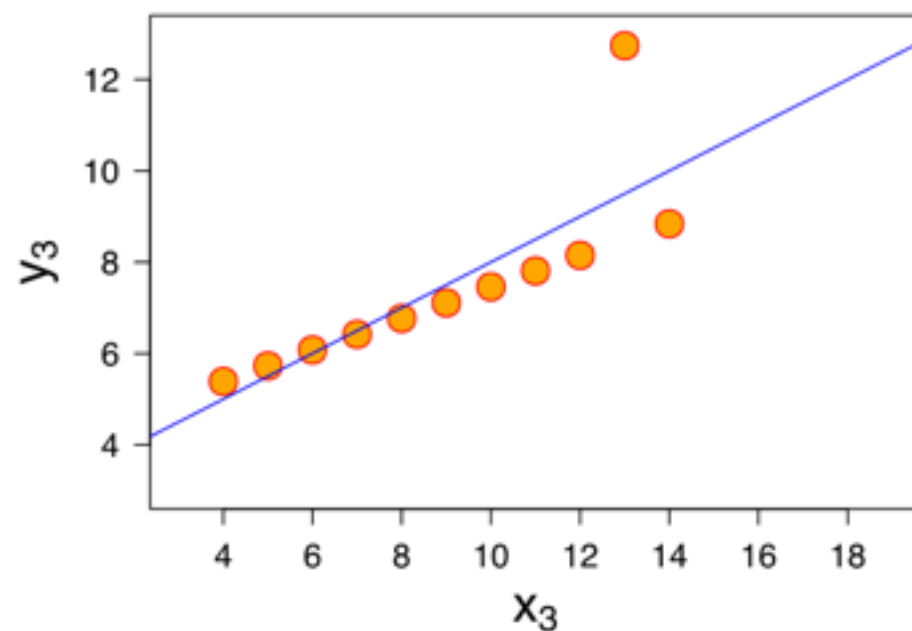
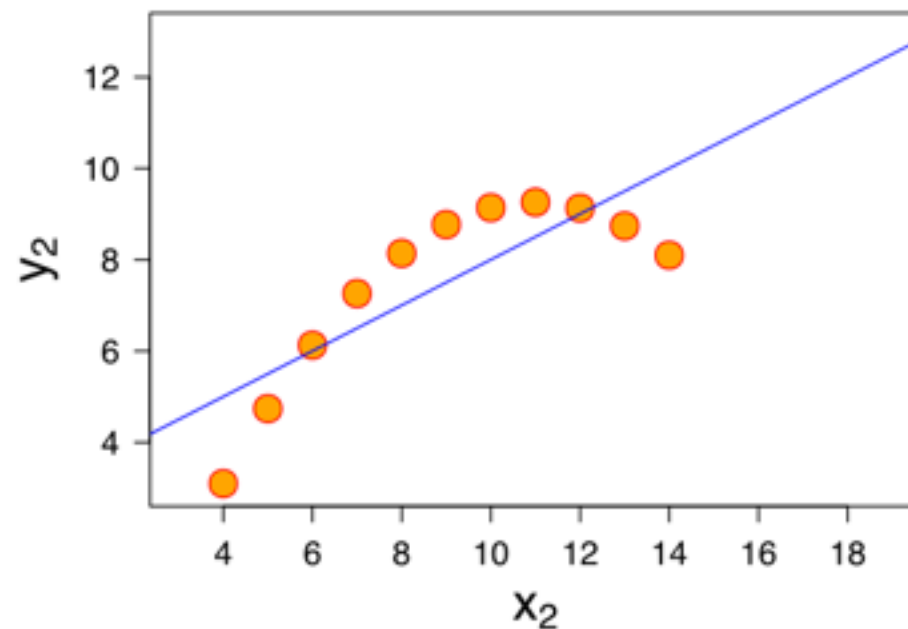
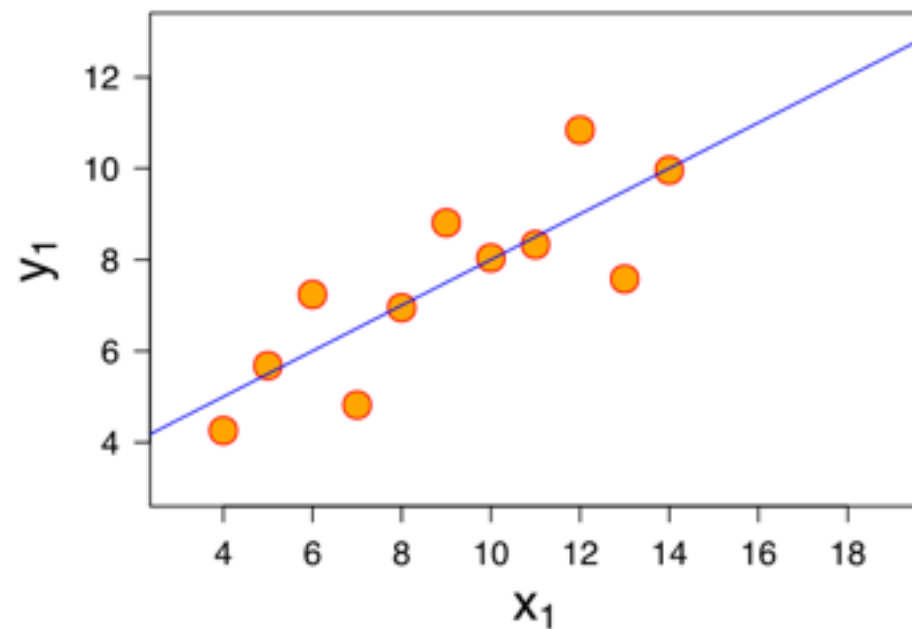
Solving Overdetermined Equations

Problem: Finding Trend Lines



Minimize the area of the squares!

Anscombe's Quartet



Anscombe's Quartet
en.wikipedia.org/wiki/Anscombe%27s_quartet

Machine Learning
Regression Analysis

System of Equations

m linear equations with *n* unknowns:

– System notation:

$$\begin{array}{ccccccc} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n & = & b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n & = & b_2 \\ \vdots & & \vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n & = & b_m. \end{array}$$

– Vector notation:

$$x_1 \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix} + \cdots + x_n \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

– Matrix notation:

$$A\mathbf{x} = \mathbf{b} \quad A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}, \quad \mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \quad \mathbf{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

Gaussian Elimination

Solve $Ax = b$ by multiplying and adding rows to one another and substitute back

System of equations	Row operations	Augmented matrix
$\begin{aligned} 2x + y - z &= 8 \\ -3x - y + 2z &= -11 \\ -2x + y + 2z &= -3 \end{aligned}$		$\left[\begin{array}{ccc c} 2 & 1 & -1 & 8 \\ -3 & -1 & 2 & -11 \\ -2 & 1 & 2 & -3 \end{array} \right]$
$\begin{aligned} 2x + y - z &= 8 \\ \frac{1}{2}y + \frac{1}{2}z &= 1 \\ 2y + z &= 5 \end{aligned}$	$\begin{aligned} L_2 + \frac{3}{2}L_1 &\rightarrow L_2 \\ L_3 + L_1 &\rightarrow L_3 \end{aligned}$	$\left[\begin{array}{ccc c} 2 & 1 & -1 & 8 \\ 0 & 1/2 & 1/2 & 1 \\ 0 & 2 & 1 & 5 \end{array} \right]$
$\begin{aligned} 2x + y - z &= 8 \\ \frac{1}{2}y + \frac{1}{2}z &= 1 \\ -z &= 1 \end{aligned}$	$L_3 + -4L_2 \rightarrow L_3$	$\left[\begin{array}{ccc c} 2 & 1 & -1 & 8 \\ 0 & 1/2 & 1/2 & 1 \\ 0 & 0 & -1 & 1 \end{array} \right]$

Solution: Orthogonal Projection

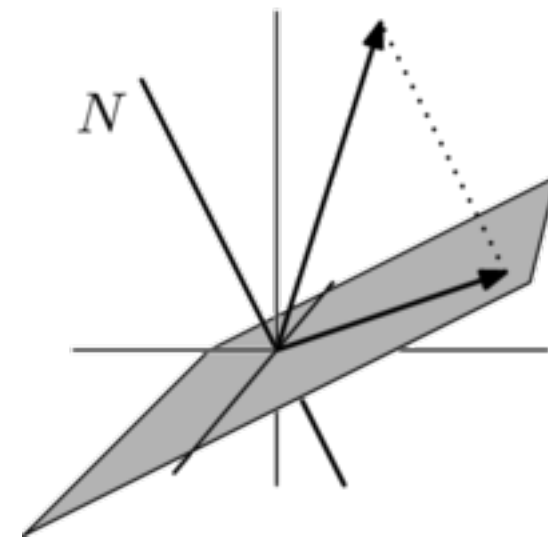
Solve overdetermined linear system

$Ax = y$ so that the residual vector

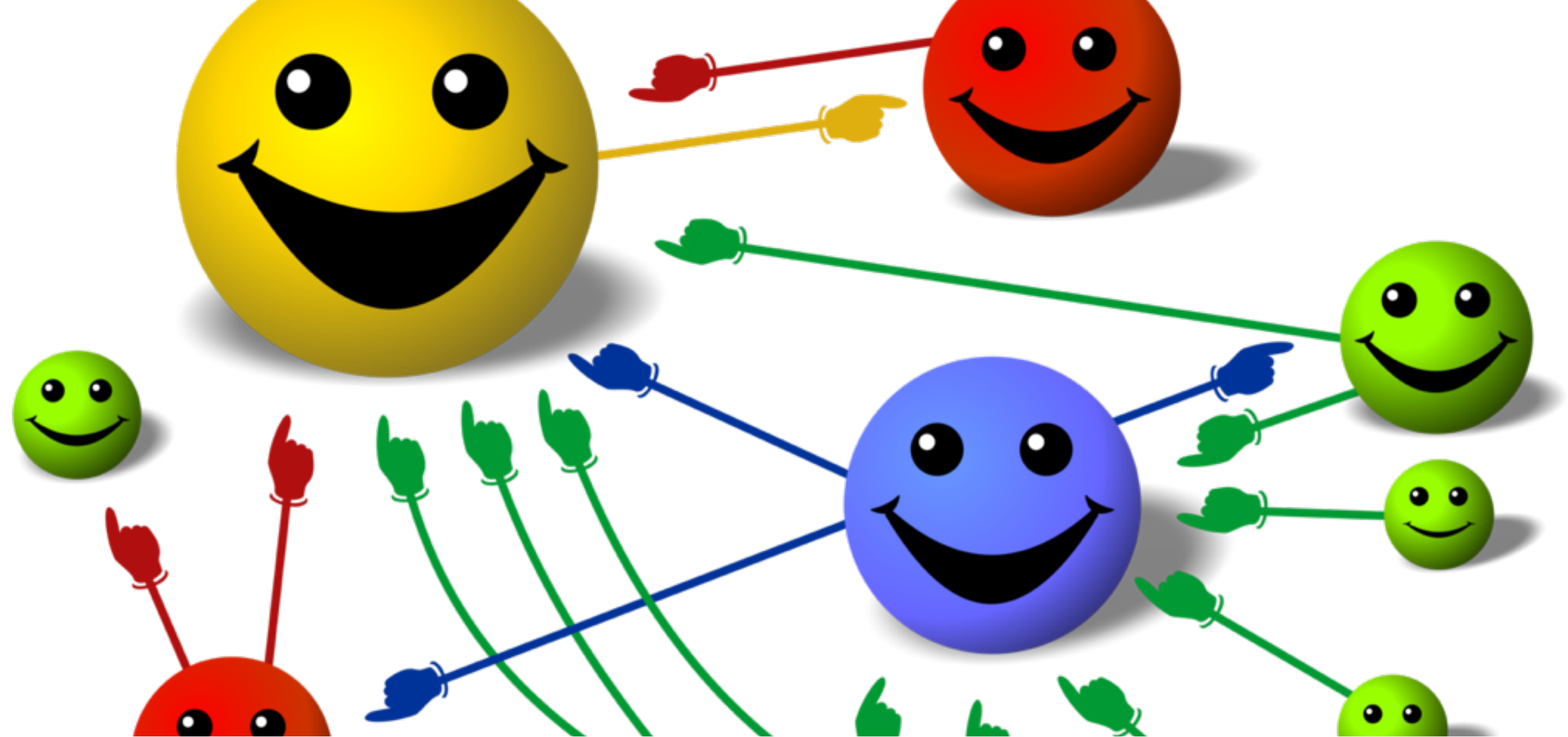
$r = Ax - y$ is as small as possible.

Project y onto the columns of A :

$A^T Ax = A^T y$ and $x = (A^T A)^{-1} A^T y$.



Works for polynomials of all degrees.



Reputation Systems

Eigenvectors of Adjacency Matrix

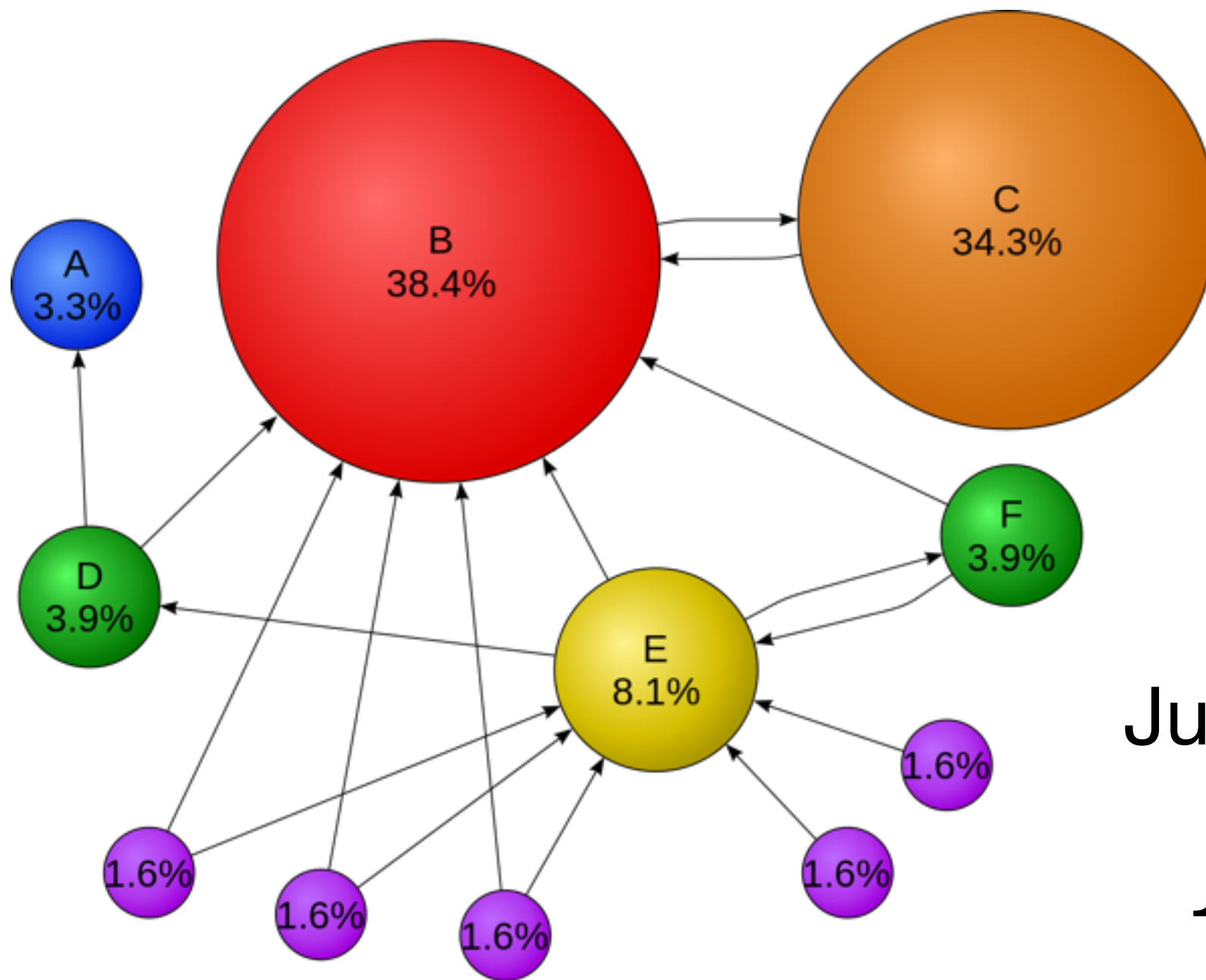
Problem: Determine Reputation

Compute a reputation score based on opinions by other entities about subject

Basic idea: Opinions of more reputable entities should count more than others

Applications: PageRank by Google Inc.

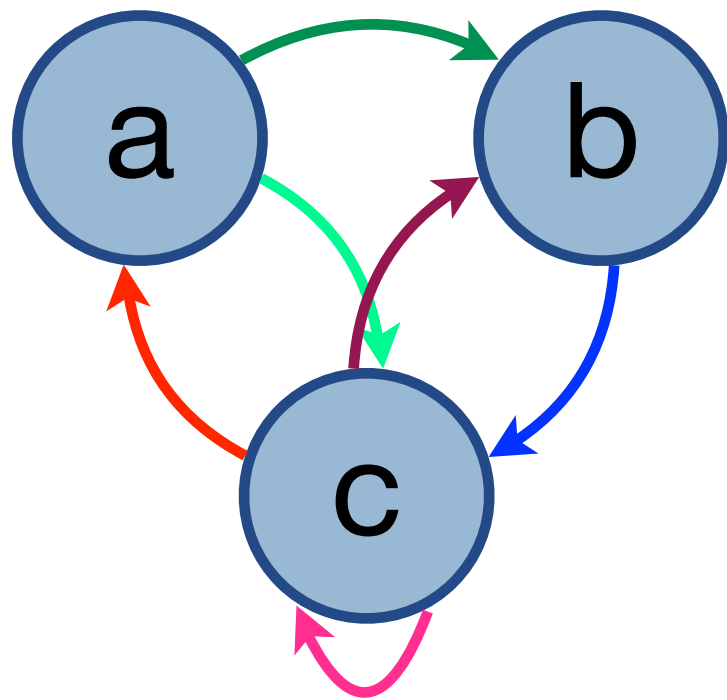
Graph with Nodes and Edges



**Abstract
& rethink!**

Prevent sinks:
Jump to arbitrary
page with e.g.
15% likelihood!

Adjacency Matrix



$A =$

	a	b	c
a	0	0	1
b	1	0	1
c	1	1	1
Σ	2	1	3

$p =$

a	1
b	0
c	0

Normalize A : $A' =$

	a	b	c
a	0	0	0.3
b	0.5	0	0.3
c	0.5	1	0.3
Σ	1	1	1

Transition:
 $p' = A' \cdot p$

Probabilistic Walk

- Make columns of A add up to 1
- Start at an arbitrary node
- Follow all outgoing edges
- Thus $\mathbf{p}_{\text{new}} = \mathbf{A} \mathbf{p}_{\text{old}}$
- Repeat indefinitely
- Converges to $\mathbf{p} = \mathbf{A} \mathbf{p}$

$$\mathbf{p} =$$

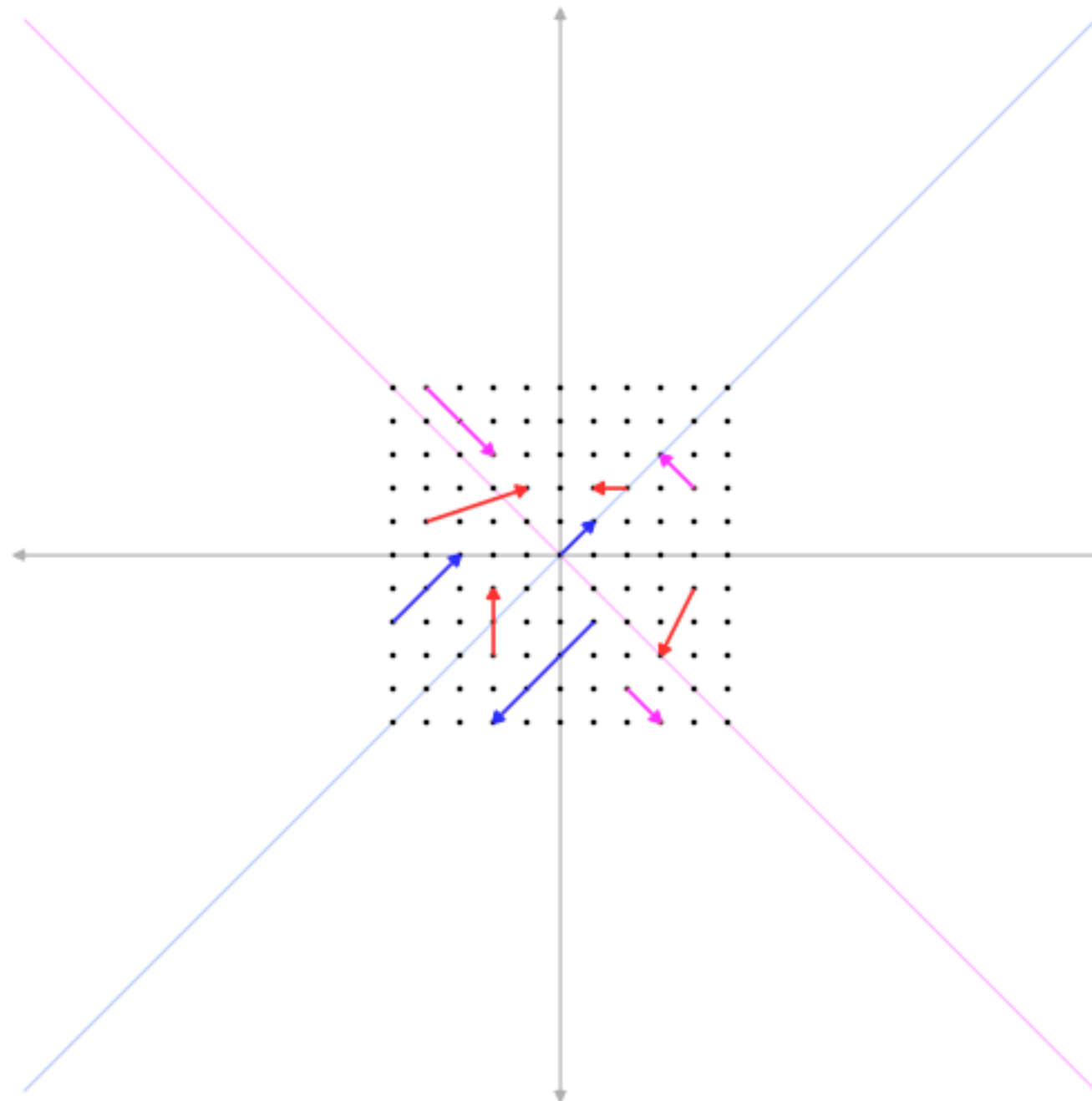
a	0.18
b	0.27
c	0.55

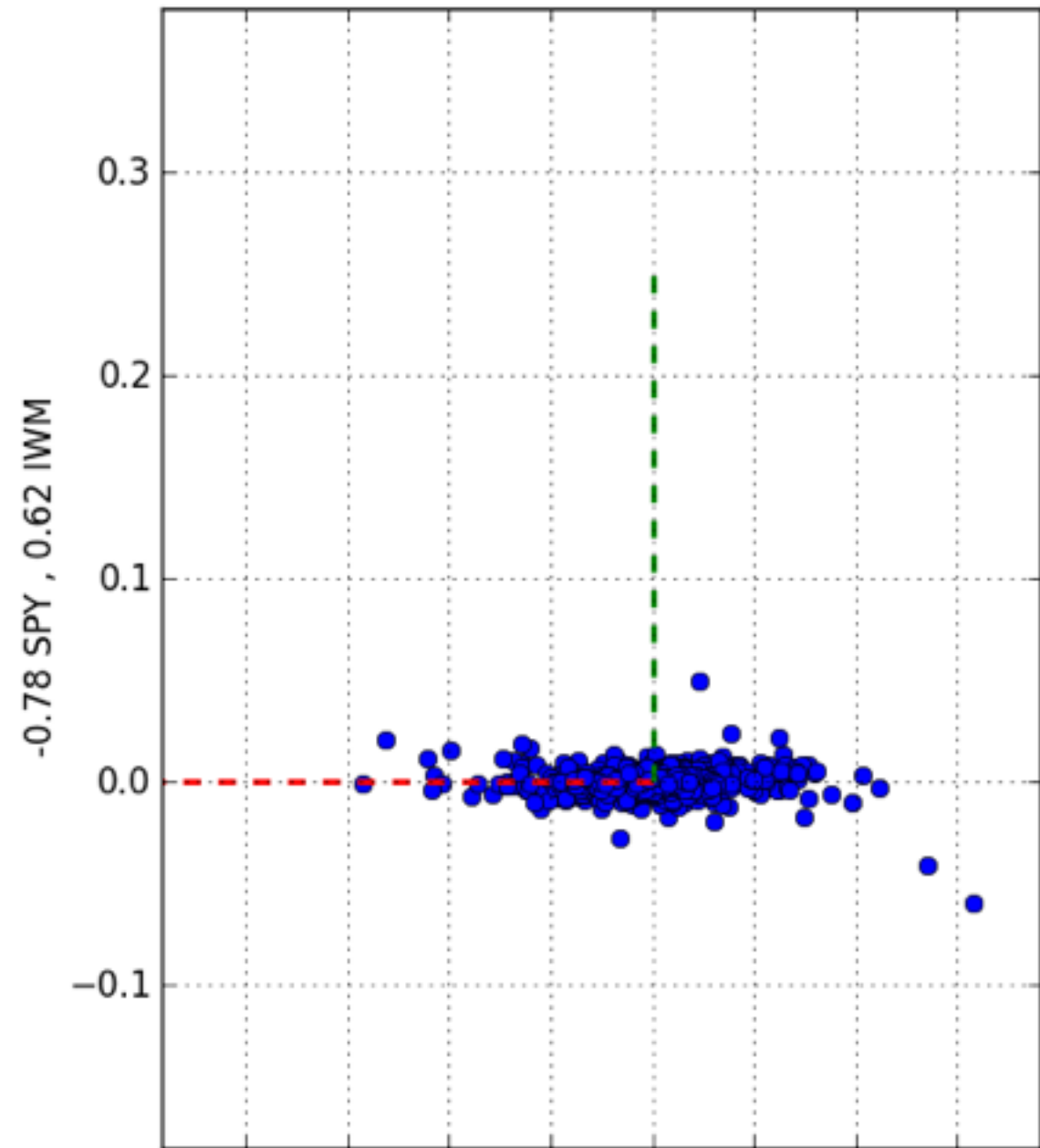
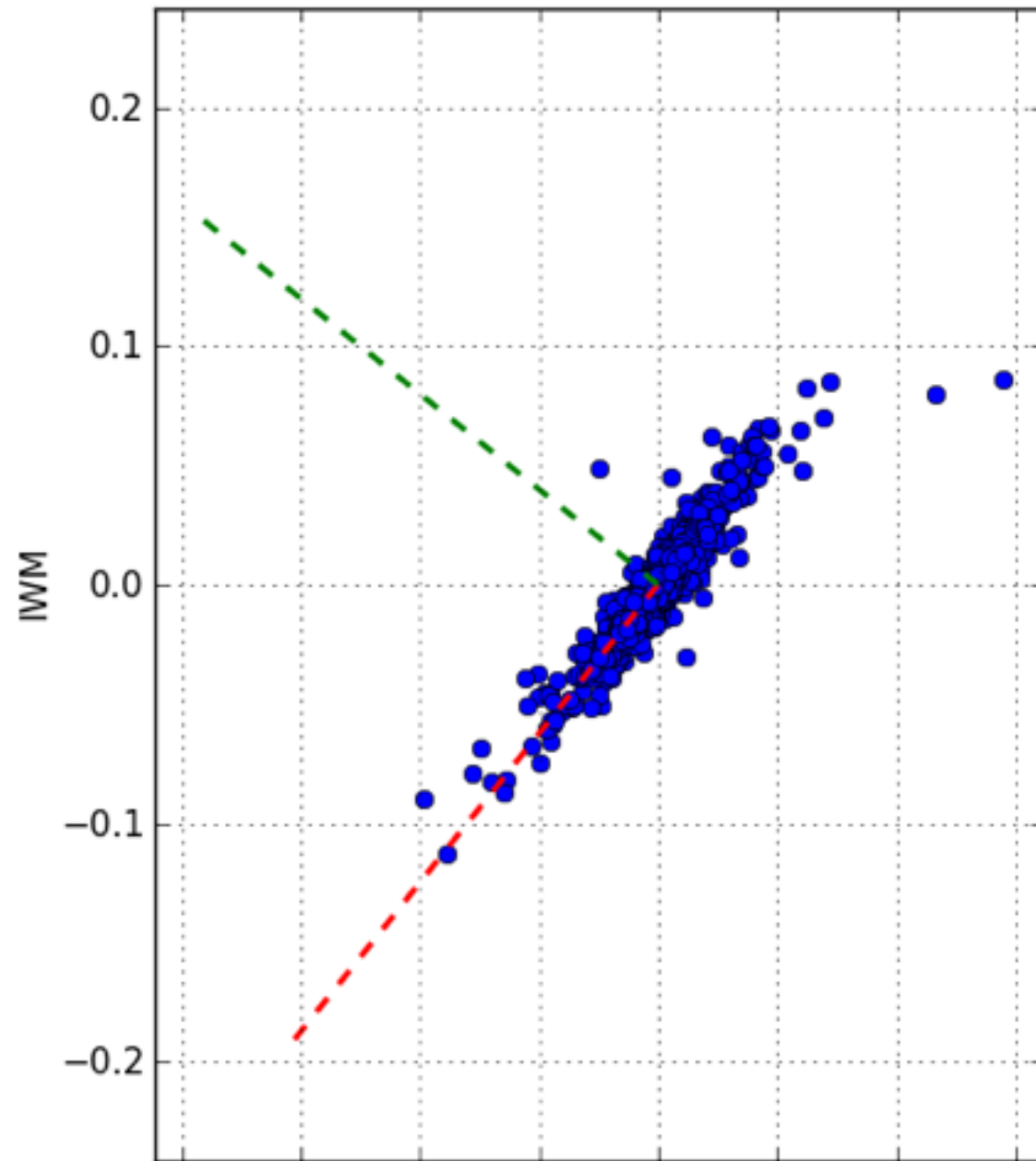
Solution: Compute Eigenvector

$$\text{Solve equation } \mathbf{Av} = \lambda \mathbf{v}$$

- $\mathbf{v}$ is called an eigenvector of A
- λ is its corresponding eigenvalue
- Calculate with characteristic polynomial of square matrix A

Eigenvector Visualization

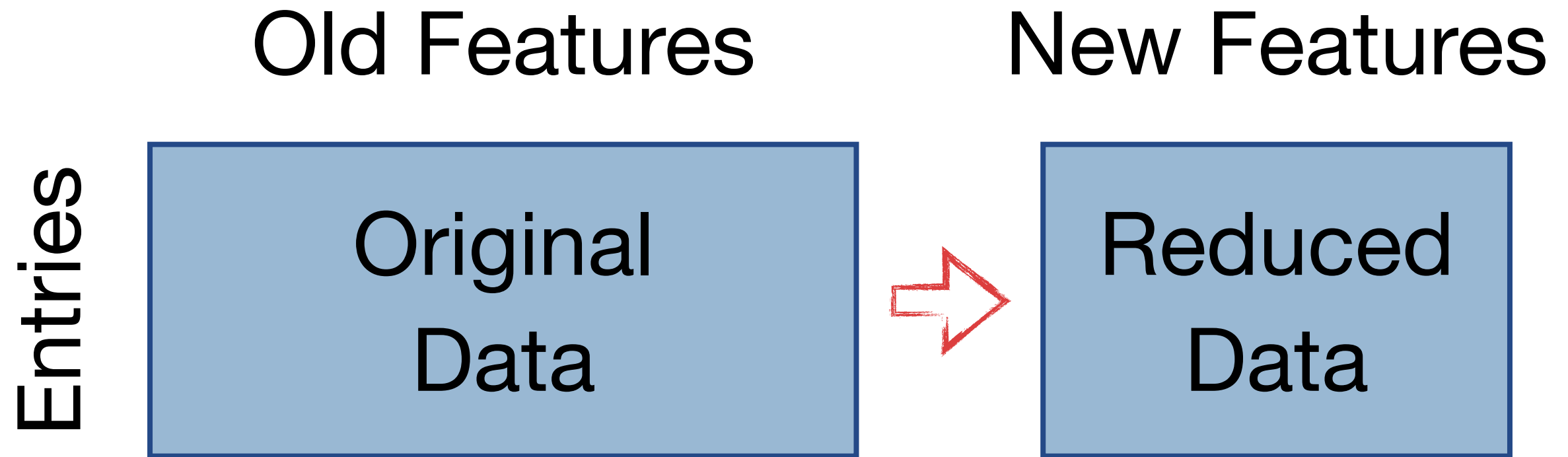




Dimensionality Reduction

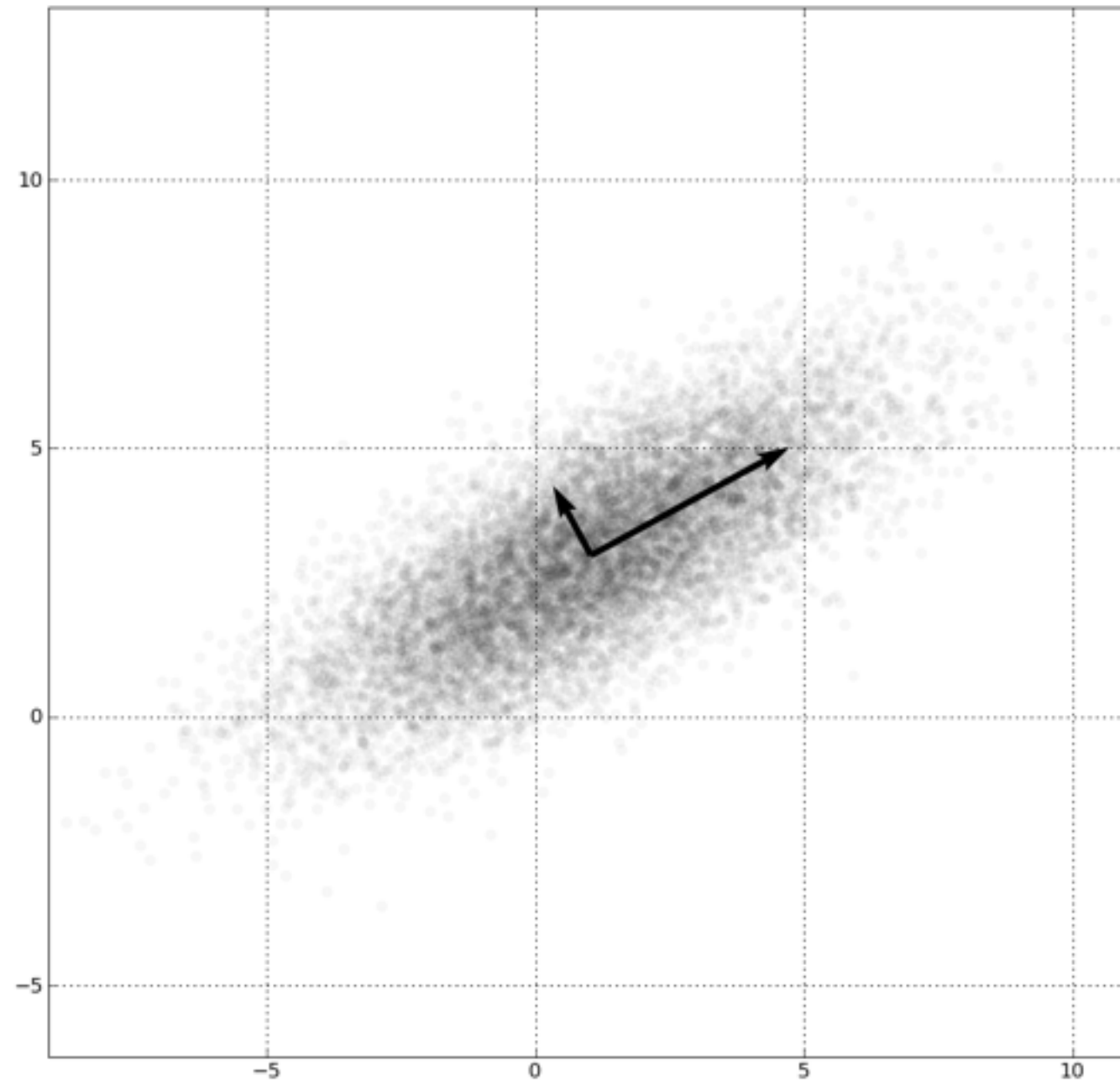
Projecting Data with Principal Component Analysis

Goal: Reduce Dimensionality



retain as much information as possible
with as little information as possible ...

Principal Component Analysis



Covariance Matrix

- Calculate mean of n data vectors

$$\bar{\mathbf{x}} = (\mathbf{x}_1 + \mathbf{x}_2 + \dots + \mathbf{x}_n) / n, \quad \bar{\mathbf{X}} = [\bar{\mathbf{x}}, \dots, \bar{\mathbf{x}}]$$

- Calculate the covariance matrix

$$\mathbf{C} = \hat{\mathbf{X}} \cdot \hat{\mathbf{X}}^T / n \text{ with } \hat{\mathbf{X}} = \mathbf{X} - \bar{\mathbf{X}}$$

- Compute the matrix of eigenvectors

$$\mathbf{C}\mathbf{V} = \mathbf{V}\mathbf{D}; \mathbf{D} \text{ contains eigenvalues } \therefore$$

- Rearrange: Decreasing eigenvalues

Optimal Transformation

- **Goal:** Find unit vector u that maximiz. *variance* of data when projected on u
- **Variance:** $(u^T \cdot \hat{X}) \cdot (u^T \cdot \hat{X})^T / n = u^T C u$
- Set $\lambda = u^T C u$, thus $C u = \lambda u$ ($U^{-1} = U^T$)
- The eigenvector u with the largest eigenvalue is the principal component!

Recommendation Systems

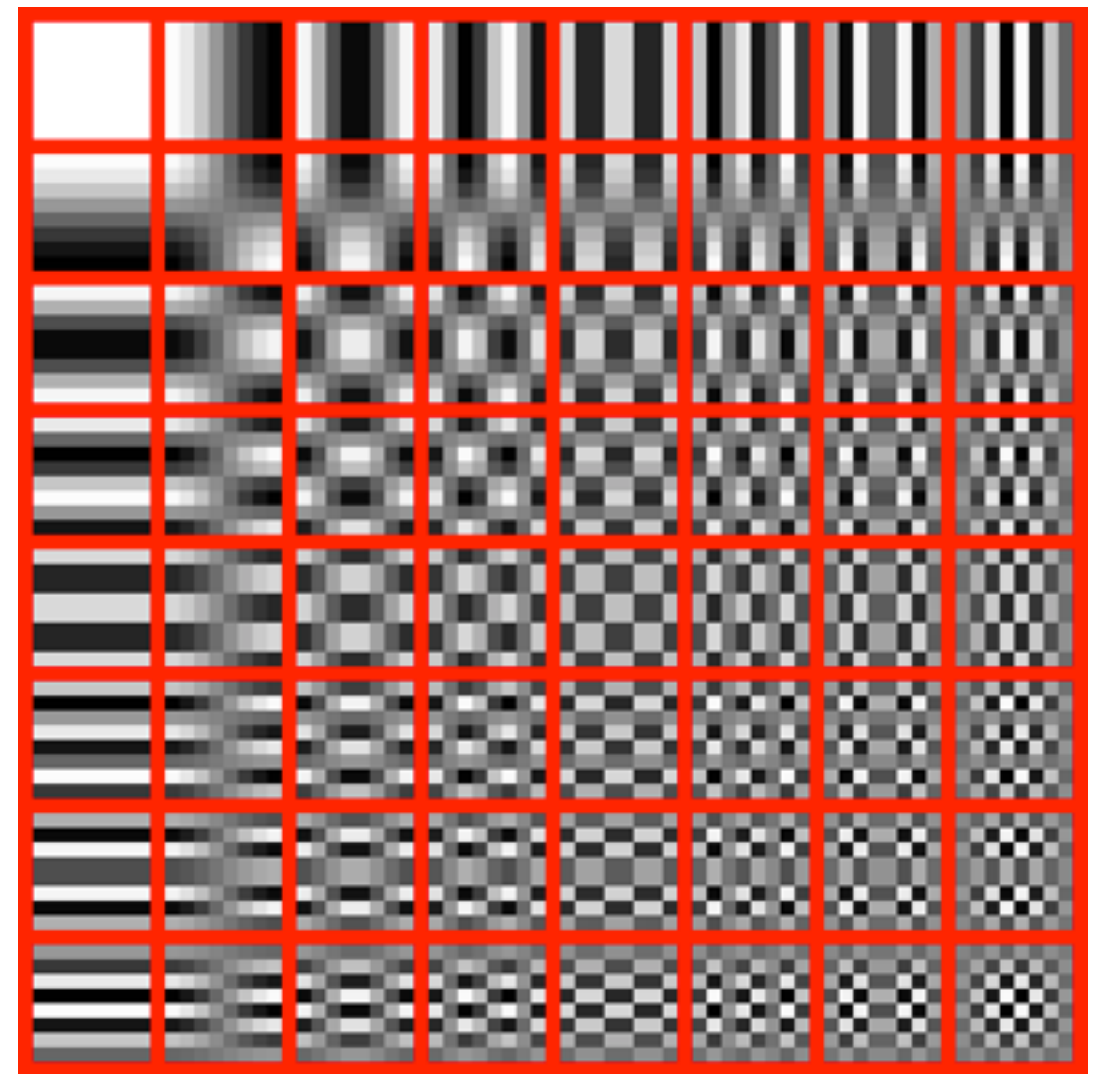
Example: If each song is a dimension, a user's taste can be viewed as vector.

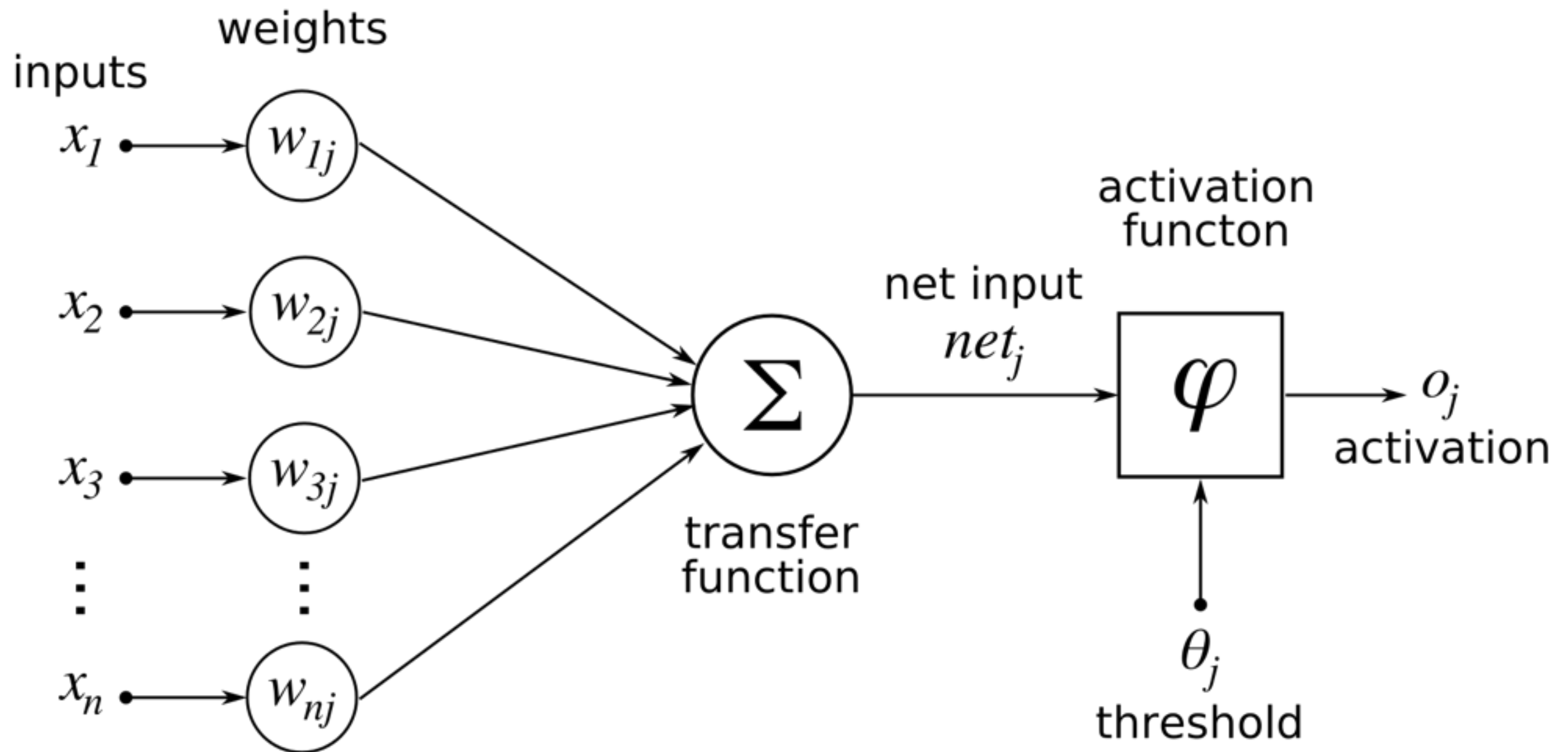
Observation: As groups of users rate the same kind of songs high and low, try to distill the tastes as base vectors.

Apply Principal Component Analysis!

Lossy Compression

- Downside: New base vectors need to be stored to recover the data
- Solution: Choose appropriate base vectors (in case of JPEG: DCT)





Artificial Neural Networks

Optimizing Functions with Gradient Descent

Popularized: Deep Learning

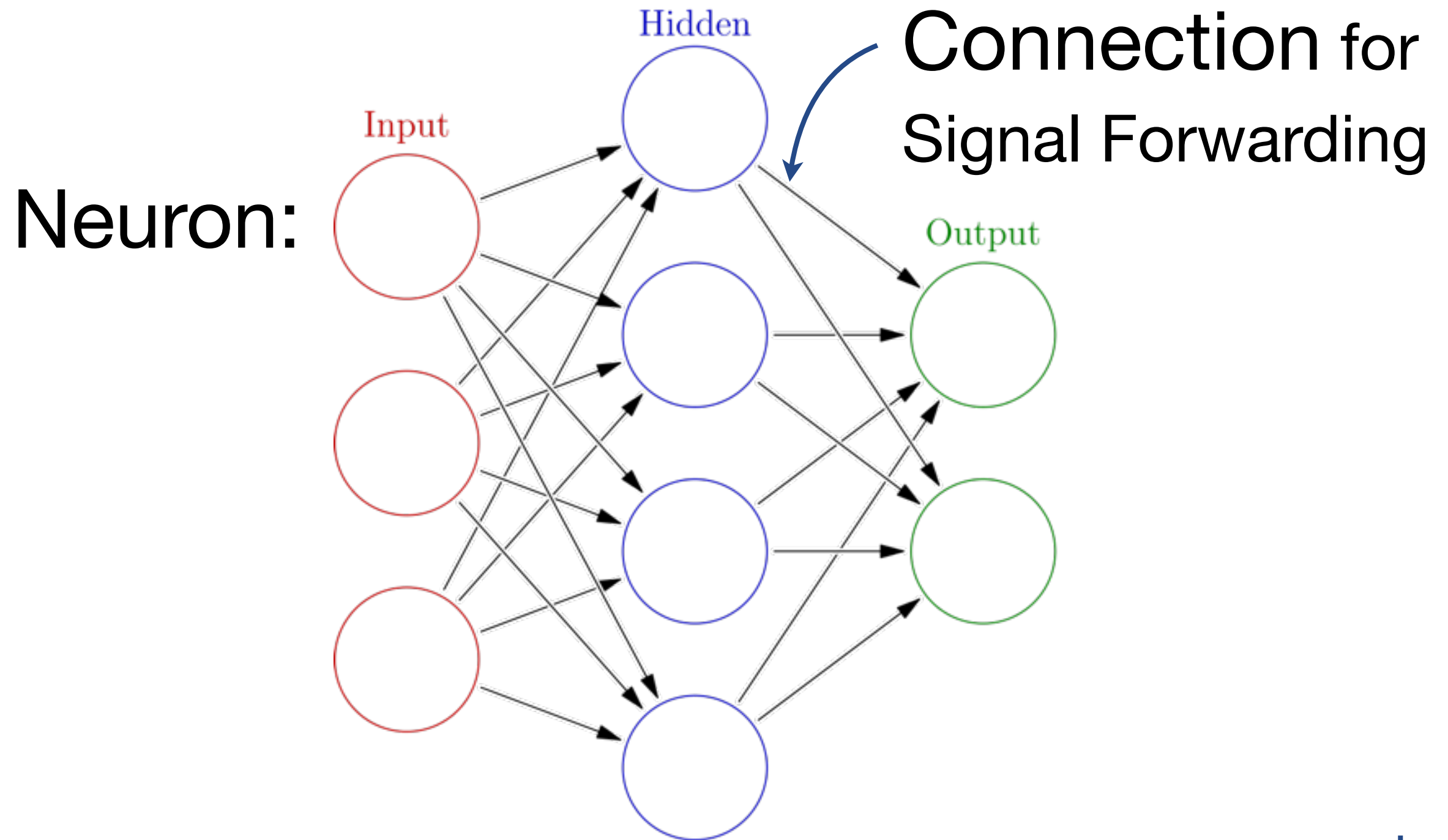
Artificial Neural Networks (ANNs) are statistical learning algorithms inspired by biological neural networks.

ANNs are often used to approximate unknown functions that can depend on a large number of inputs and are hard to solve with handmade rules.

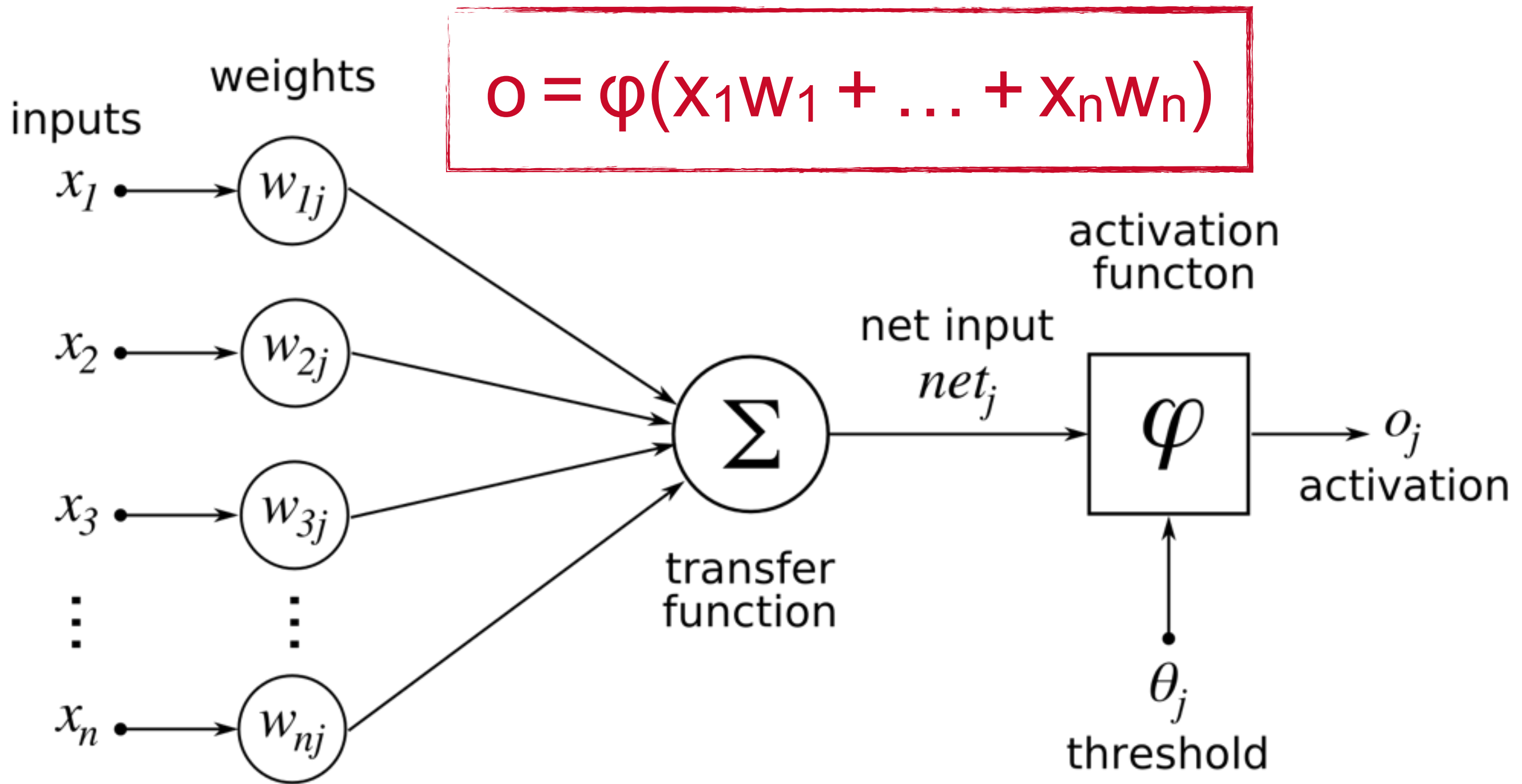
Types of Artificial Neural Nets

- **Feedforward Neural Networks:**
Connections do not form any cycles
- **Convolutional Neural Networks:**
Also acyclic but with shared weights
- **Recurrent Neural Networks:**
With cycles to learn temporal pattern

Basic Setup of Neurons

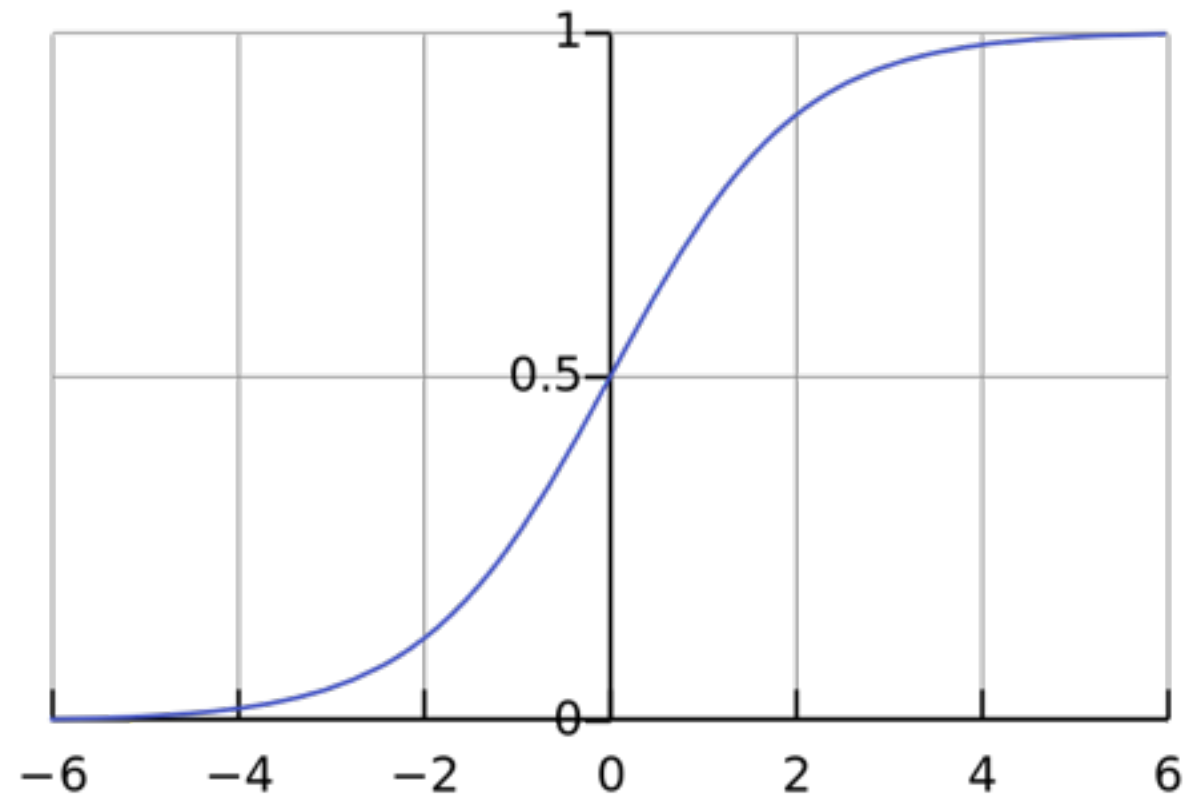


Activation Function



Activation Functions

- May not be linear or layers collapse
- Sigmoid functions like $f(x) = (1 + e^{-x})^{-1}$
- Also popular:
rectified linear
 $f(x) = \max(0, x)$
with threshold



Optimization Problem

Goal: Find weights that minimize the mean squared error $E = \frac{1}{2} (f(\mathbf{x}) - y)^2$

Given search space and **cost function**, apply ordinary optimization algorithms:

- Evolutionary Algorithm
- Gradient Descent

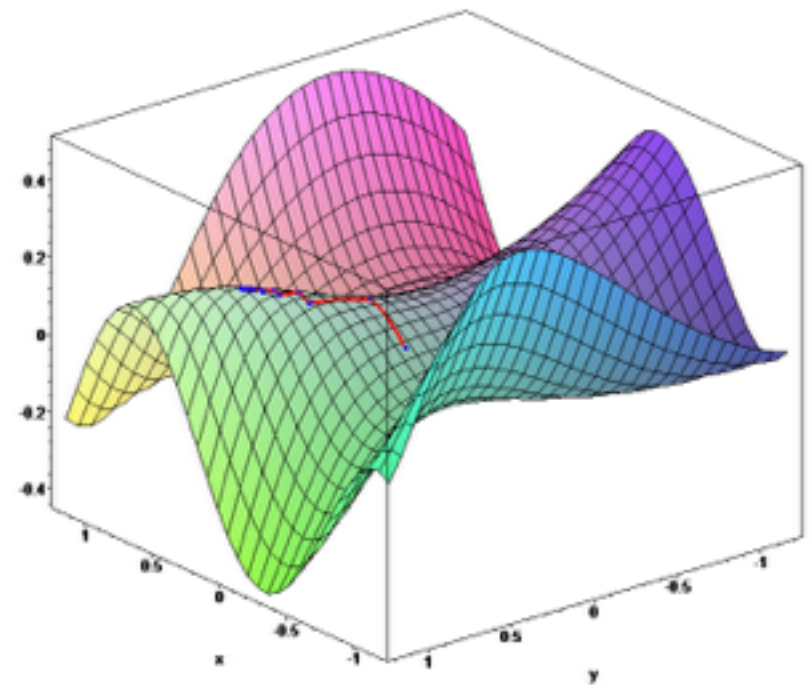
Evolutionary Algorithm

Inspired by biological evolution, apply **reproduction, mutation, recombination and selection** with the mean squared error as **fitness function** on parameters.

- No assumptions made about space
- Difficulty in finding a good crossover

Gradient Descent

- **Goal:** Find minimum of function $F(\mathbf{x})$
- Take steps proportional to negative of the gradient: $\mathbf{x}_2 = \mathbf{x}_1 - \gamma \nabla F(\mathbf{x}_1)$
- Only local minimum
- Function needs to be differentiable



Partial Derivative

Derivative with respect to one variable

Example: $f(x, y) = x^2 + xy + y^2$, then the partial derivative wrt. x is $\partial f / \partial x = 2x + y$

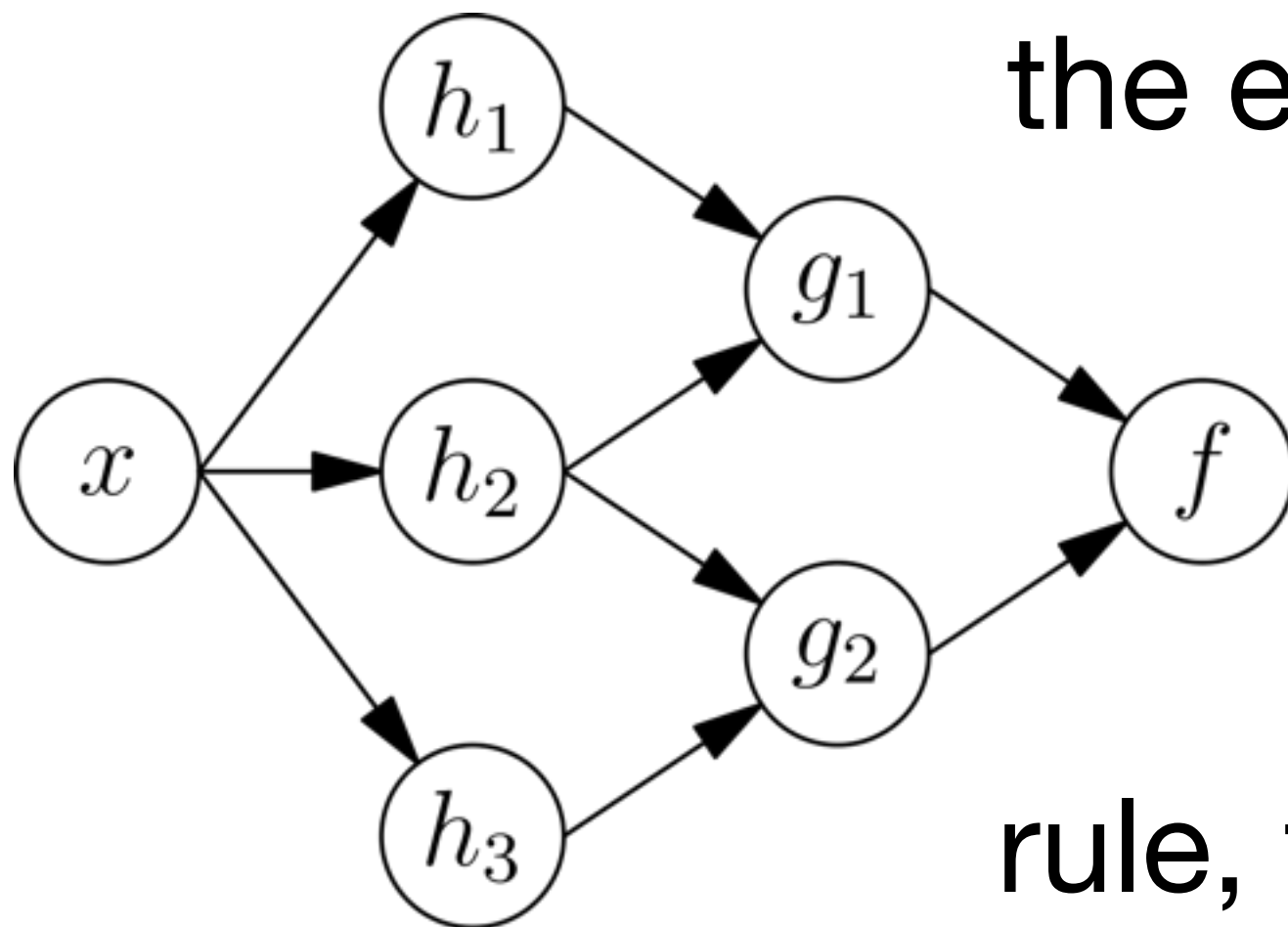
Nabla symbol ∇ denotes the gradient:

$\nabla f(x_1, \dots, x_n) = \text{vector } (\partial f / \partial x_1, \dots, \partial f / \partial x_n)$

Chain rule: $(f(g(x)))' = f'(g(x)) \cdot g'(x)$

Backpropagation

Calculate the gradient of the error with respect to each weight.

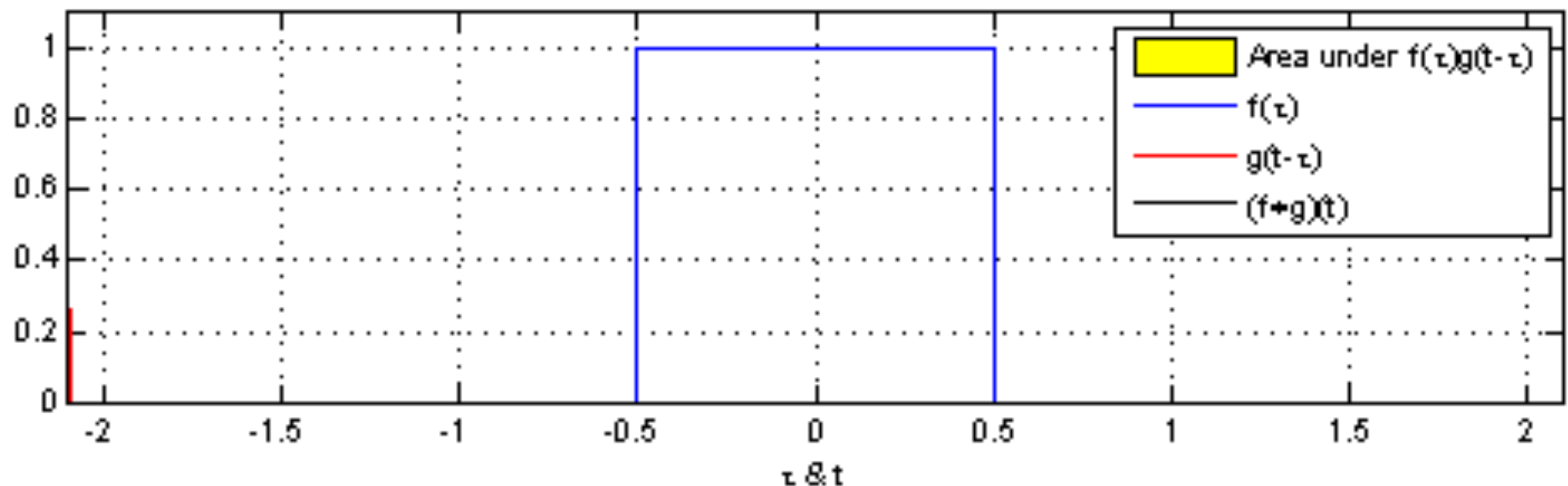


Due to the chain rule, the values of the right layers can be reused.

Convolution

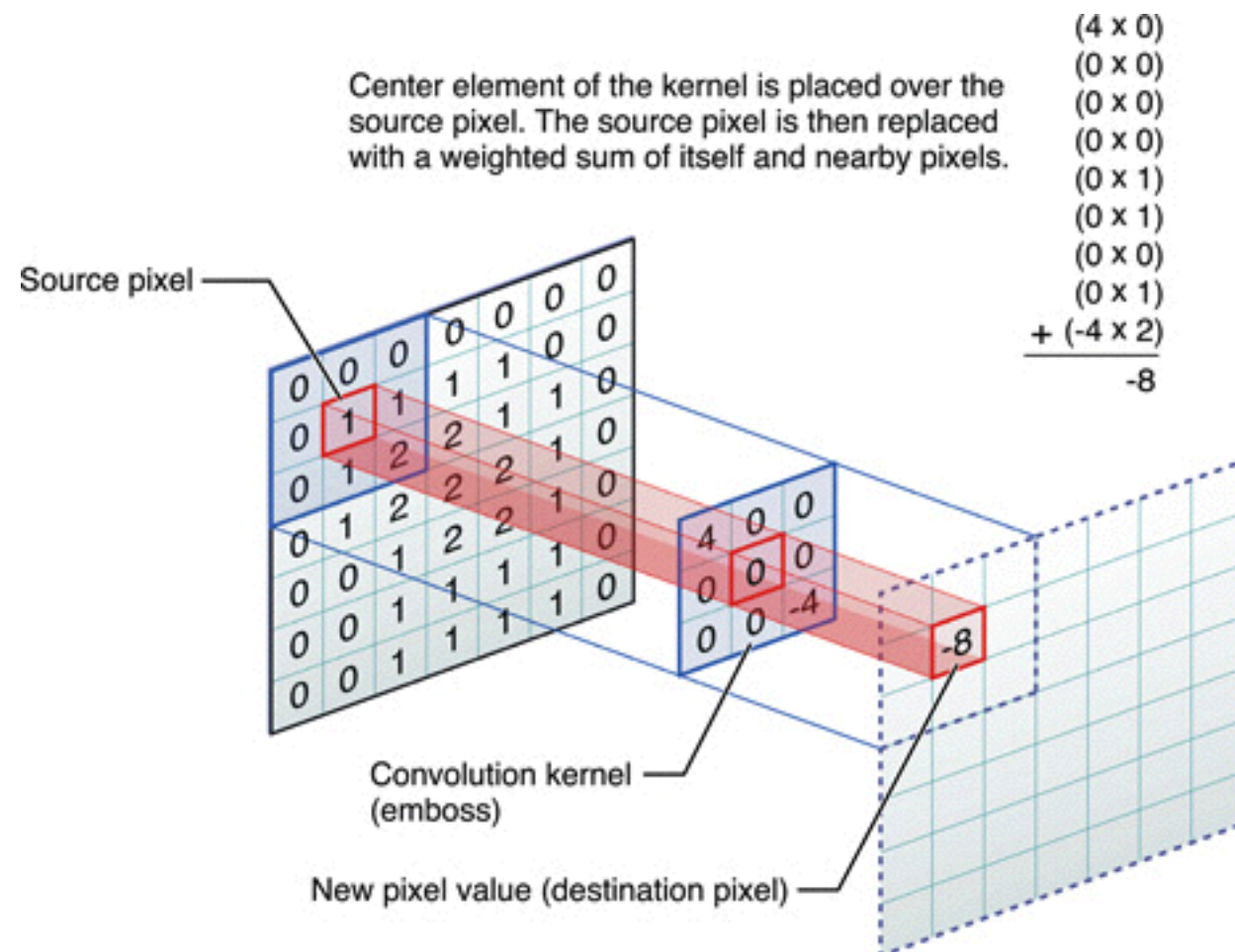
The integral of the product of two functions after one is reversed and shifted:

$$(f * g)(t) = \int f(\tau) g(t - \tau) d\tau \text{ (as a definition)}$$



Feature Detection

Shift kernel across
function or image



Identity	$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$	
Edge detection	$\begin{bmatrix} 1 & 0 & -1 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \end{bmatrix}$	
	$\begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix}$	
	$\begin{bmatrix} -1 & -1 & -1 \\ -1 & 8 & -1 \\ -1 & -1 & -1 \end{bmatrix}$	
Sharpen	$\begin{bmatrix} 0 & -1 & 0 \\ -1 & 5 & -1 \\ 0 & -1 & 0 \end{bmatrix}$	
Box blur (normalized)	$\frac{1}{9} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$	

Convolutional Neural Networks

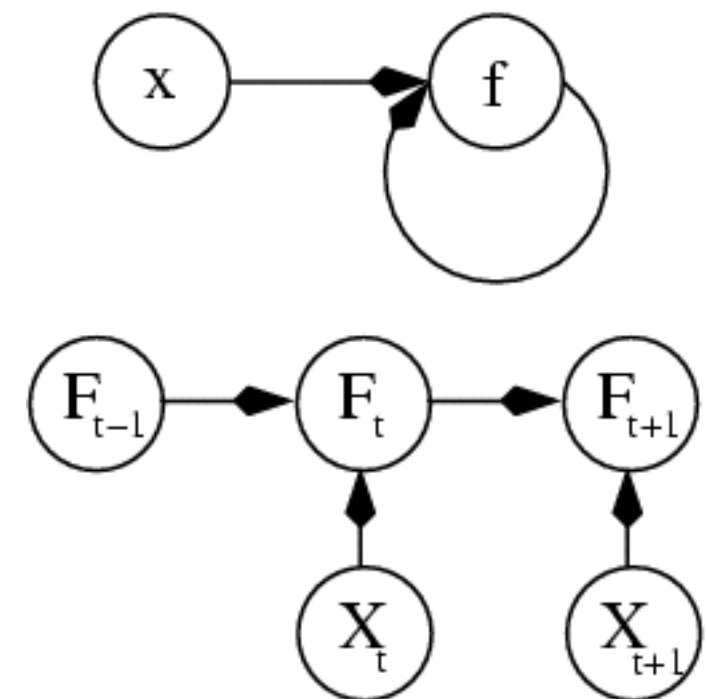
- Feedforward network with input tiled such that there are overlapping areas
- Convolution where kernels also learnt
- Weight sharing reduces free variables
- Often with rectified linear units (ReLU)
- Prevent overfitting w. cross-validation

Recurrent Neural Networks

Connections between neurons form a directed cycle, creating internal states

Useful for processing sequences of inputs (like speech)

Most RNNs can compute anything a conventional computer can compute!

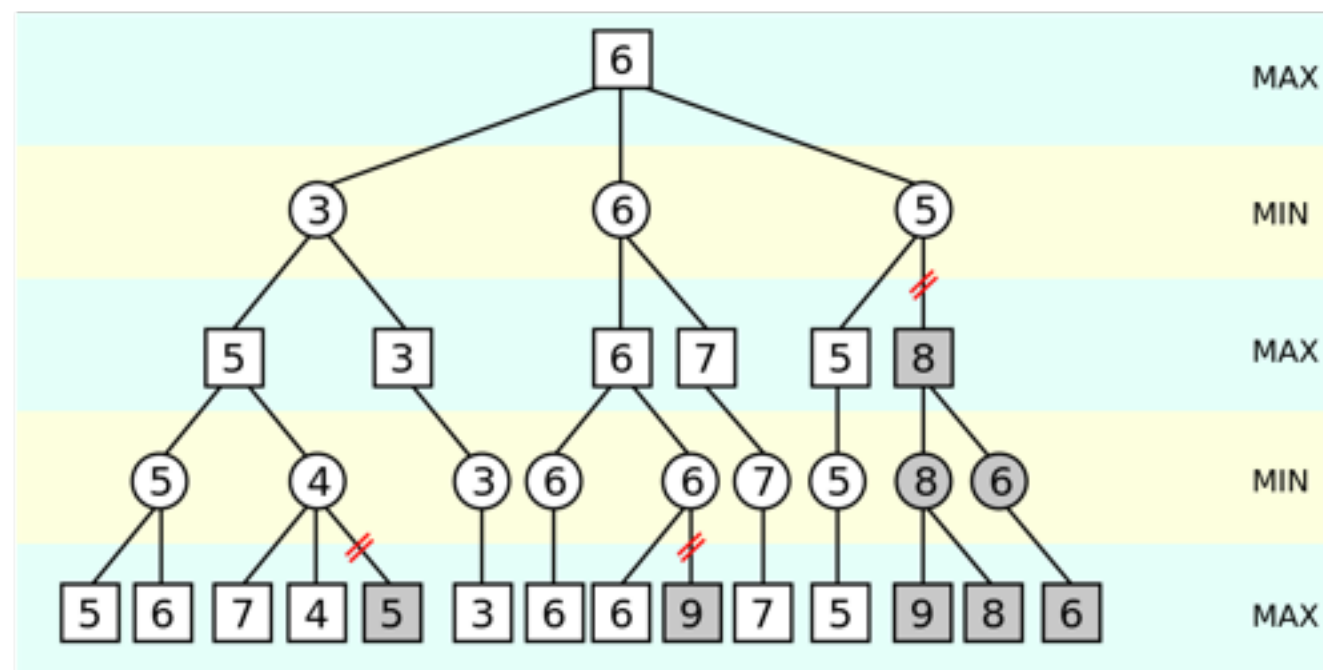


Combinatorial Explosion

Games consist of states & transitions.

Search trees grow very fast but ANNs can be used to learn useful heuristics!

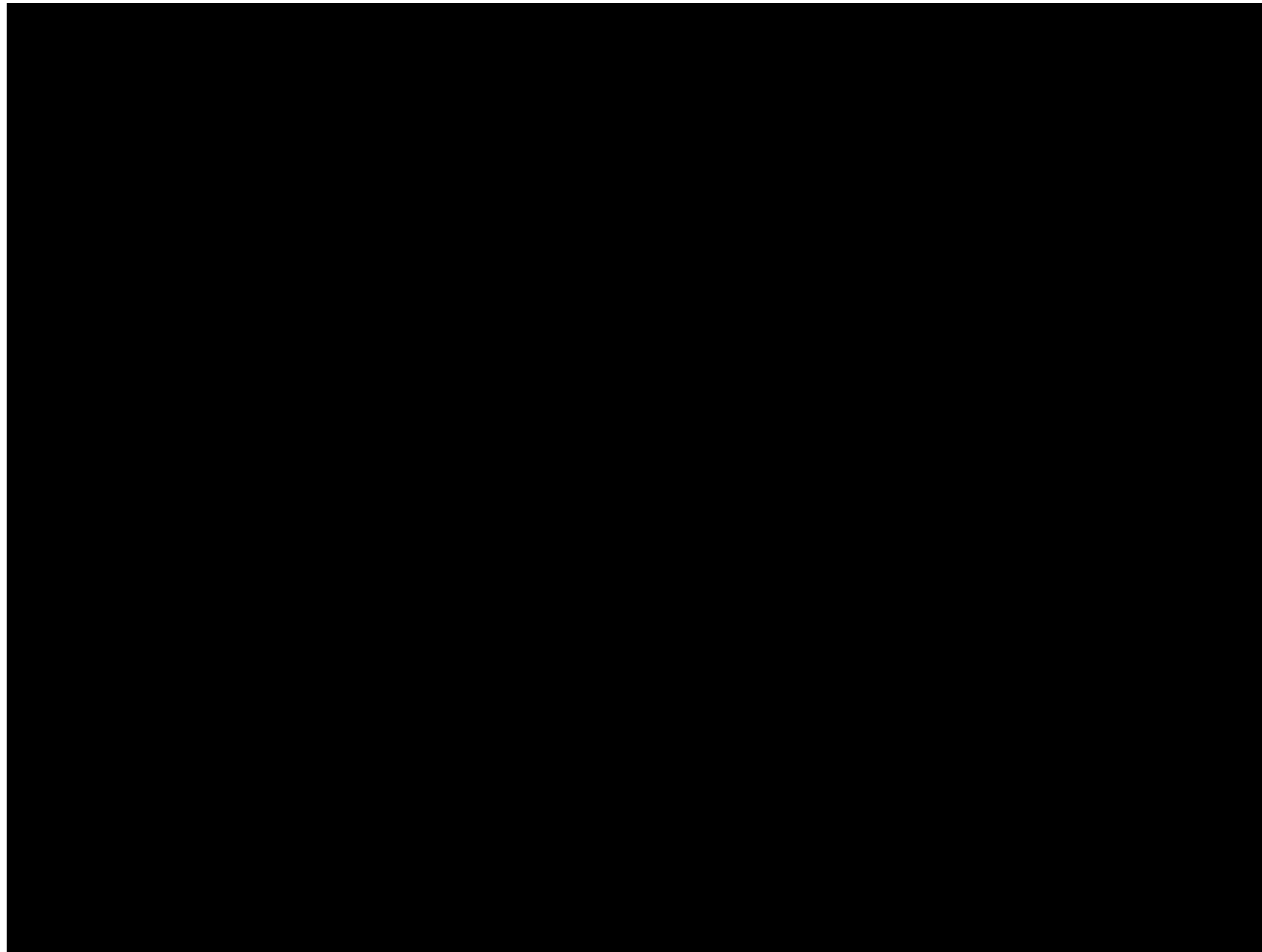
Alpha-beta pruning for minimax algorithm:



Reinforcement Learning

- Idea: Train a CNN to learn the goodness of actions given recent frames
- If environment cannot be controlled, adjust current estimate after next estimate (temporal difference learning)
- Favor sooner rewards w. greediness factor because no progress otherw.

Reinforcement Learning (CNN)



Google develops self-learning computer program
[www.theguardian.com/technology/2015/feb/25/\[...\]](http://www.theguardian.com/technology/2015/feb/25/[...])

Machine Learning
Artificial Neural Networks

Outlook: Huge Responsibility

... in the near-term. For the long-term, see www.superintelligence.ch.

Train CNN



Deploy CNN



Campaign to Stop Killer Robots
www.stopkillerrobots.org

Machine Learning
Artificial Neural Networks

Discussion

www.superintelligence.ch