

Lecture 8: Building Intuition About Applied ML in Practical Situations

CMSC 25910

Spring 2024

The University of Chicago



THE UNIVERSITY OF
CHICAGO

Goals and Intuition

Relationship Between Task & Methods

- Task: explain/describe data
 - Descriptive statistics (e.g., what percentage of students in the class are late based on today's attendance form?)
- Task: use observed data to infer information about a population
 - Inferential statistics (e.g., what fraction of the vote will this candidate receive based on this poll?)
- Task: draw a causal connection
 - Experiments (including on human subjects)
- Task: **predict** characteristics of **out-of-sample data**
 - Machine learning (prediction, forecasting, classification, etc.)

High-Level Intuition



High-Level Intuition



Fox



Wolf



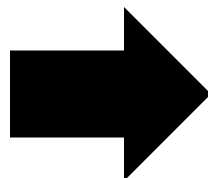
Fox



Wolf

Training

1



ML Model

High-Level Intuition



Fox



Wolf



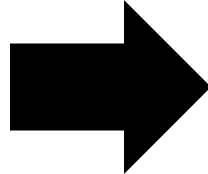
Fox



Wolf

Training

1



2

Inference



Fox : 77%
Wolf: 23%

Why We Build Models

- To understand data
- To make predictions about *out-of-sample* data
- We will focus on **supervised learning**, which is when the model is trained with a labeled dataset (e.g., “fox” and “wolf” in the previous slide are the labels, which you can informally think of as the “answers”)
- We will consider both **classification** (when the label is a category) and **regression** (when the label is a number)

Regression Example

Let's Build a Model To Understand Data

- Running example: a regression problem
- Example:

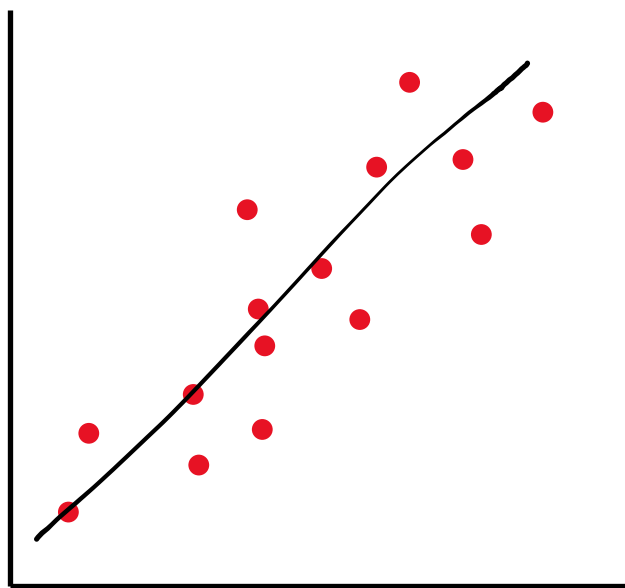
Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	??
Jane	27	Stats	F	Assistant Professor	??



Given these input vectors...

...predict this variable

Building Intuition: Fitting a Line



Given Input Vector x , Predict y

- We need to choose a model to do that

$$\hat{y} = 0.3x$$

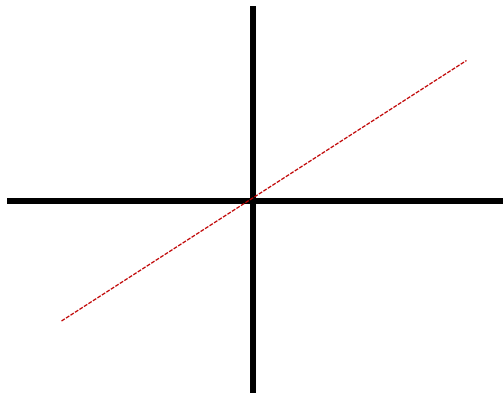


Diagram illustrating the linear model equation $\hat{y} = w^T x$ and its components:

- Output value / Explanatory**: $\hat{y}$
- Parameters / weights**: w
- Input vector / predictor**: x

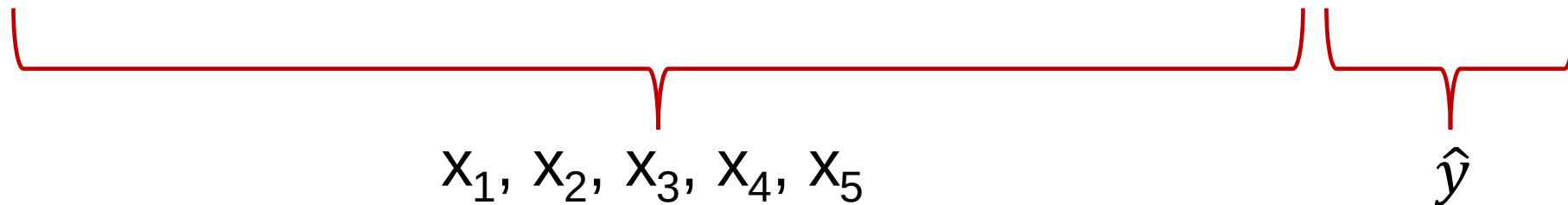
Mathematical definitions:

$$\begin{aligned}x &\in \mathbb{R}^n \\ y &\in \mathbb{R} \\ w &\in \mathbb{R}^n\end{aligned}$$

Let's Build a Model To Understand Data

- Running example: a regression problem
- Example:

Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	??
Jane	27	Stats	F	Assistant Professor	??



Variables/Attributes/Columns become 'features' of the input vector

Linear Regression Model

- 'Linear' because of the relationship between x and y

$$\hat{y} = w^T x + b$$

Linear Regression Model

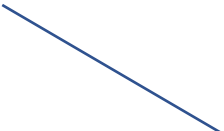
- ‘Linear’ because of the relationship between x and y
- A model is an assumption...
 - ...of what function represents data *well*
- Once we’ve fixed a model...
 - ...we find the parameters/weights w that make the model perform well

$$\hat{y} = w^T x + b$$

Linear Regression Model

- ‘Linear’ because of the relationship between x and y
- A model is an assumption...
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 - ...we find the parameters/weights w that make the model perform well

$$\hat{y} = w^T x + b$$



We need a
method to
find those
parameters



This suggests
we need a
performance
metric

Our Data

- A dataset becomes a matrix
 - Each row is an input vector

Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

Probably drop this column (or perhaps calculate some other inferred numerical feature from it)



Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

Maybe keep as-is, but realize that the model may “make” certain assumptions (e.g., think of a linear model)



Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

Probably *dummy code* by turning N categories into N-1 binary columns (e.g., is_CS, is_Econ)



Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

(Why N-1 rather than N? Otherwise, you have multicollinearity, which can cause problems in some cases)



Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

Probably dummy code, but what is your *baseline* category? How do you handle small groups?



Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

(Wait a second! We need to think carefully about age and gender... are we using them to measure the current world or **make future predictions?**)

Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Our Data: Preparing It For ML

(But even if we drop those columns, are their effects captured by other columns, which are often termed **proxy variables**)

Name	Age	Department	Gender	Title	Salary
Jack	55	CS	M	Professor	33000
Jill	23	Econ	F	Professor	32000
Josh	32	Bio	M	Staff	28000
Jenn	44	Bio	F	Associate Professor	24000
Jane	27	Stats	F	Assistant Professor	25000

Train-Test Split

- A dataset becomes a matrix
 - Each row is an input vector

Dataset
contains the
target
variable /
label

Training dataset	Name	Age	Department	Gender	Title	Salary
	Jack	55	CS	M	Professor	33000
	Jill	23	Econ	F	Professor	32000
	Josh	32	Bio	M	Staff	28000
Test dataset	Jenn	44	Bio	F	Associate Professor	24000
	Jane	27	Stats	F	Assistant Professor	25000

Performance Metric

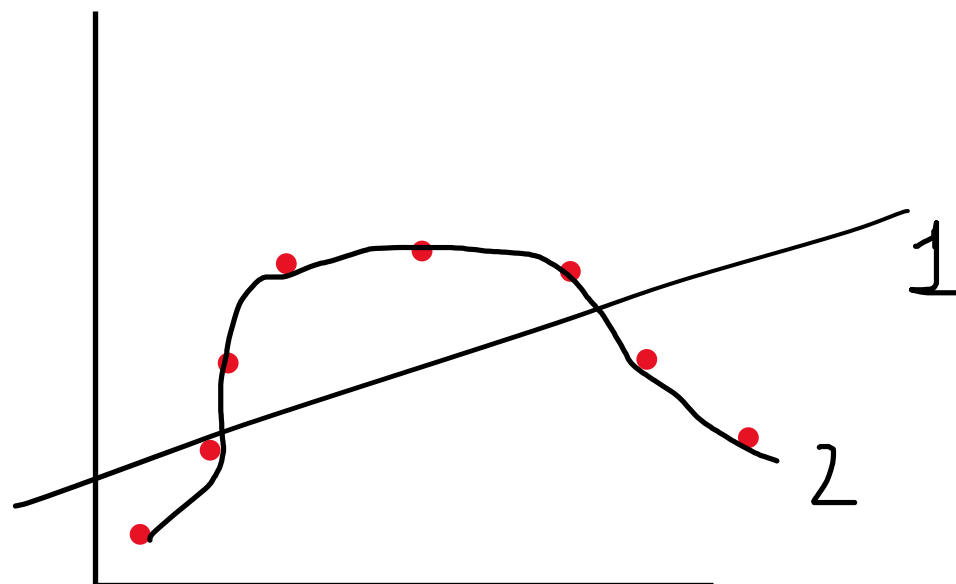
- Mean Squared Error (MSE)
 - Error decreases to 0 when *predicted y = ground-truth y*

$$\text{MSE}_{\text{test}} = \frac{1}{m} \sum_i (\hat{\mathbf{y}}^{(\text{test})} - \mathbf{y}^{(\text{test})})_i^2.$$

m test examples

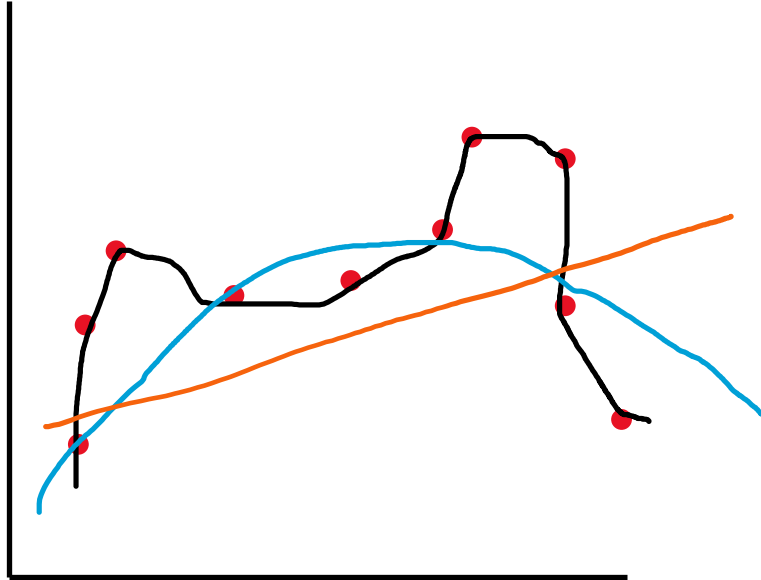
- Goal: We want the model to perform well on the test data, which has “never been seen before” (out-of-sample data)

Building Intuition...



Higher Capacity Models

- We can increase the capacity of the model by adding more parameters; this will help with obtaining a “better” fit to the training data, but that is not always what we want



$$\hat{y} = w^T x$$

$$x \in \mathbb{R}^n$$

$$y \in \mathbb{R}$$

$$w \in \mathbb{R}^n$$

Optimization

- We want to find parameters w using the training dataset

$$\nabla_w \text{MSE}_{\text{train}} = 0$$

- This is an optimization problem; we can find the minimum MSE
- Consider that we run this optimization with the training data. What will happen when we run it on the test data?

Just A Few Challenges

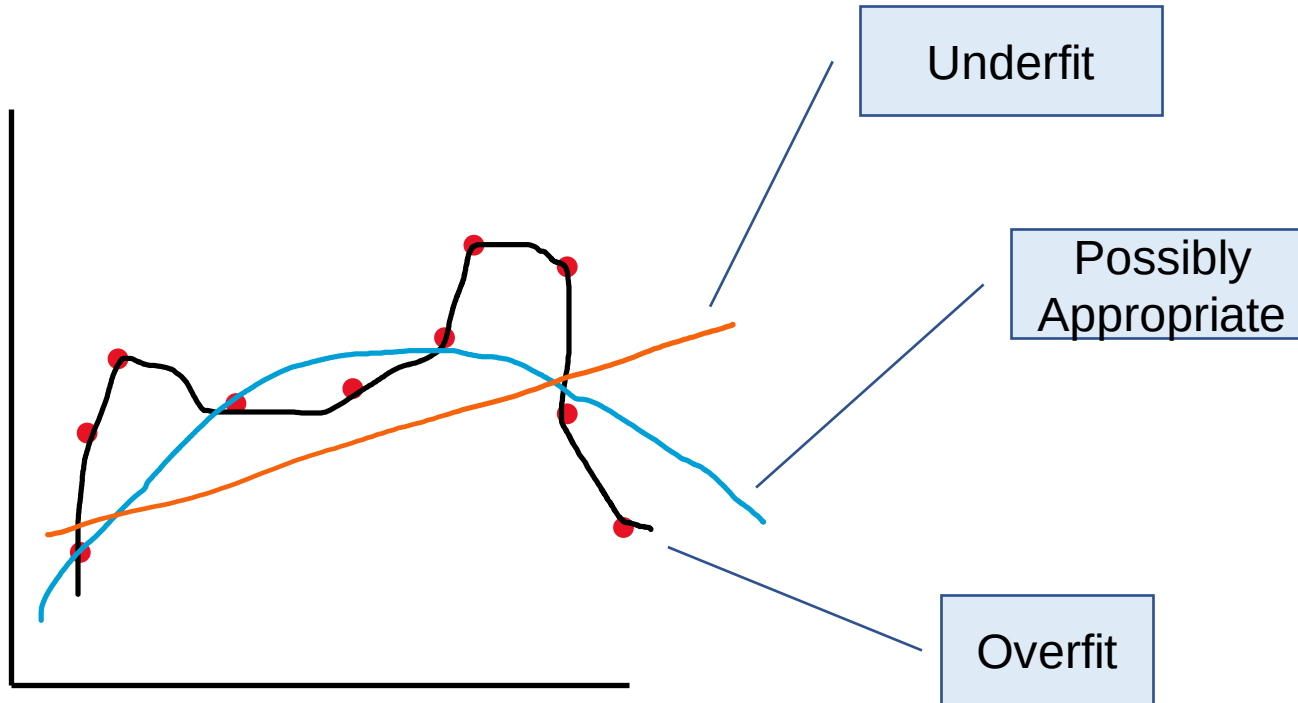
Challenges For Machine Learning

- Learn parameters so the model performs well on unseen data
 - Hope: *Generalize* to **unseen data**
 - Optimization process: Do well on the **training data**
- Remember why we build models:
 - To understand the process that generated the data (e.g., modeling)
 - To make predictions about out-of-sample data (e.g., automated decisions)

Underfitting, Overfitting

- Underfitting
 - Higher *training error* than necessary or desired
- Overfitting
 - A model achieves low *training error*, but high *test error*
- Ideally, we want low training error and small gap between training and test error
 - That's a model that explains the data generation process
 - That's a model that helps us predict out-of-sample data

Underfitting, Overfitting...



So What Is Machine Learning?

- A model
 - Linear regression, logistic regression, random forest, neural network,...
- Parameters
- A performance metric
 - For instance, MSE
- A training objective
 - Loss function
- A strategy to learn/fit the model parameters

One Common Task Formulation: Classification

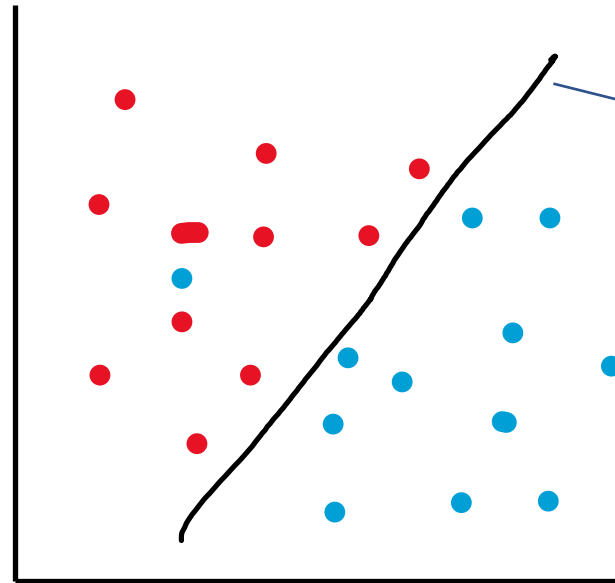
[Some of the slides in this section were cannibalized from Elena Zheleva at UIC, and by the transitive property from the Berkeley DS 100 team, Marine Carpuat, Lise Getoor, Brian Ziebart. Please do not further distribute. Mistakes are my own.]

Classification Problem

- Given an input vector x , predict a class c

- Binary classification problems

- Spam vs. not spam
- Give loan vs. don't
- Admit student vs. don't
- Will reoffend vs. won't



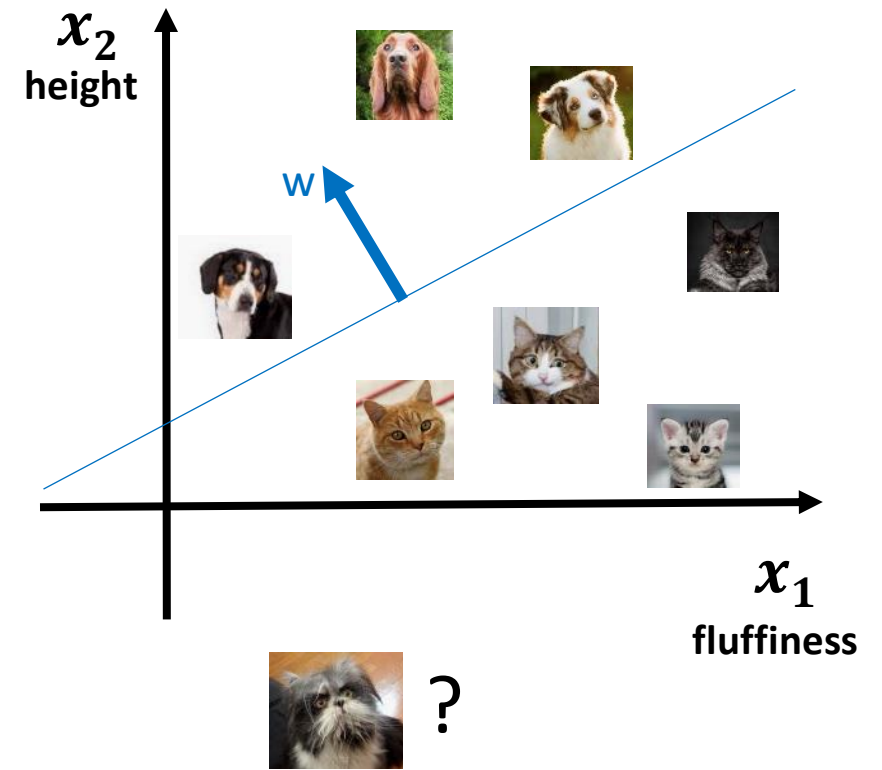
Find a
hyperplane
that separates
the space of
positive and
negative
samples

- How do you evaluate this?

- Accuracy, false positives/negatives, ...

Classification Problem

- Build a model that can predict the categorical value of an unseen object
- Problem setting
 - $\mathbf{X}$ – set of possible instances with features x_i
 - Y – target class
 - Unknown target function $f: \mathbf{X} \rightarrow Y$
 - Set of function hypotheses $H = \{h | h: \mathbf{X} \rightarrow Y\}$
- Input
 - Training examples $\{(\mathbf{x}^{(1)}, y^{(1)}), \dots, (\mathbf{x}^{(N)}, y^{(N)})\}$ of unknown distribution
- Output
 - Hypothesis $h \in H$ that best approximates target function f



Logistic Regression

- Widely used models for **binary classification**:

x = "Get a FREE sample ..."

➔ $y = 1$

1 = "Spam"
0 = "Not spam"

$\phi(x) = [2.0, 0.0, \dots, 1.0, 0.5]$

- Models $P(y=1|x)$, the probability of $y=1$ given x

$$\hat{\mathbf{P}}_{\theta} (y = 1 \mid x) = \sigma(\phi(x)^T \theta) = \frac{1}{1 + \exp(-\phi(x)^T \theta)}$$

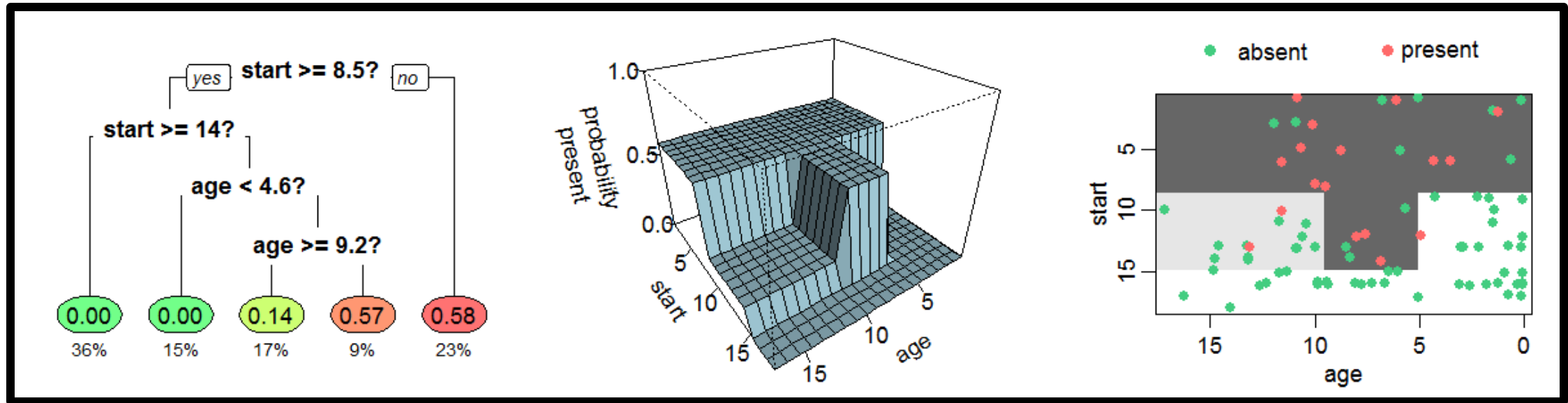
Model Architectures

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Some ML Model Architectures

- Regression models
- Decision trees
- Support Vector Machines (SVMs)
- Deep neural networks
- Many, many others

Example Decision Tree



Example Model Architectures

- **Support vector machine (SVM)**
 - Learning is **convex** (globally optimal weights)
- SVMs are good for medium-large data.
- What about **REALLY BIG** data?

Ensemble Methods

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Ensemble Methods

- Simplest approach:
 1. Generate **multiple classifiers**
 2. Each votes on test instance
 3. Take majority as classification
- Classifiers can be different due to
 - different sampling of training data
 - randomized parameters within the classification algorithm
 - inductive bias (e.g, decision tree + perceptron + kNN)

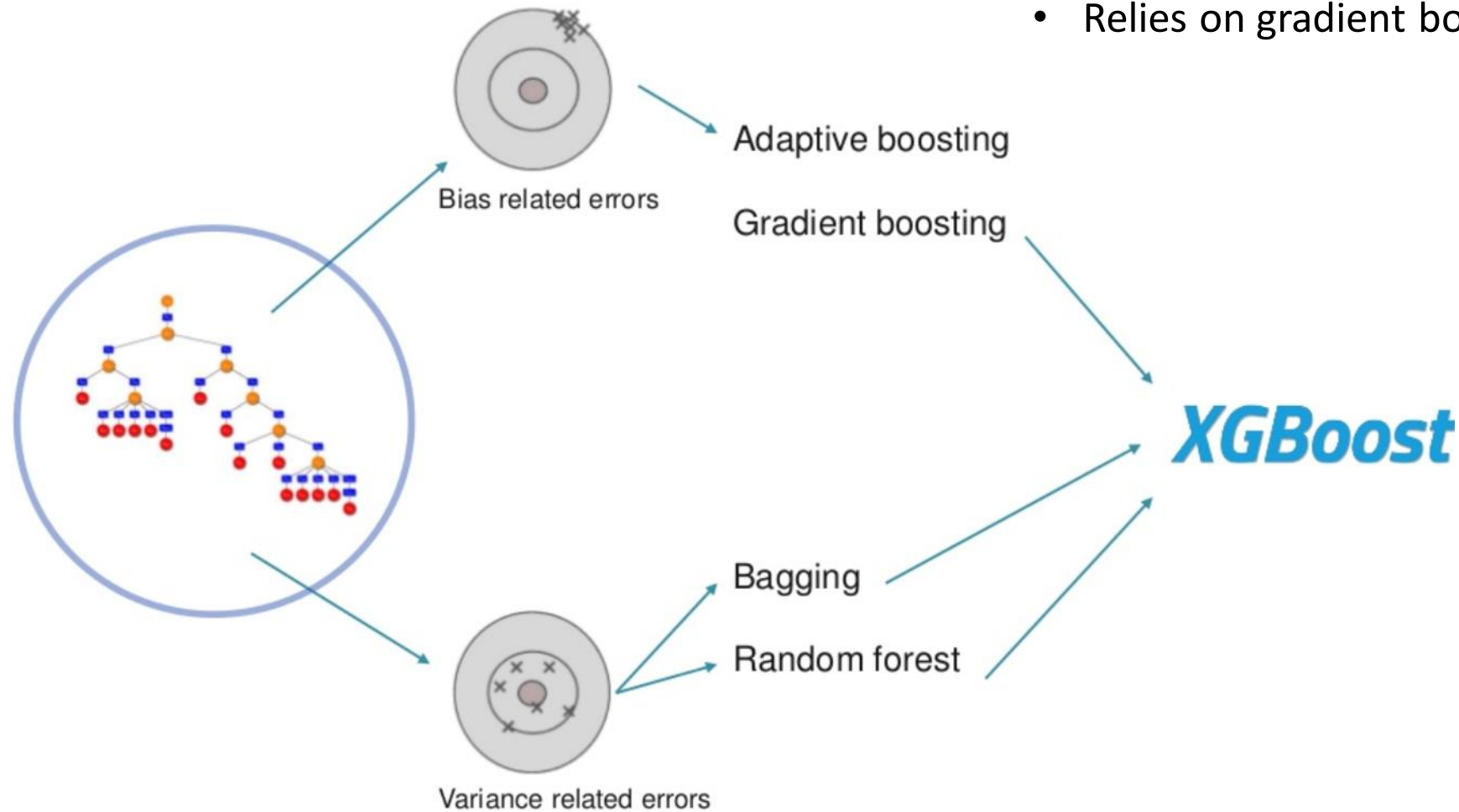


Random Forests

- Definition: Ensemble of decision trees
- Algorithm:
 - Divide training examples into multiple training sets (bagging)
 - Train a decision tree on each set
 - randomly select subset of variables to consider
 - Aggregate the predictions of each tree to make classification decision
 - e.g., can choose mode (most often) vote

XGBoost

- Developed by Chen and Guestrin (2016)
- Relies on gradient boosting



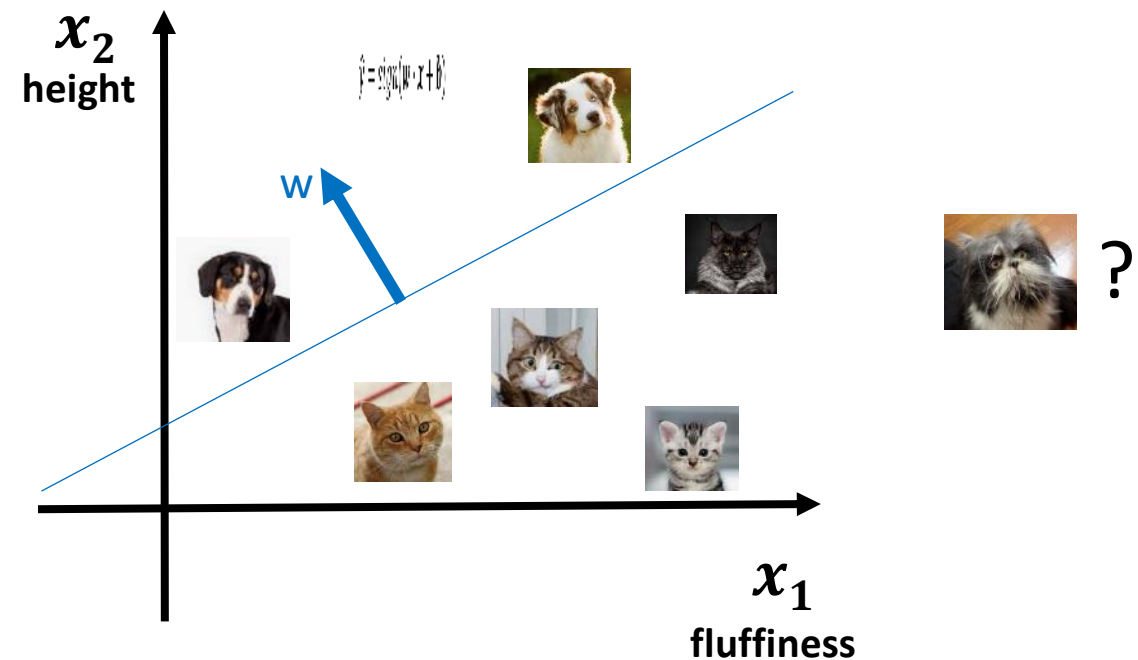
Neural Networks

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Predecessor: Perceptron (1958)

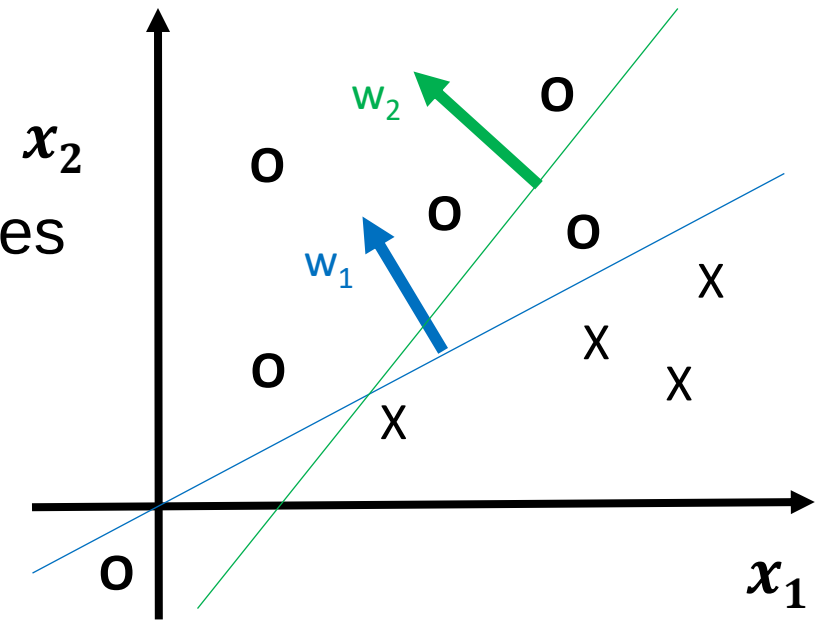
- Assume decision boundary is a hyperplane
- Training = find a hyperplane w that separates positive from negative examples

- See:
<https://en.wikipedia.org/wiki/Perceptron>



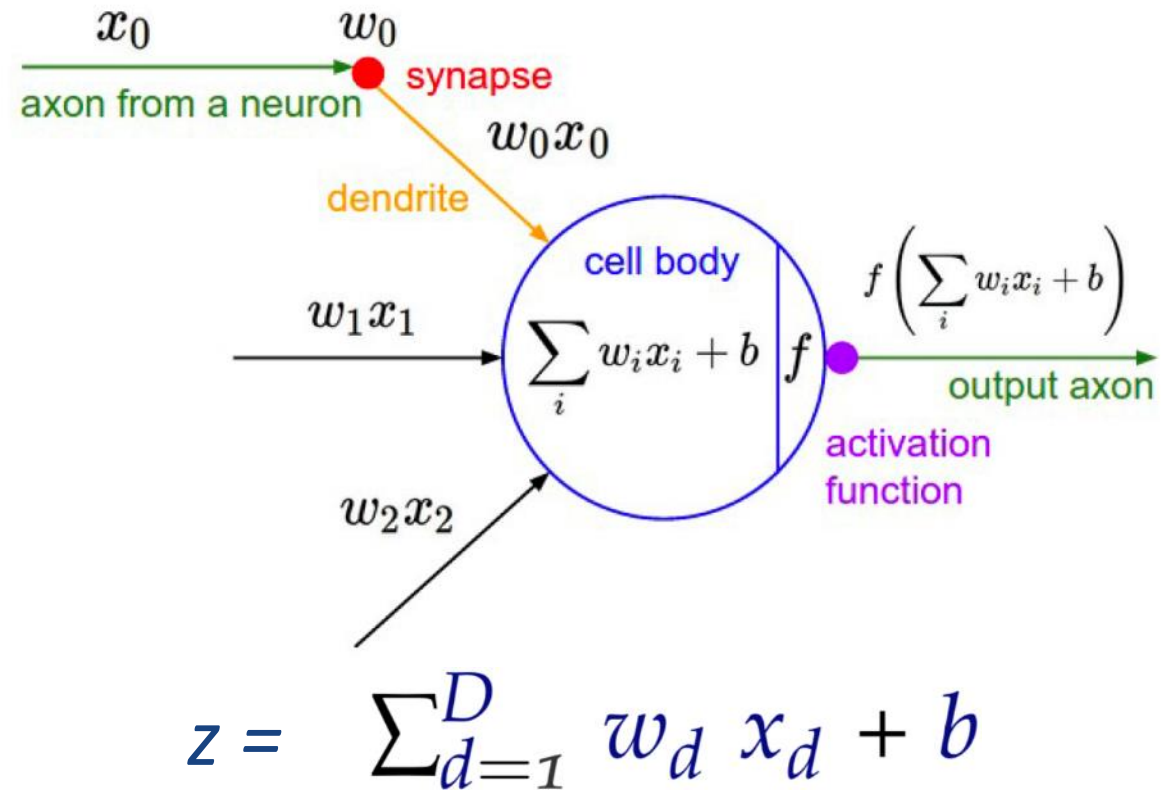
Neural Networks

- We can think of neural networks as combination of multiple linear models (perceptrons)
 - Multilayer perceptron
- Why would we want to do that?
 - Discover more complex decision boundaries
 - Learn combinations of features



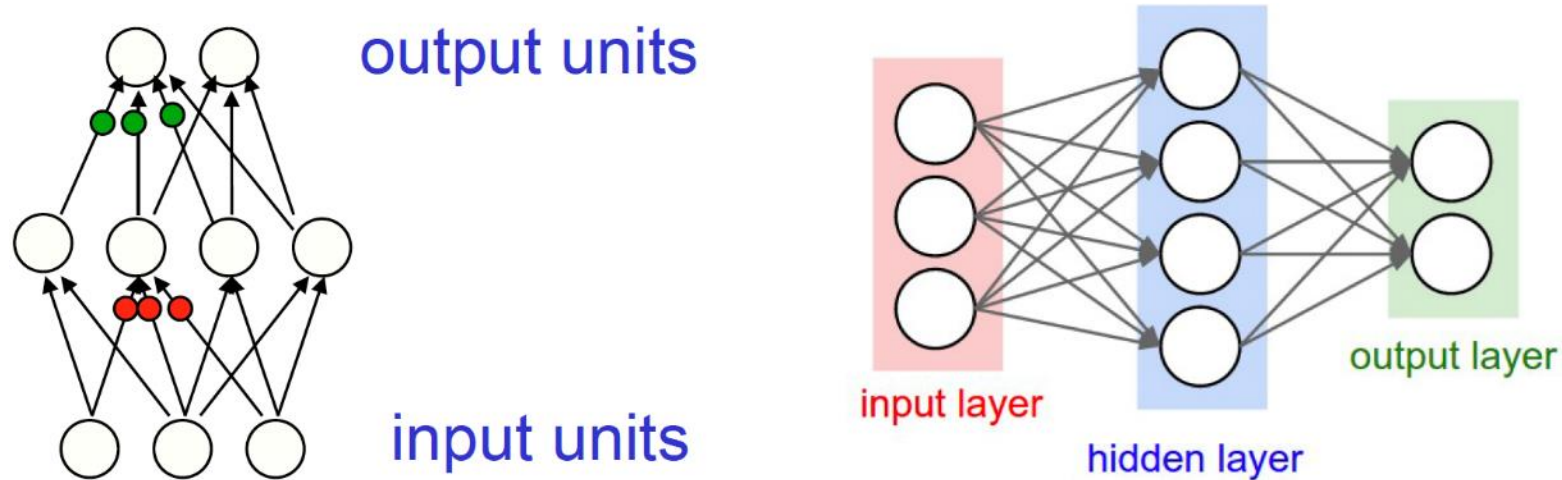
Mathematical Model of a Neuron

- We can think of neural networks as combination of multiple perceptrons
 - **Hidden features** define functions of the inputs, computed by neurons
 - Artificial neurons are called **units**
 - Vanilla perceptron: activation function is $\text{sign}(z)$



Neural Network Architecture

- Neural network with one layer of four hidden units:



- Figure: Two different visualizations of a 2-layer neural network. In this example: 3 input units, 4 hidden units (layer 1) and 2 output units (layer 2)
- Each unit computes its value based on linear combination of values of units that point into it, and an activation function

Neural Network Architecture

- Going deeper: a 3-layer neural network with two layers of hidden units
- N-layer neural network:
 - N-1 layers of hidden units
 - One output layer

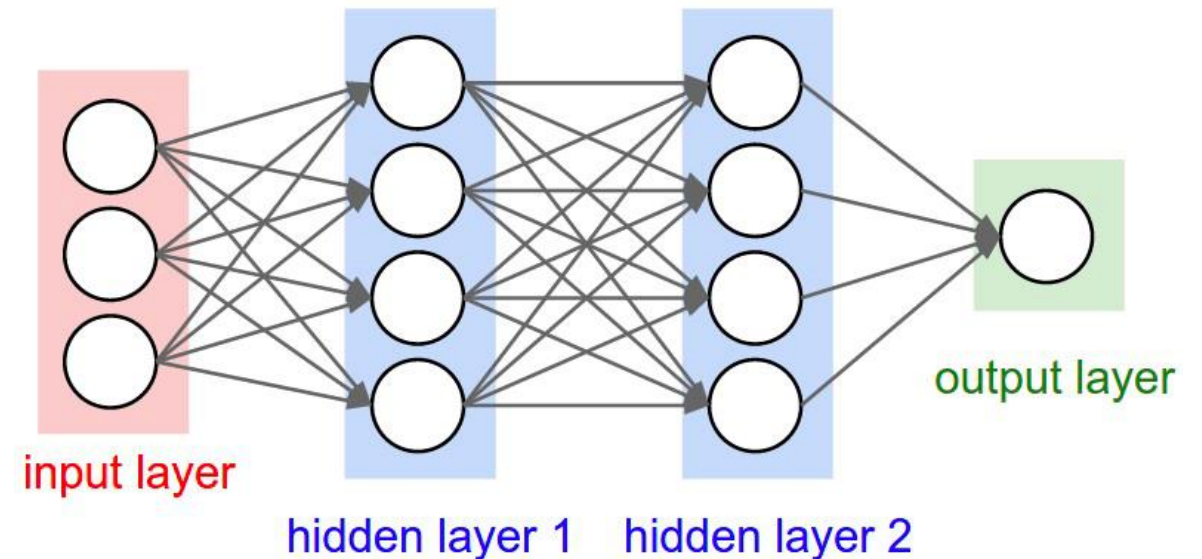
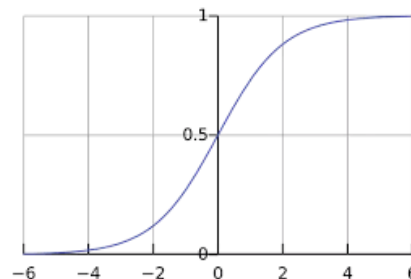


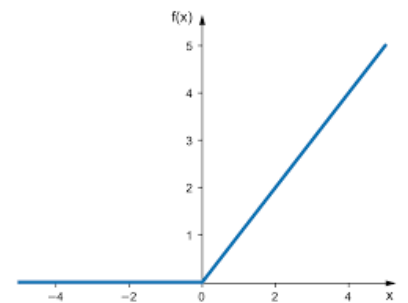
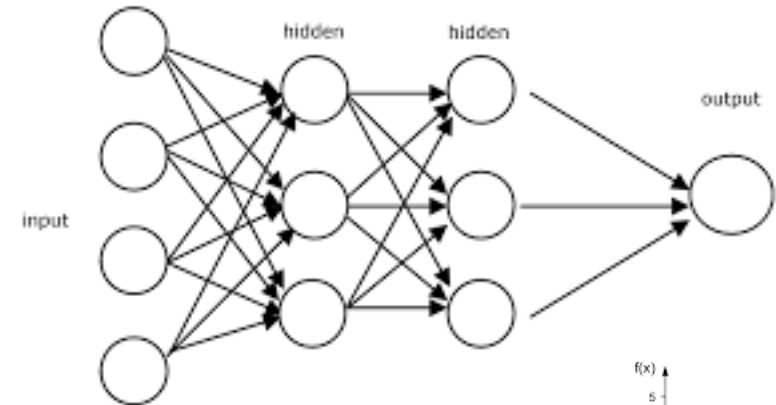
Figure : A 3-layer neural net with 3 input units, 4 hidden units in the first and second hidden layer and 1 output unit

Neural Networks at 10,000 Feet

- $Y = f(X)$
 - F may be constructed by combining different functions
 - $\mathbf{h}^1 = g^1 (W^1 \mathbf{x} + b^1)$
 - $h^2 = g^2 (W^2 \mathbf{h}^1 + b^2)$
 - ...
- Activation functions
 - Softmax
 - Relu
 - And many many more...
- Optimizers



Softmax



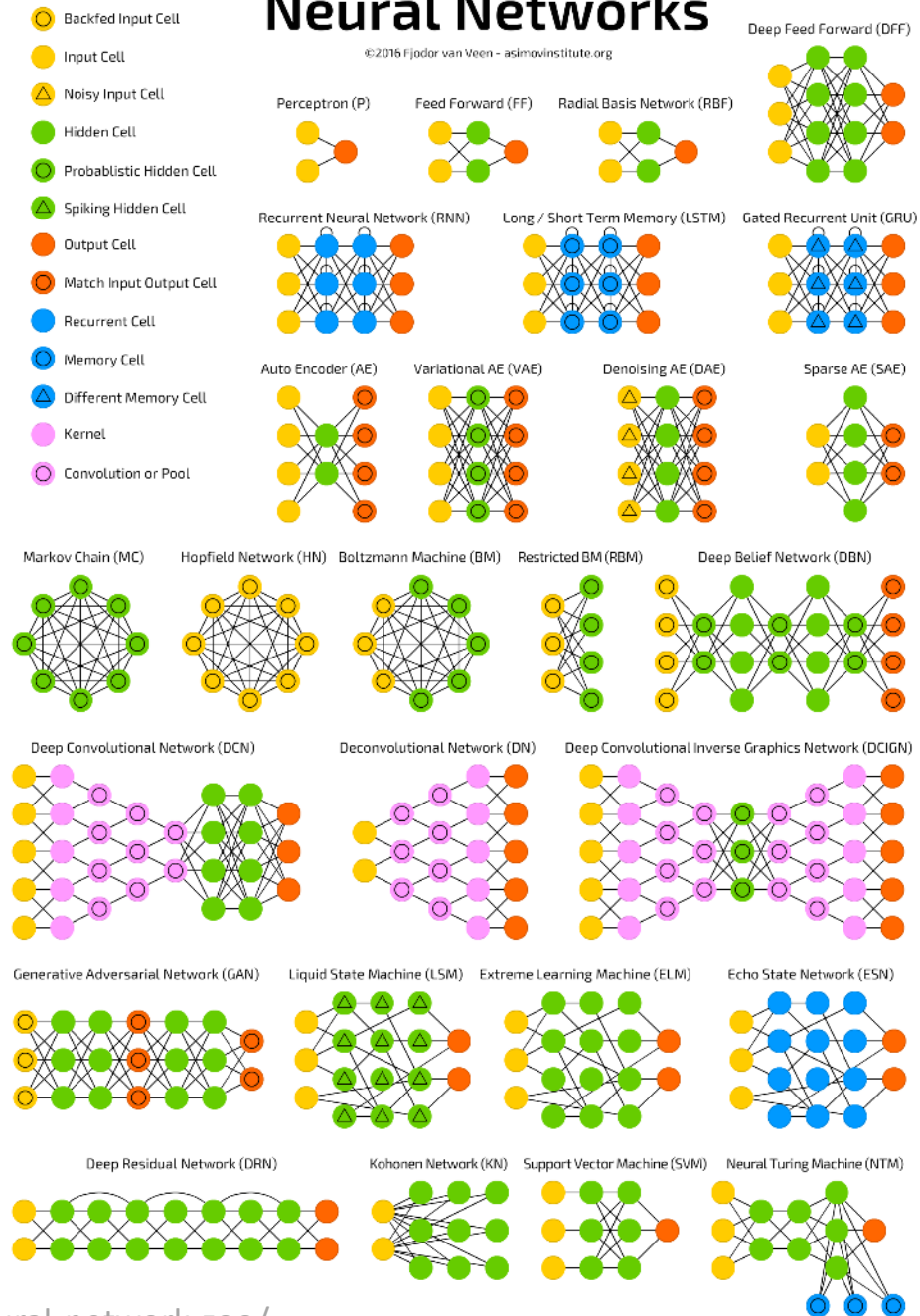
Relu

Neural Networks: Backpropagation

- Goal: learn the weights of each layer
- Using backpropagation algorithm
 - Forward pass = prediction/inference
 - Backward pass = learning
 - Convert discrepancy between each output and its target value into an error derivative
 - Compute error derivatives in each hidden layer from error derivatives in layer above
- The optimization function is non-convex

A mostly complete chart of Neural Networks

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A More Detailed Discussion of Feature Engineering

Feature Representation

- Transform categorical variables into a numerical representation
 - Dummy coding
 - Normalization
 - Standardization
 - Binning
 - Other transformations
-
- **All of these can have implications for ethics!**

Feature Engineering

- Preprocessing data
- What aspects of data matter?
 - What aspects **should** matter?

Pitfalls of Feature Engineering

- ML model performance depends on the input data
 - Is the training data representative of the population?
 - Are the transformations applied to the data correct?
 - Is there enough training data to learn a good model?
- Many potential pitfalls throughout the process
 - Even careful humans will make mistakes!
- AutoML and automatic augmentation techniques
 - Opportunity or threat?