

Model-Based Machine Learning

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Machine learning algorithms

generative adversarial network
K-means clustering
decision trees
kernel PCA
principal components
convolutional networks
Gaussian mixture
Independent component analysis
Boltzmann machines

Markov random field
Radial basis functions
logistic regression
Kalman filter
random forest
deep networks
Hidden Markov model
support vector machines
linear regression
neural networks
factor analysis



The 'No Free Lunch' Theorem

Averaged over all possible data-generating distributions, every classification algorithm has the same error rate when classifying previously unobserved points.

Wolpert (1996)

There is no universal machine learning algorithm

The goal of machine learning is to find an algorithm that is well matched to the problem being solved

Model-based machine learning

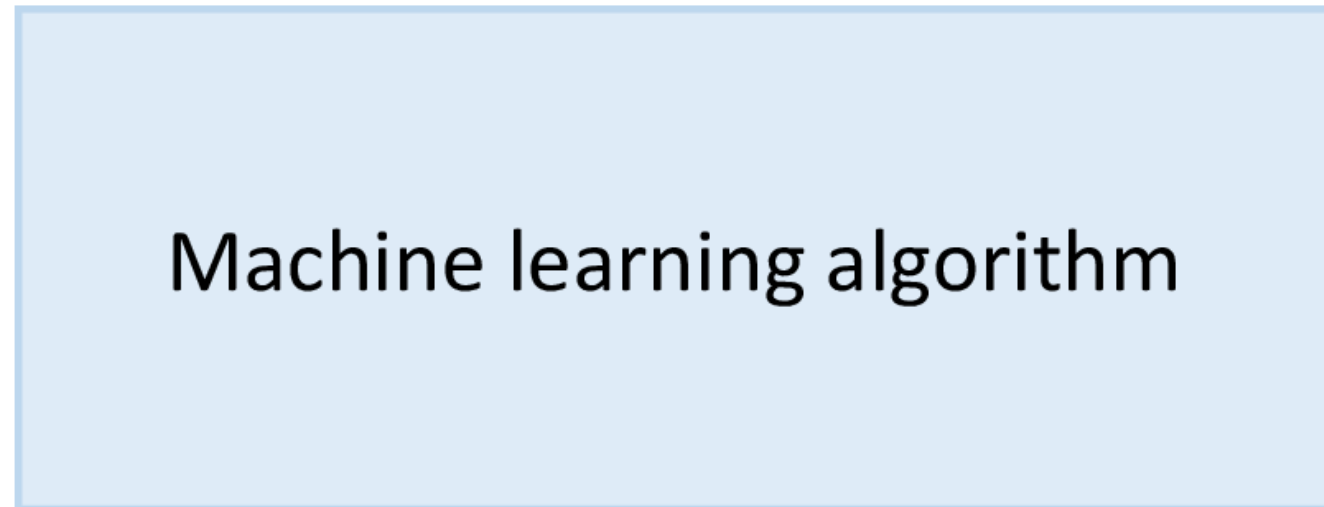
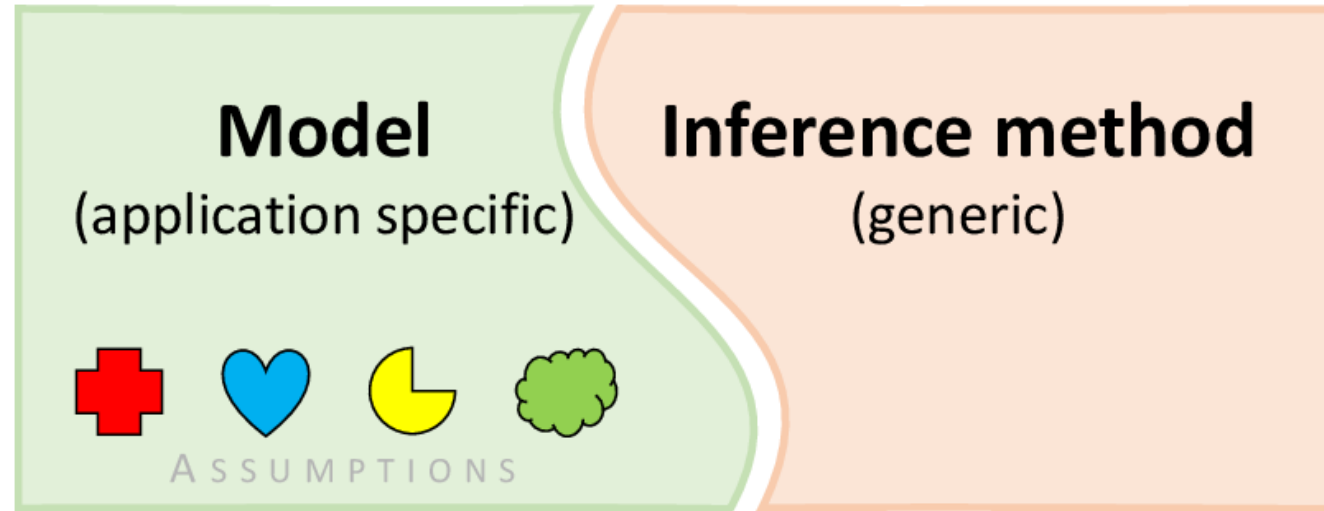
Derive the appropriate ML algorithm by making modelling assumptions explicit

Traditional:

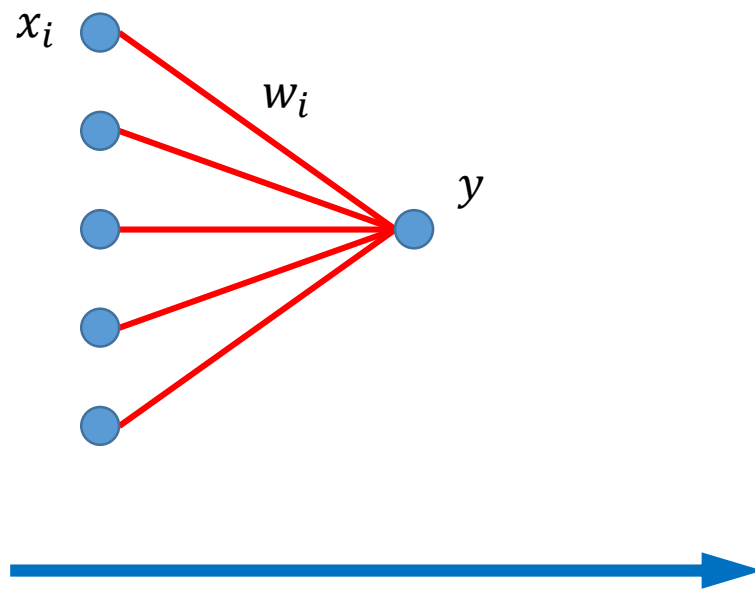
“how do I map my problem onto standard algorithms”?

Model-based:

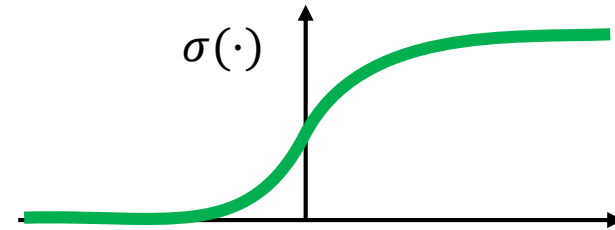
“what is the *model* that represents my problem”?



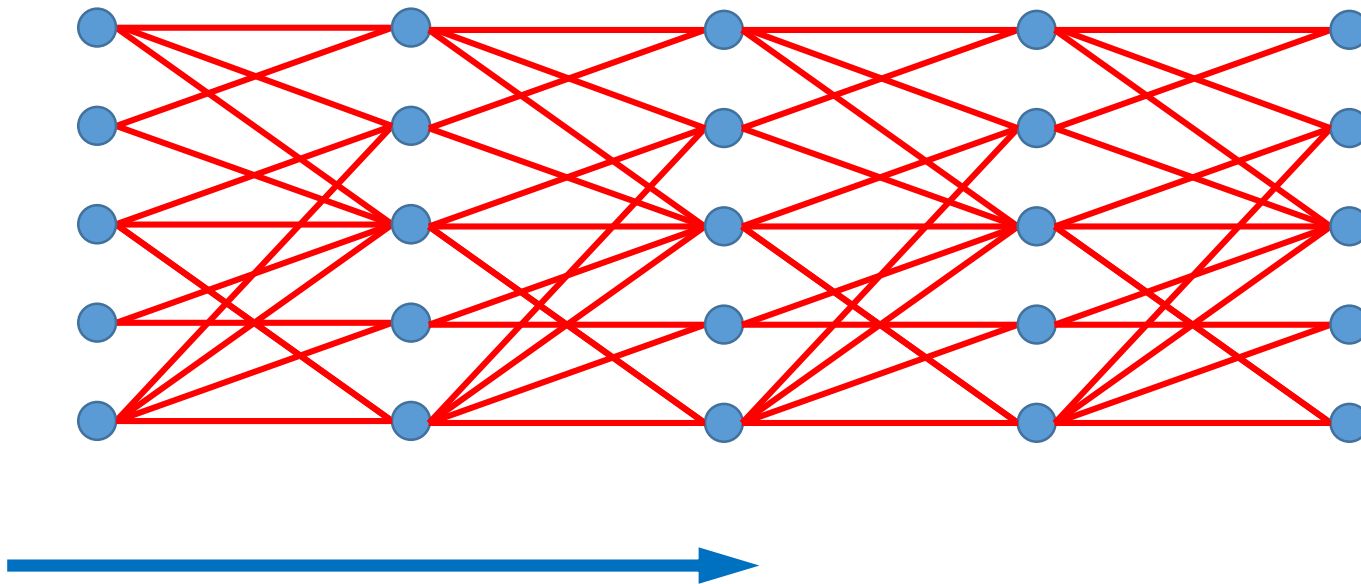
Logistic Regression



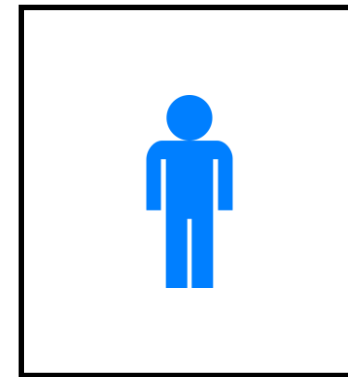
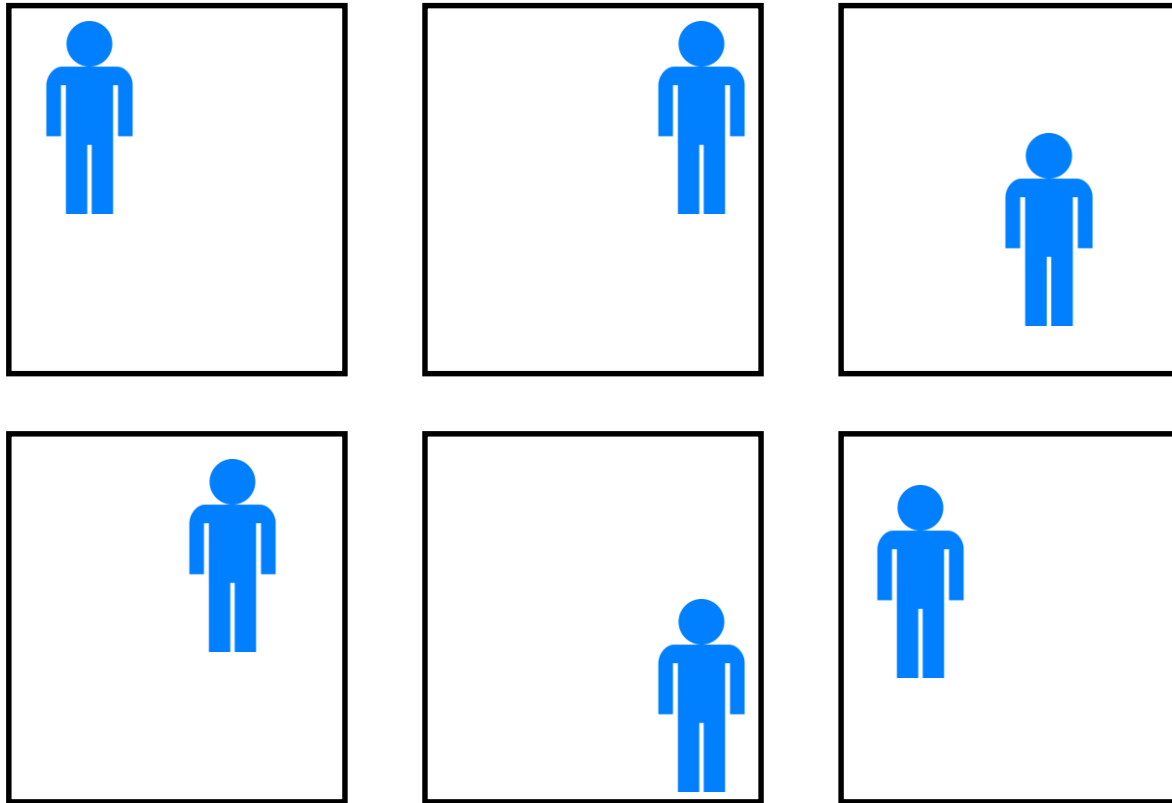
$$y = \sigma \left(\sum_i w_i x_i \right)$$



Deep Neural Networks

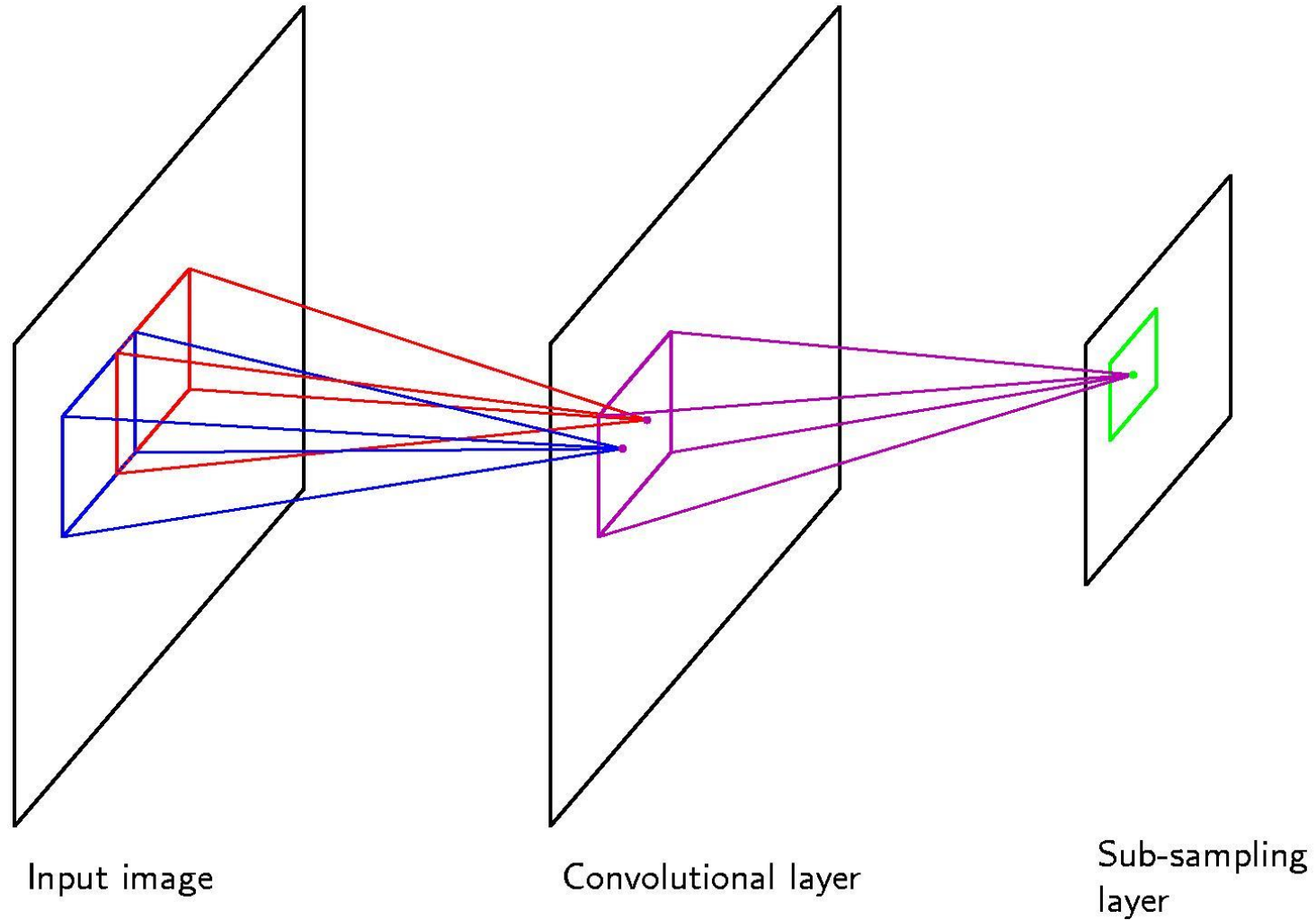


Data and prior knowledge

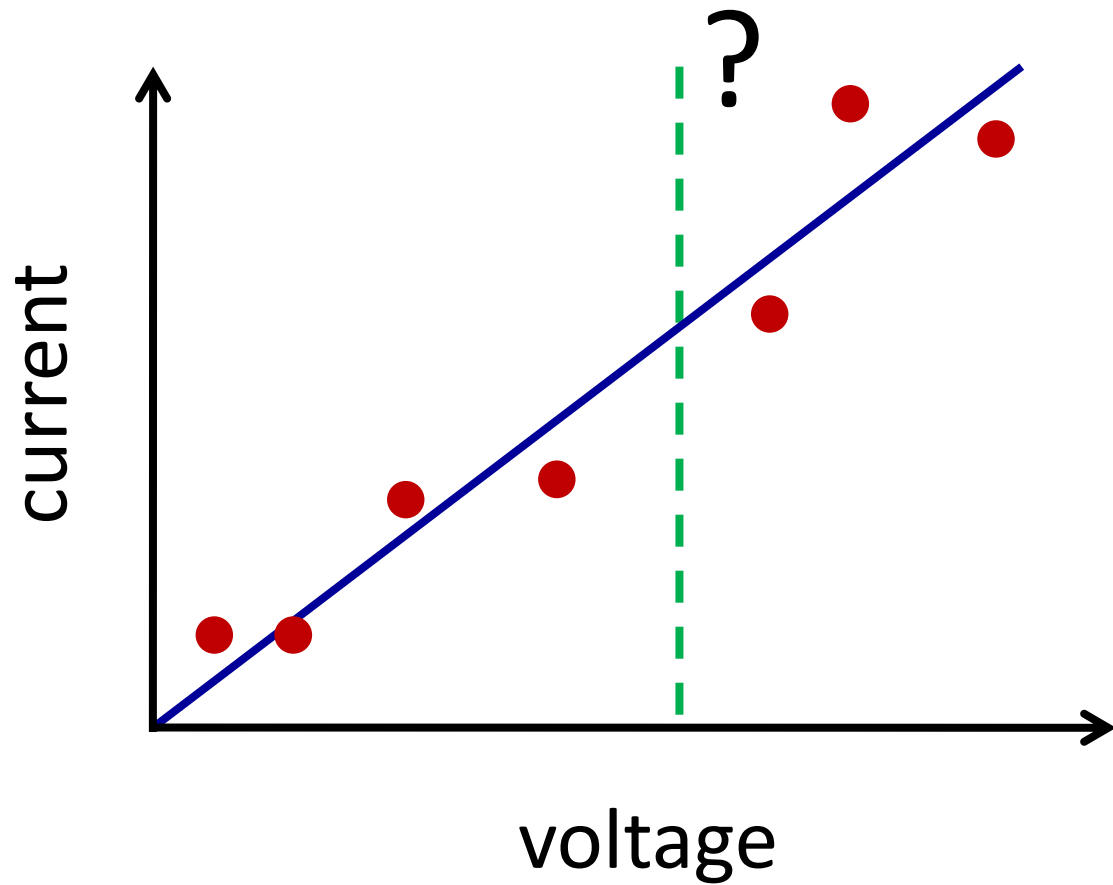


Translation invariance

Convolutional Neural Networks



'Big data'



Uncertainty everywhere

Which movie should the user watch next?

Which word did the user write?

What did the user say?

Which web page is the user trying to find?

Which link will user click on?

Which gesture is the user making?

What is the prognosis for this patient?

Many others ...

Probability

Limit of infinite number of trials (frequentist)

Quantification of uncertainty (Bayesian)



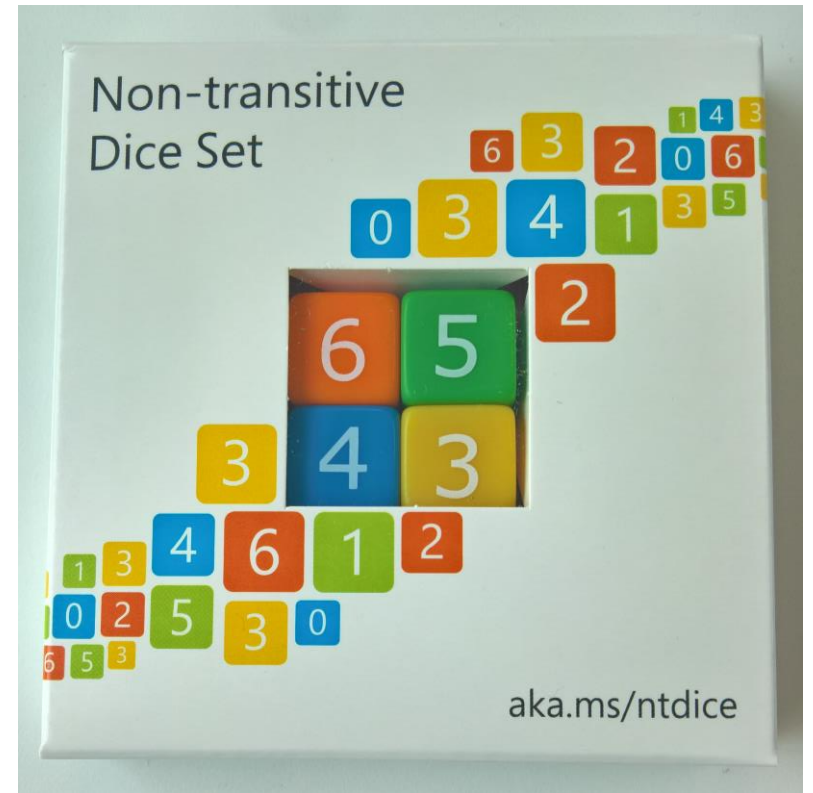
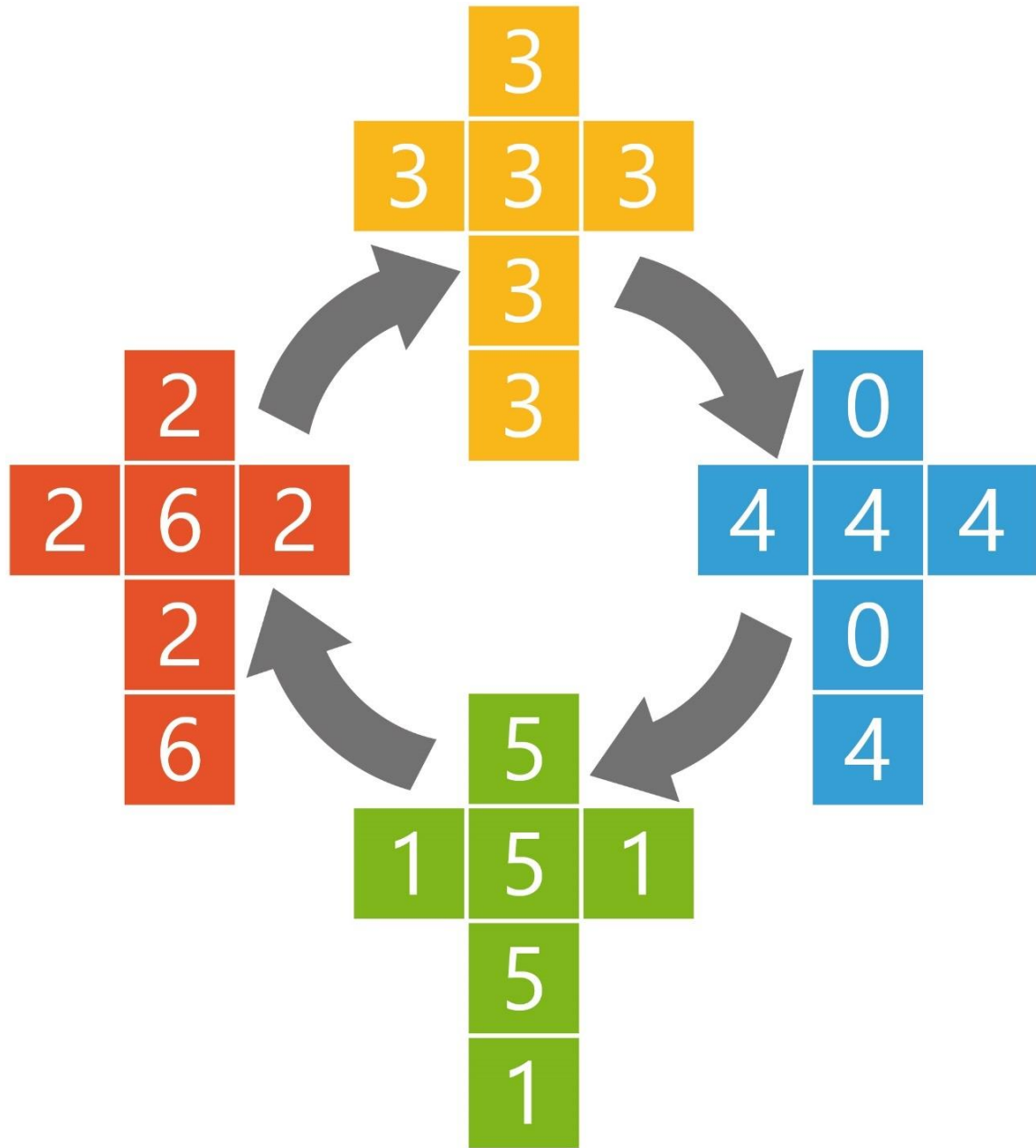
60%



40%

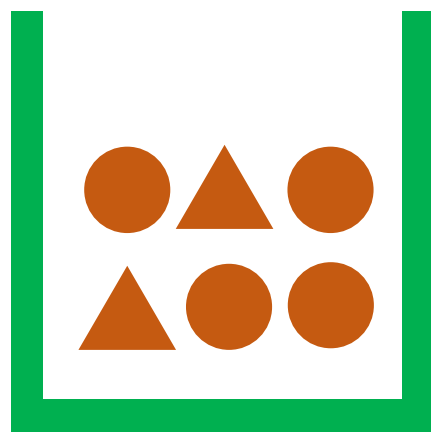




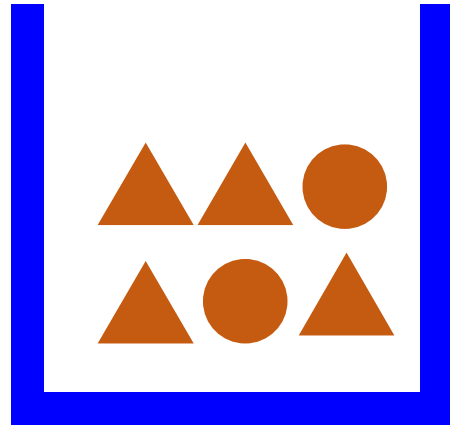


aka.ms/ntdice

A Crash Course on Factor Graphs



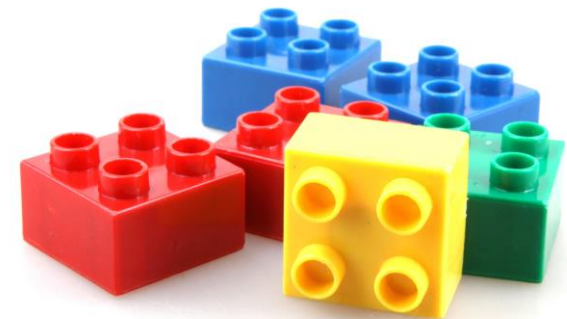
GREEN



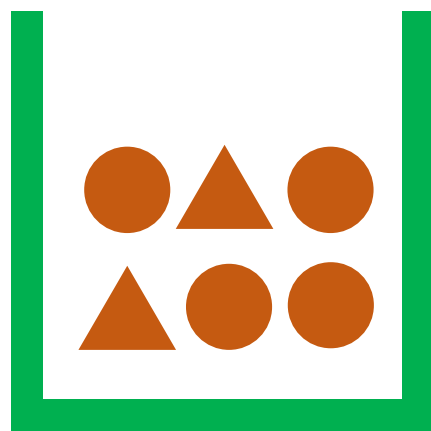
BLUE

COOKIE

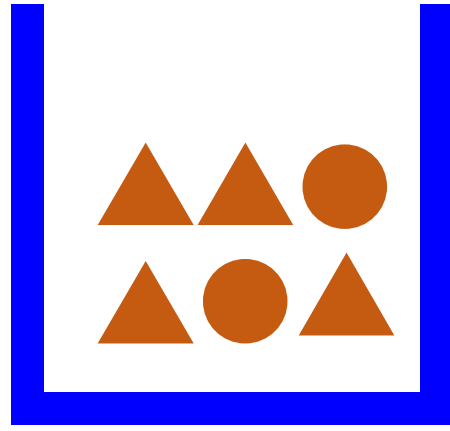
JAR



A Crash Course on Factor Graphs



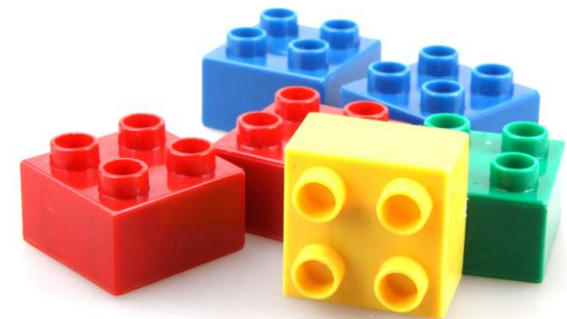
GREEN



BLUE

COOKIE

JAR



PCA as an algorithm

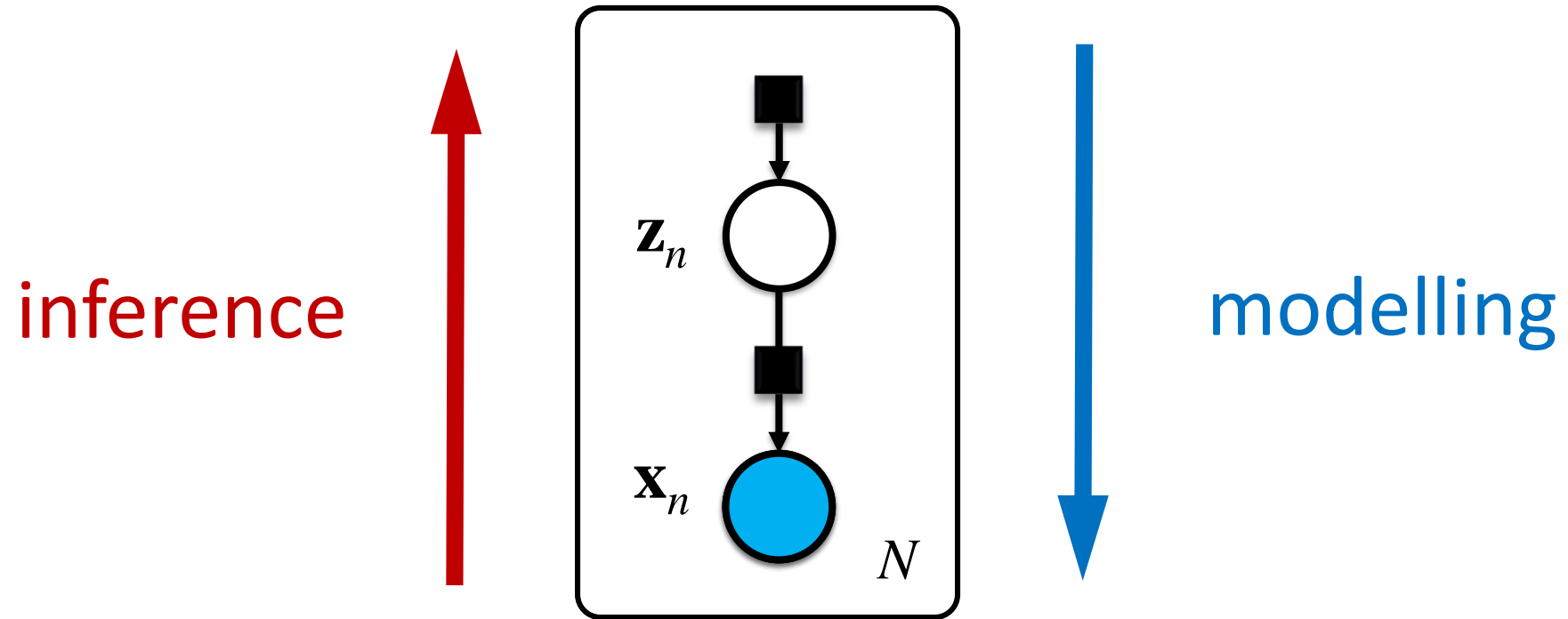
$$\bar{\mathbf{x}} = \frac{1}{N} \sum_{n=1}^N \mathbf{x}_n$$

$$\mathbf{S} = \frac{1}{N} \sum_{n=1}^N (\mathbf{x}_n - \bar{\mathbf{x}})(\mathbf{x}_n - \bar{\mathbf{x}})^T$$

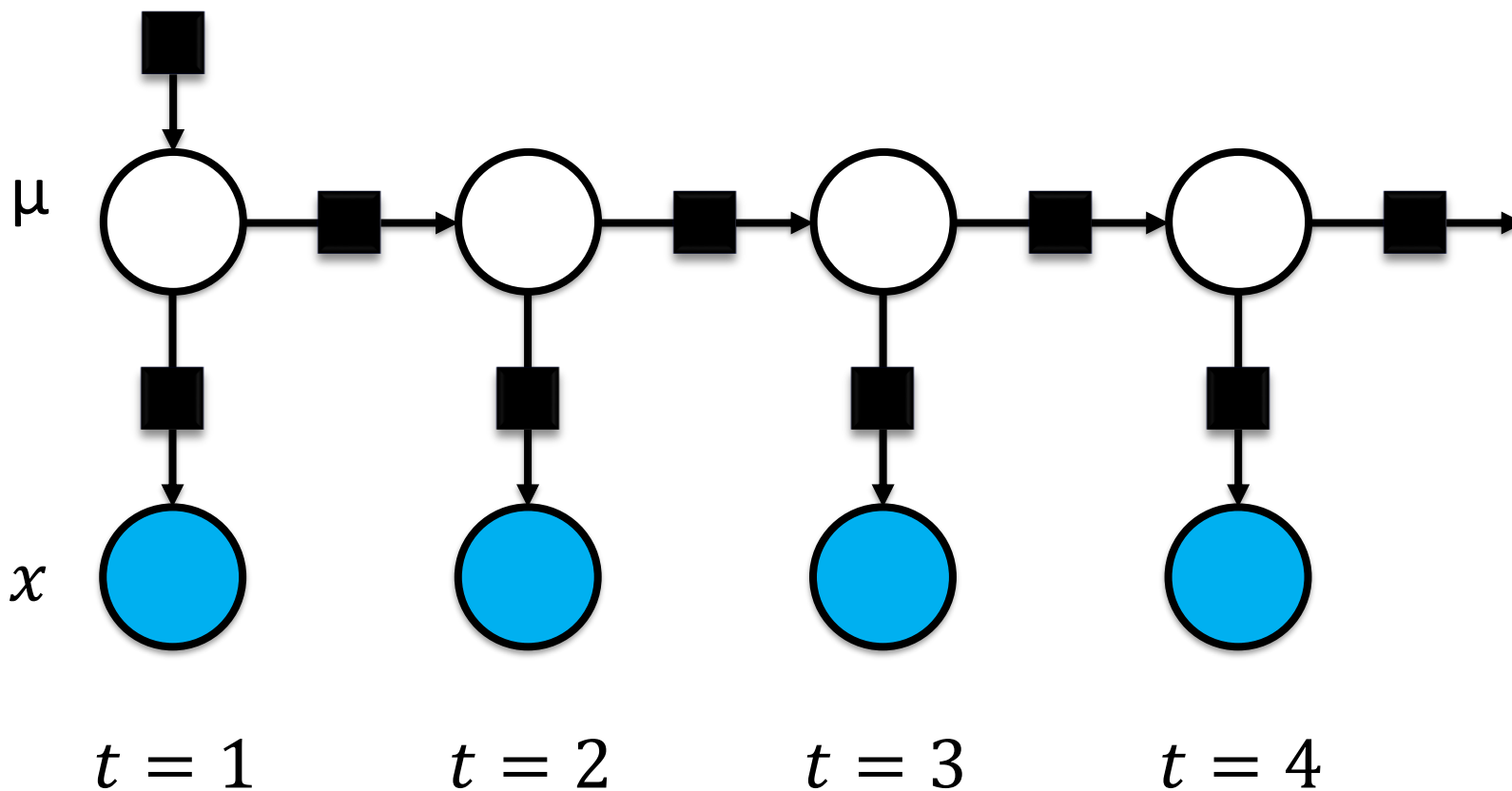
$$\mathbf{S}\mathbf{u}_i = \lambda_i \mathbf{u}_i$$

retain $M < D$ eigenvectors

PCA as a model




M. E. Tipping and C. M. Bishop (1997)

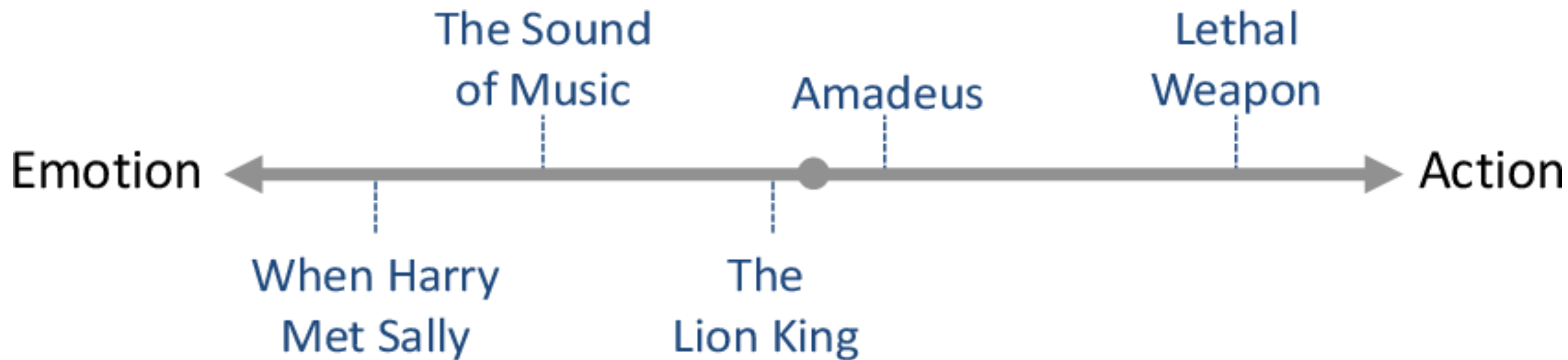


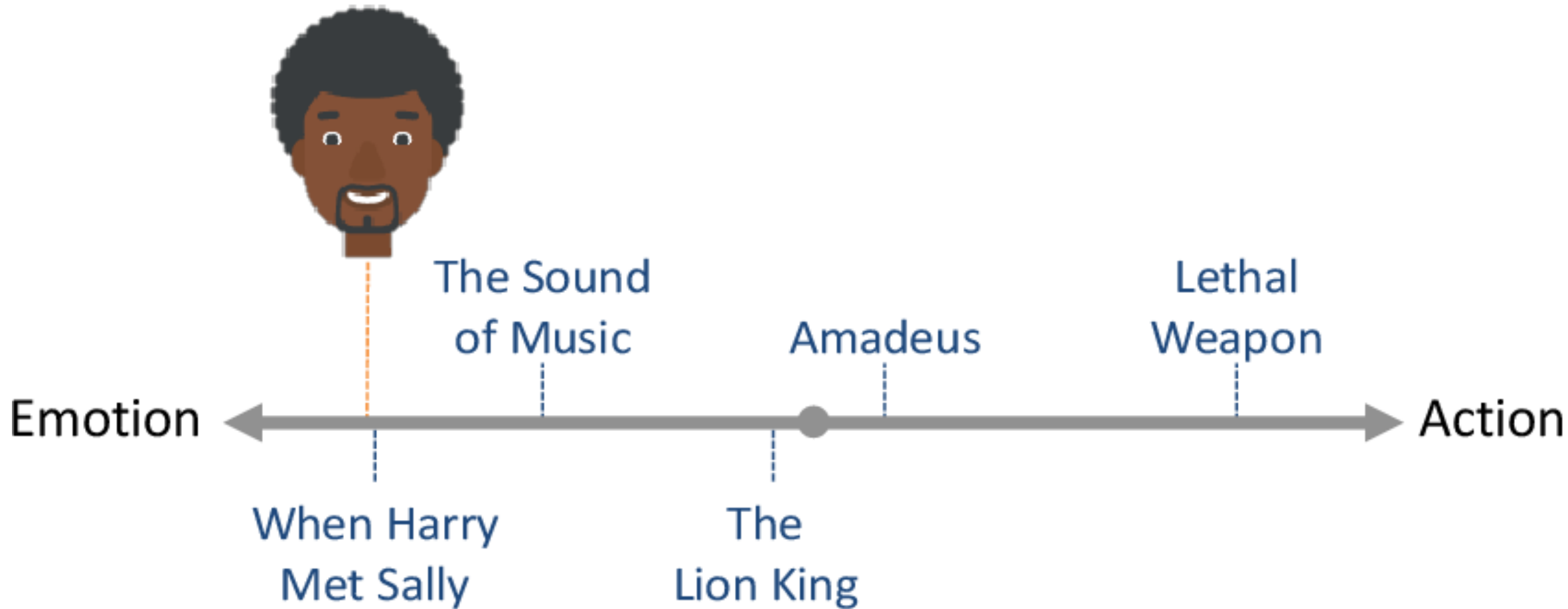
The Kalman filter

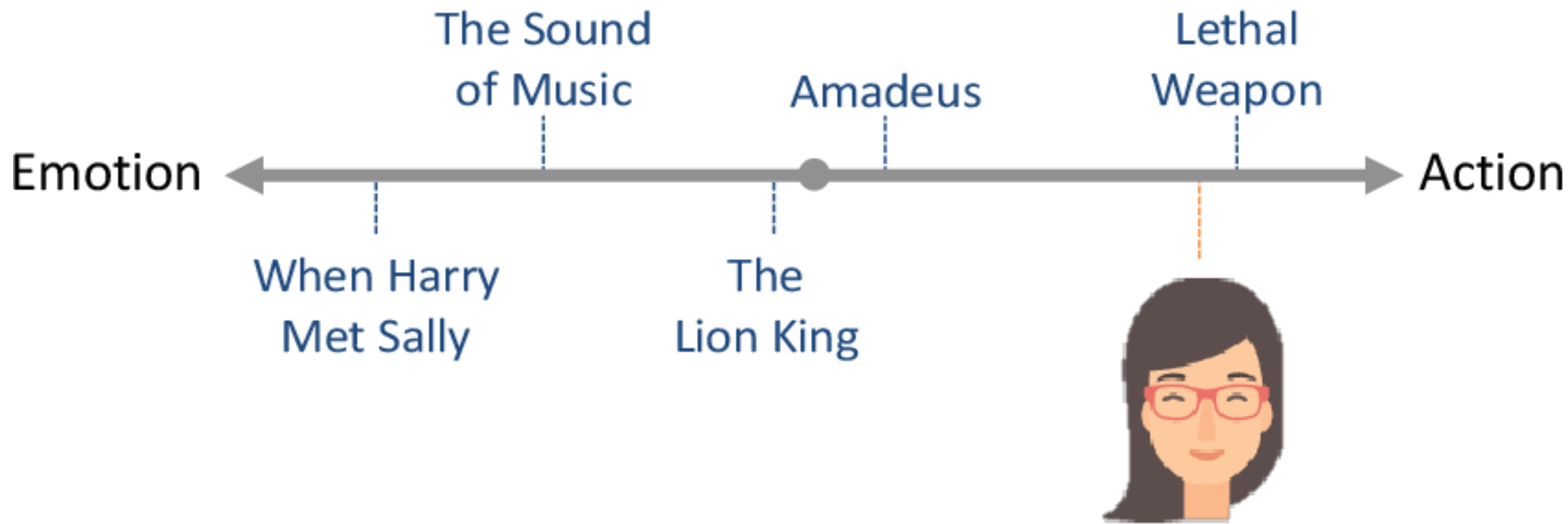
The hidden Markov model

Movie Recommender

Movie					
The Lion King		?	?		?
Lethal Weapon					?
The Sound of Music	?		?	?	
Amadeus			?		?
When Harry Met Sally			?		

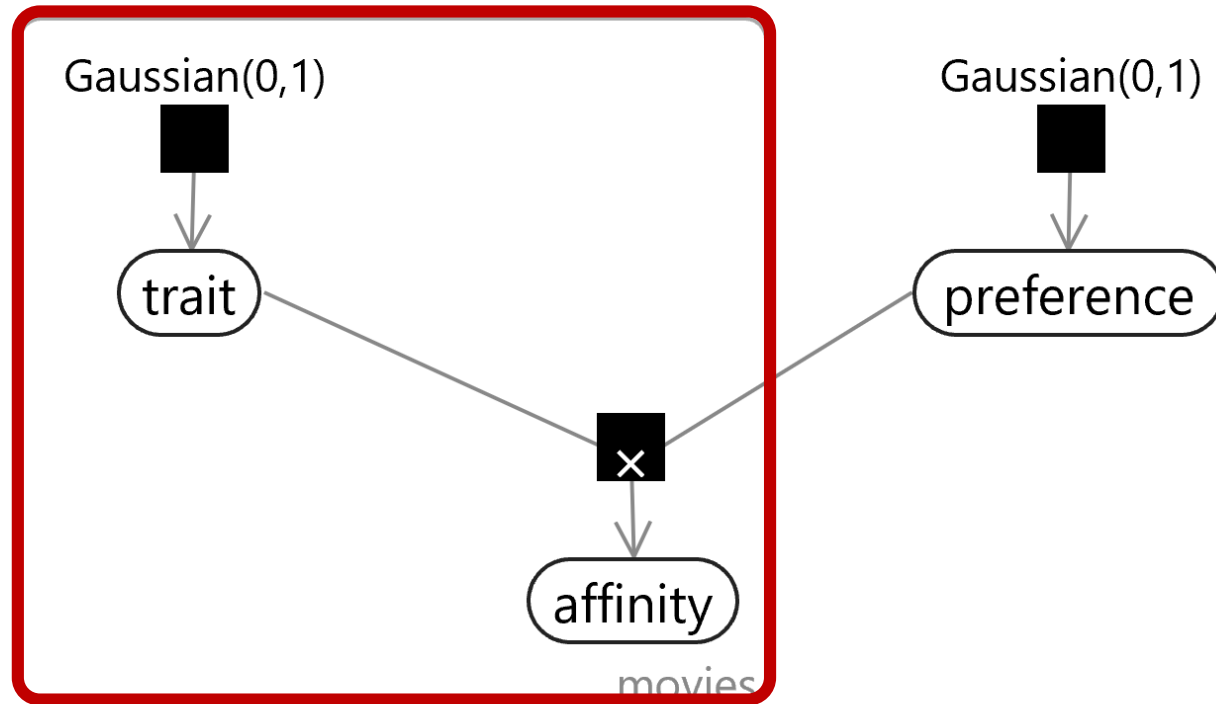


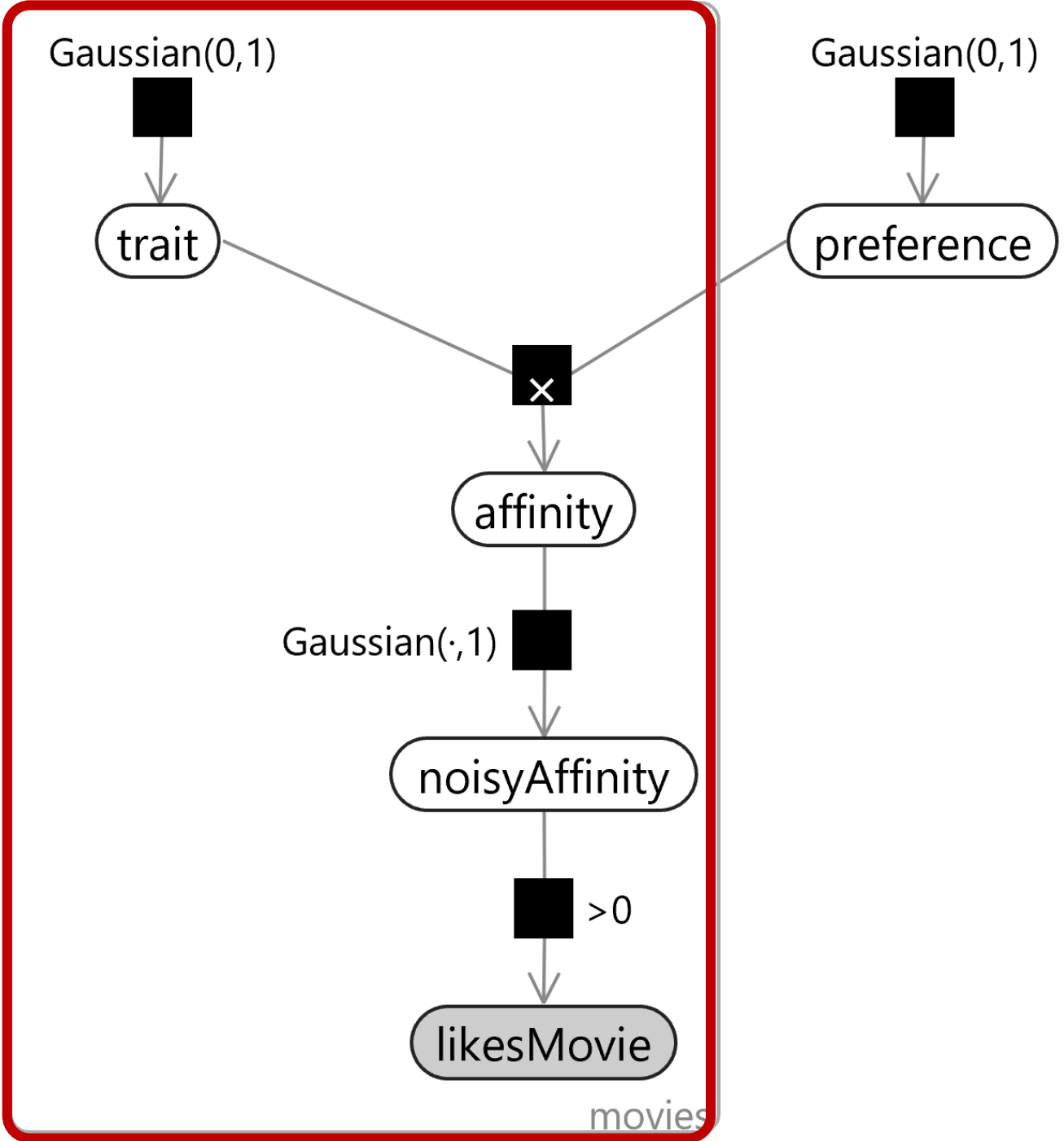


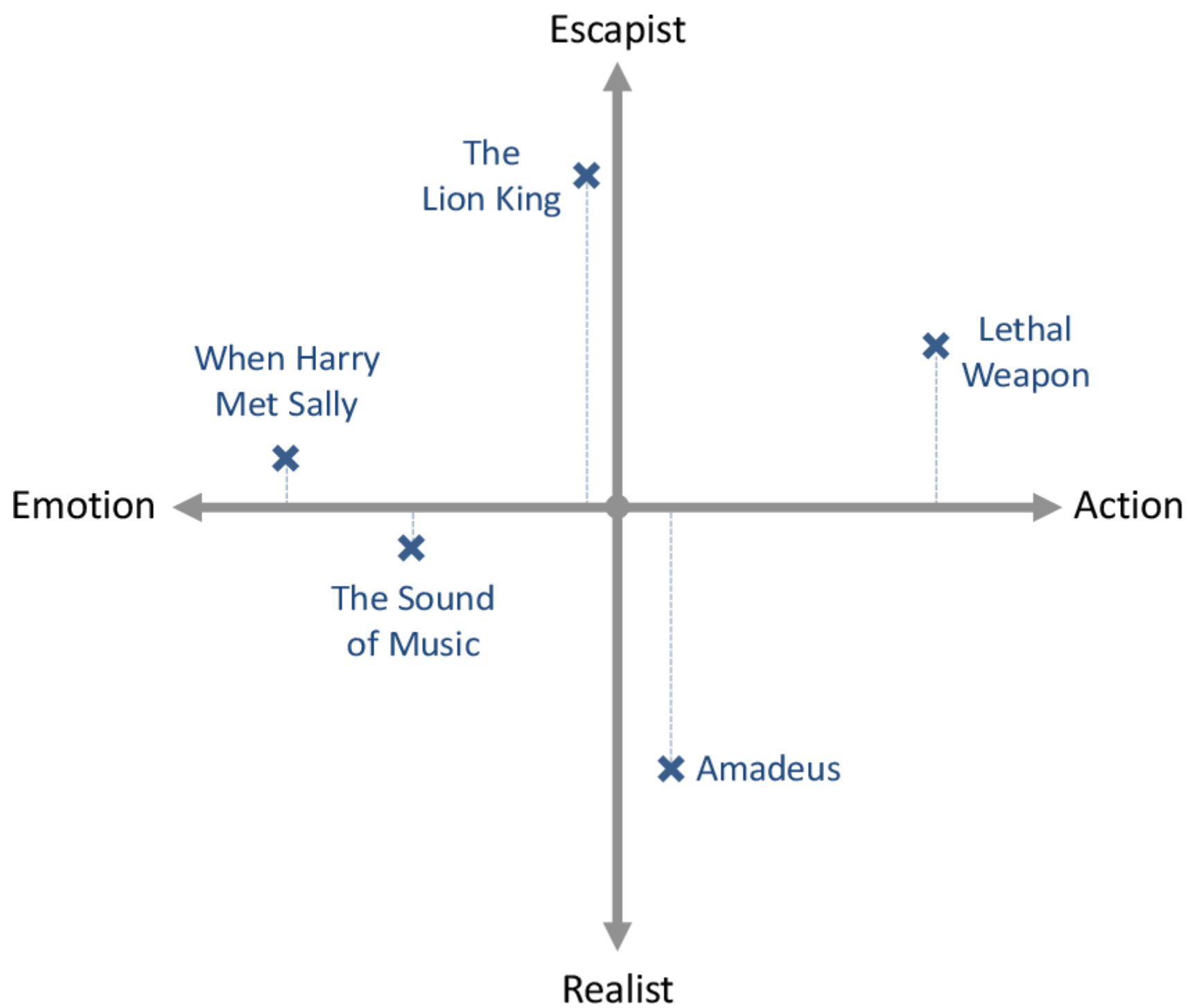


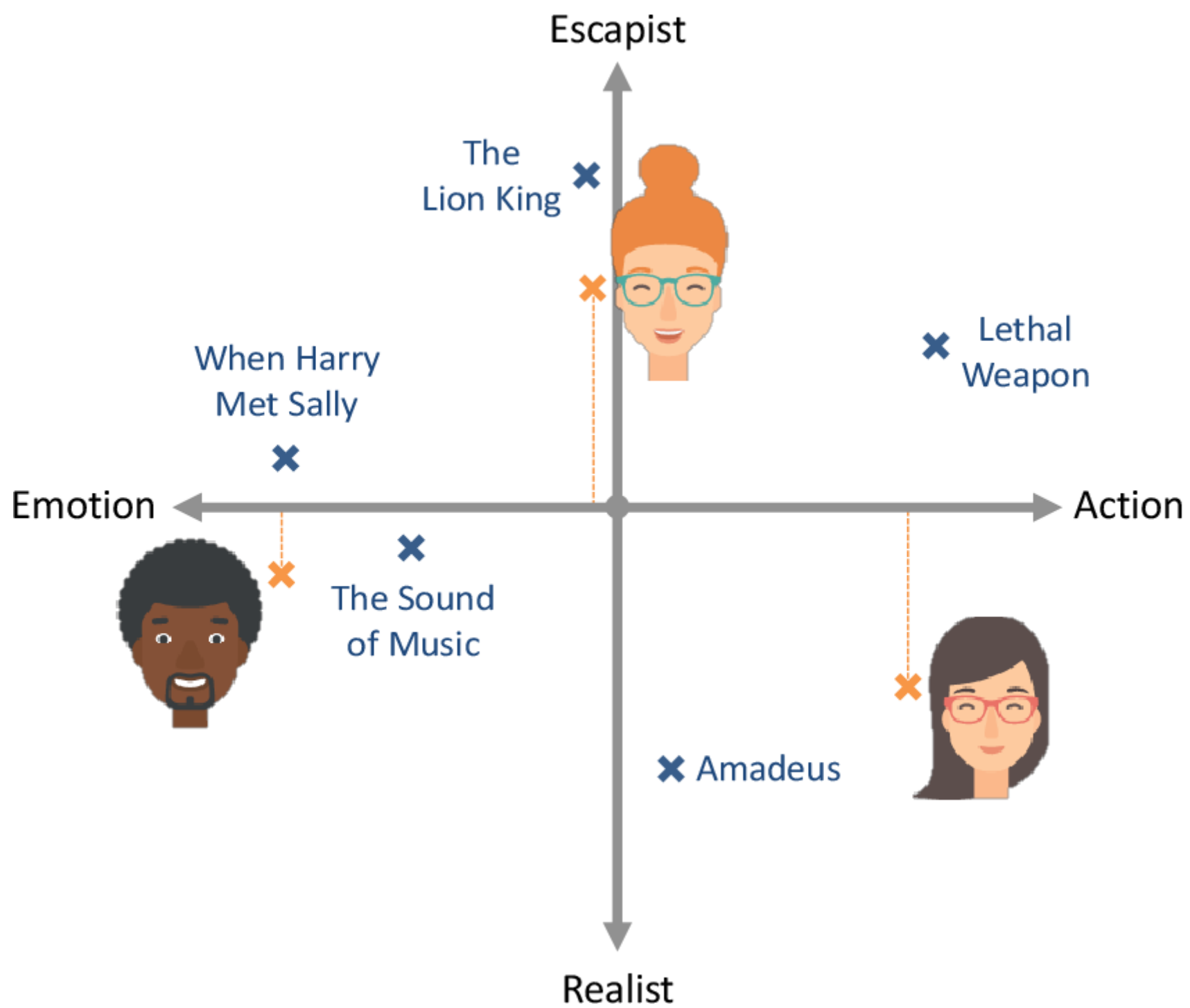
Assumptions

- 1) Each movie can be characterized by its position on the trait line, represented as a continuous number.
- 2) A person's preferences can be characterized by a position on the trait line, again represented as a continuous number.
- 3) A positive preference value means a person prefers movies with positive values of the trait (and vice versa for negative values). The absolute size of the preference value indicates the strength of preference.



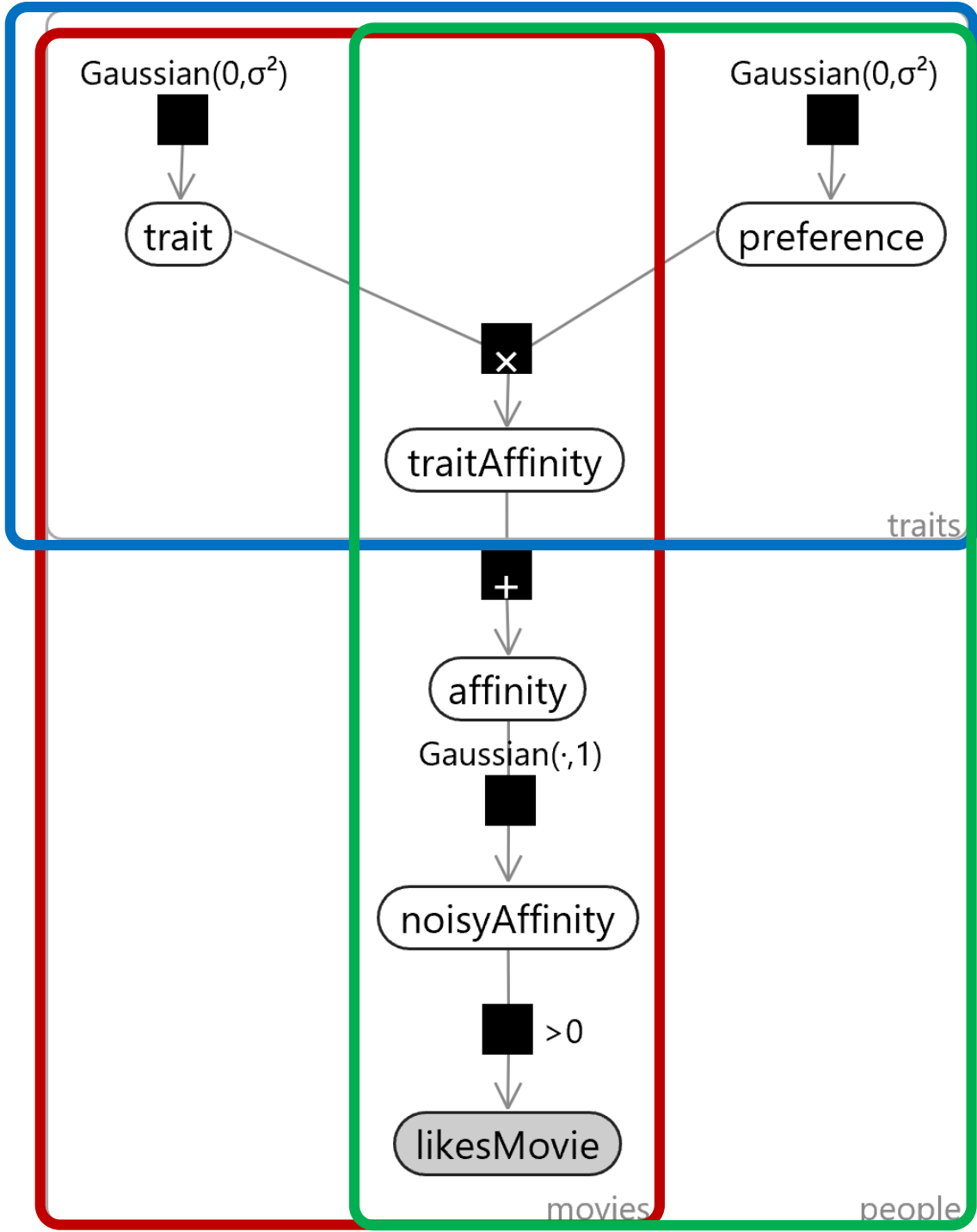




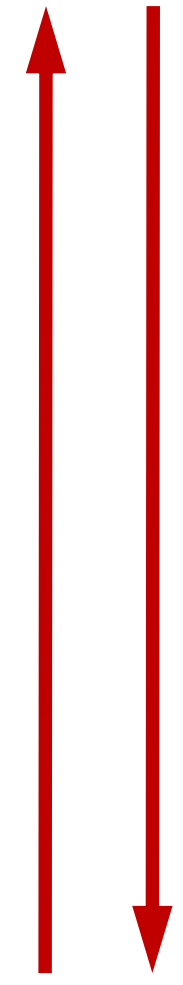
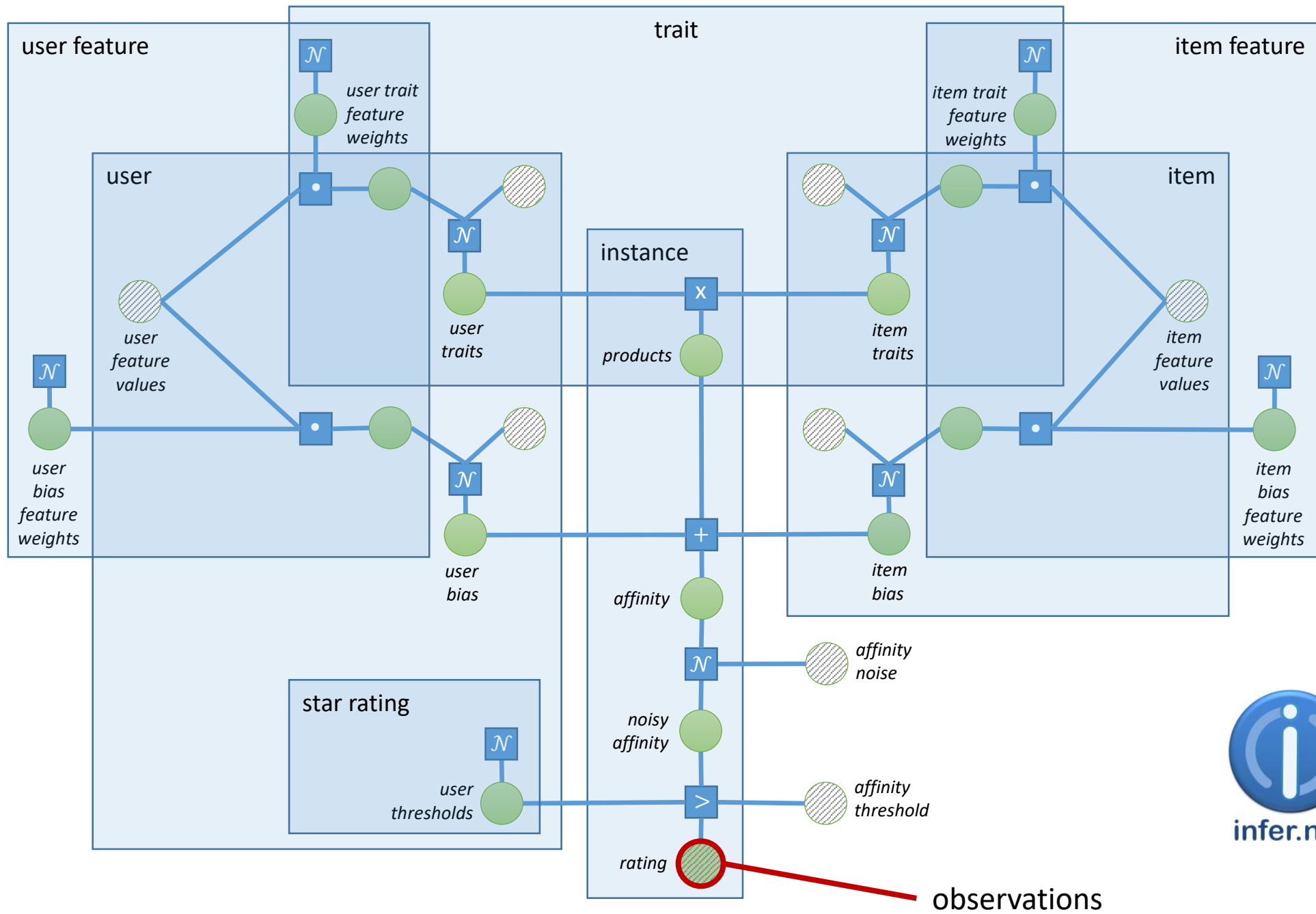


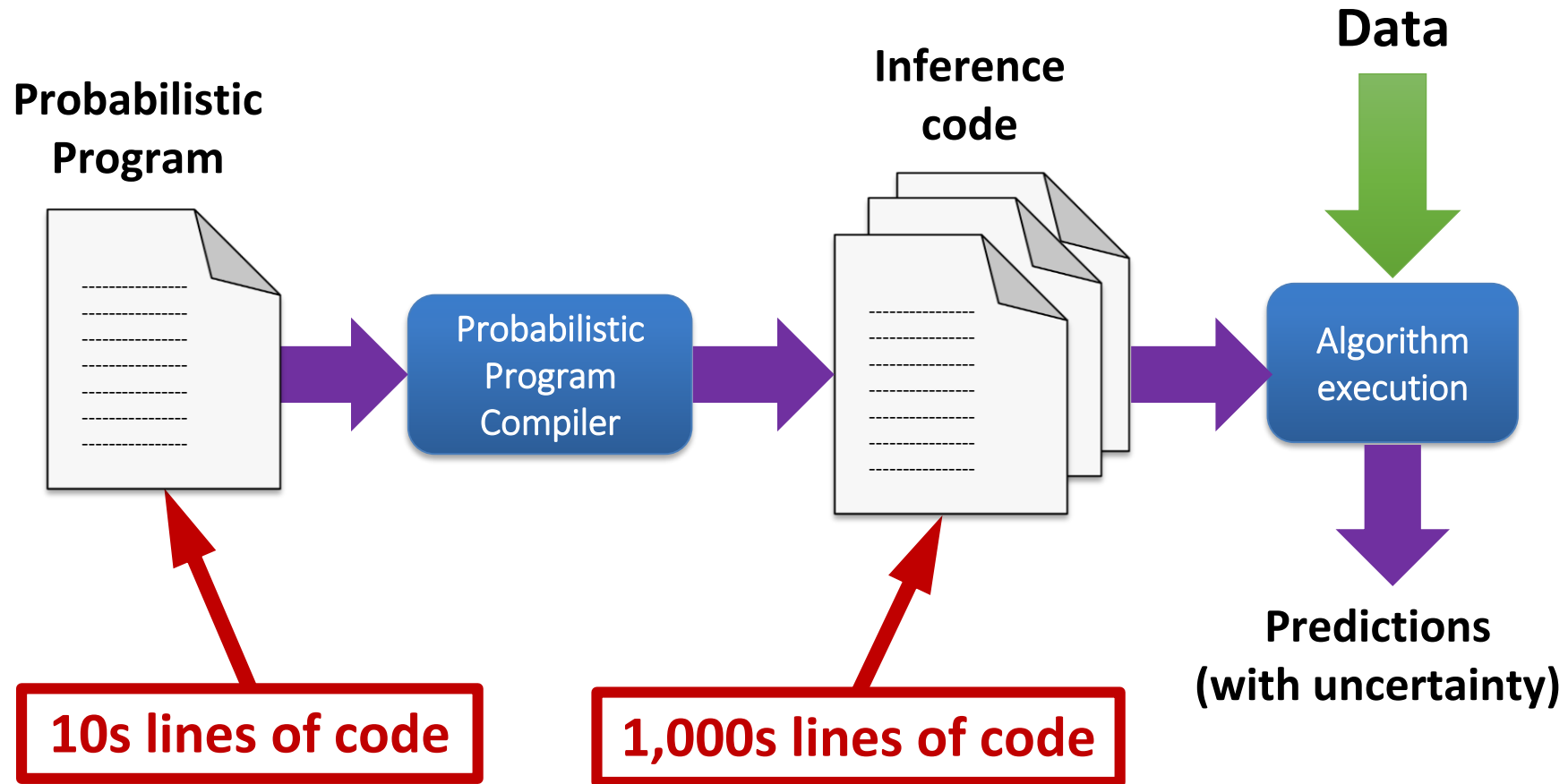
Assumptions

- 1) Each movie can be characterized by its position ~~on the trait line~~ **in trait space**, represented as a continuous number **for each trait**.
- 2) A person's preferences can be characterized by a position ~~on the trait line~~ **in trait space**, again represented as a continuous number **for each trait**.
- 3) A positive preference value means a person prefers movies with positive values of the trait (and vice versa for negative values). The absolute size of the preference value indicates the strength of preference.
- 4) The effect of one trait value on whether a person likes or dislikes a movie is the same, no matter what other trait values that movie has.
- 5) Whether a person will like or dislike a movie depends only on the movie's traits and not on anything else.



Movie Recommender Demo





<http://infer.net>



TEAM DEATHMATCH ON HARBOR

ROUND STARTING IN 0:05

RESPAWNS 15

ROUNDS TO WIN 2

	KILLS	DOWNS	REVIVES	DEATHS	SCORE
I TwoSixNine I	--	--	--	--	--
Ill Agent T III	--	--	--	--	0
jltarsenal	--	--	--	--	
Arekkz	--	--	--	--	--
 Oscar *	--	--	--	--	--
Singoune	--	--	--	--	--
KEVLA89	--	--	--	--	0
Feron Taylor	--	--	--	--	
Ix Fahrenheit x	--	--	--	--	--
davkan	--	--	--	--	--

ACTIVE BOUNTY

Rampage

0 / 1,000



 MUTE PLAYER

 VIEW GAMERCARD

 OVERHEAD MAP

 CHANGE LOADOUT

EARLY ACCESS

Model-Based Machine Learning

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Click to open



John Winn and Christopher Bishop
with
Thomas Diethe

Thank you!