Learning

Learning is the ability to improve one's behavior based on experience.
- The range of behaviors is expanded: the agent can do more.
- The accuracy on tasks is improved: the agent can do things better.
- The speed is improved: the agent can do things faster.

Components of a learning problem

The following components are part of any learning problem:
- **task**: The behavior or task that's being improved. For example: classification, acting in an environment
- **data**: The experiences that are being used to improve performance in the task.
- **measure of improvement**: How can the improvement be measured? For example: increasing accuracy in prediction, new skills that were not present initially, improved speed.

Learning architecture

The internal representation is driven by experiences and a background knowledge/bias. The reasoning procedure is used to transform the experiences into an answer that improves performance.

Representation

- Draw a conclusion from a knowledge base: deduction (top-down)
- Infer a representation from data: induction (bottom-up)
- The richer the representation, the more useful it is for subsequent problem solving.
- The richer the representation, the more difficult it is to learn.

Common Learning Tasks

- **Supervised classification**: Given a set of pre-classified training examples, classify a new instance.
- **Unsupervised learning**: Find natural classes for examples.
- **Reinforcement learning**: Determine what to do based on rewards and punishments.
- **Transfer Learning**: Learning from an expert
- **Active Learning**: Learner actively seeks to learn
- **Inductive logic programming**: Build richer models in terms of logic programs.
Learning tasks can be characterized by the feedback given to the learner.

- **Supervised learning**: What has to be learned is specified for each example.
- **Unsupervised learning**: No classifications are given; the learner has to discover categories and regularities in the data.
- **Reinforcement learning**: Feedback occurs after a sequence of actions. Credit assignment problem.

The measure of success is not how well the agent performs on the training examples, but how well the agent performs for new examples.

Consider two agents:

- $P$: claims the negative examples seen are the only negative examples. Every other instance is positive.
- $N$: claims the positive examples seen are the only positive examples. Every other instance is negative.

Both agents correctly classify every training example, but disagree on every other example.

The tendency to prefer one hypothesis over another is called a **bias**.

A bias is necessary to make predictions on unseen data.

Saying a hypothesis is better than $N$'s or $P$'s hypothesis isn't something that's obtained from the data.

To have any inductive process make predictions on unseen data, you need a bias.

What constitutes a good bias is an empirical question about which biases work best in practice.

Given a representation and a bias, the problem of learning can be reduced to one of search.

Learning is search through the space of possible representations looking for the representation or representations that best fits the data, given the bias.

These search spaces are typically prohibitively large for systematic search.

A learning algorithm is made of a search space, an evaluation function, and a search method.

Data isn't perfect:

- some of the attributes are assigned the wrong value
- the attributes given are inadequate to predict the classification
- there are examples with missing attributes

**Overfitting** occurs when a distinction appears in the data, but doesn't appear in the unseen examples. This occurs because of random correlations in the training set.

Given:

- a set of **input features** $X_1, \ldots, X_n$
- a set of **target features** $Y_1, \ldots, Y_k$
- a set of **training examples** where the values for the input features and the target features are given for each example
- a set of **test examples**, where only the values for the input features are given, predict the values for the target features for the test examples.

**Classification** when the $Y_i$ are discrete

**Regression** when the $Y_i$ are continuous

Very important: keep training and test sets separate!
Evaluating Predictions

Suppose $Y$ is a feature and $e$ is an example:
- $Y(e)$ is the value of feature $Y$ for example $e$.
- $\hat{Y}(e)$ is the predicted value of feature $Y$ for example $e$.
- The error of the prediction is a measure of how close $\hat{Y}(e)$ is to $Y(e)$.
- There are many possible errors that could be measured.

<table>
<thead>
<tr>
<th>Measures of error</th>
<th>Measures of error</th>
</tr>
</thead>
<tbody>
<tr>
<td>$E$ is the set of examples. $T$ is the set of target features.</td>
<td>$E$ is the set of examples. $T$ is the set of target features.</td>
</tr>
<tr>
<td>- absolute error</td>
<td>- absolute error</td>
</tr>
<tr>
<td>$\sum_{e \in E} \sum_{Y \in T}</td>
<td>Y(e) - \hat{Y}(e)</td>
</tr>
<tr>
<td>- sum of squares error</td>
<td>- sum of squares error</td>
</tr>
<tr>
<td>$\sum_{e \in E} \sum_{Y \in T} (Y(e) - \hat{Y}(e))^2$</td>
<td>$\sum_{e \in E} \sum_{Y \in T} (Y(e) - \hat{Y}(e))^2$</td>
</tr>
<tr>
<td>- worst-case error</td>
<td>- worst-case error</td>
</tr>
<tr>
<td>$\max_{e \in E} \max_{Y \in T}</td>
<td>Y(e) - \hat{Y}(e)</td>
</tr>
</tbody>
</table>

Measures of error (cont.)

When target features are $\{0, 1\}$ and predicted features are $\in [0, 1]$:
- likelihood of the data

$$\prod_{e \in E} \prod_{Y \in T} \hat{Y}(e)^{Y(e)}(1 - \hat{Y}(e))^{(1 - Y(e))}$$

- A cost-based error takes into account costs of various errors.
Measures of error (cont.)

When target features are \(\{0, 1\}\) and predicted features are \(\in [0, 1]\):

- **likelihood of the data**
  \[
  \prod_{e \in E} \prod_{y \in T} \hat{y}(e)^{y(e)}(1 - \hat{y}(e))^{1 - y(e)}
  \]

- **entropy** or **negative log likelihood**
  \[
  - \sum_{e \in E} \sum_{y \in T} [y(e) \log \hat{y}(e) + (1 - y(e)) \log(1 - \hat{y}(e))]
  \]

Receiver Operating Curve

<table>
<thead>
<tr>
<th>actual</th>
<th>predicted</th>
</tr>
</thead>
<tbody>
<tr>
<td>T</td>
<td>true positive (TP)</td>
</tr>
<tr>
<td>F</td>
<td>false positive (FP)</td>
</tr>
</tbody>
</table>

- recall = sensitivity = \(\frac{TP}{TP+FN}\)
- specificity = \(\frac{TN}{TN+FP}\)
- precision = \(\frac{TP}{TP+FP}\)
- \(F\)-measure = \(\frac{2 \times \text{Precision} \times \text{Recall}}{\text{Precision} + \text{Recall}}\)

Basic Models for Supervised Learning

Many learning algorithms can be seen as deriving from:

- decision trees
- linear classifiers
- Bayesian classifiers

Example: user discussion board behaviors

<table>
<thead>
<tr>
<th>example</th>
<th>author</th>
<th>thread</th>
<th>length</th>
<th>where read</th>
<th>user's action</th>
</tr>
</thead>
<tbody>
<tr>
<td>e1</td>
<td>known</td>
<td>new</td>
<td>long</td>
<td>home</td>
<td>skips</td>
</tr>
<tr>
<td>e2</td>
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<td>reads</td>
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<td>reads</td>
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<td>work</td>
<td>reads</td>
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<td>new</td>
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<td>e19</td>
<td>unknown</td>
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<td>work</td>
<td>?</td>
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Learning Decision Trees

- Representation is a decision tree.
- Bias is towards simple decision trees.
- Search through the space of decision trees, from simple decision trees to more complex ones.
Decision Trees

Simple, successful technique for supervised learning from discrete data.

Learn a decision tree from data:
- Nodes are input attributes/features
- Branches are labeled with input feature value(s)
- Leaves are predictions for target features
- Can have many branches per node
- Branches can be labeled with multiple feature values

Learning a decision tree
- Incrementally split the training data
- Recursively solve sub-problems
- Hard part: how to split the data?
- Criteria for a good decision tree (bias):
  - small decision tree,
  - good classification (low error on training data),
  - good generalisation (low error on test data)

Decision tree learning: pseudocode

```
// X is input features, Y is output features,
// E is training examples
// output is a decision tree, which is either
// - a point estimate of Y, or
// - of the form <X_i, T_1, ..., T_N> where
// X_i is an input feature and T_1, ..., T_N are decision trees

procedure DecisionTreeLearner(X, Y, E)
  if stopping criteria is met
    return pointEstimate(Y, E)
  else
    select feature X_i ∈ X
    for each value x_i of X_i do
      E_i = all examples in E where X_i = x_i
      T_i = DecisionTreeLearner(X \ {X_i}, Y, E_i)
    end for
    return <X_i, T_1, ..., T_N>
  end procedure
```

Decision tree classification: pseudocode

```
// X is is input features, Y is output features,
// e is test example
// DT is a decision tree
// output is a prediction of Y for e

procedure ClassifyExample(e, X, Y, DT)
  S ← DT
  while S is internal node of the form <X_i, T_1, ..., T_N> do
    j ← X_i(e)
    S ← T_j
  end while
  return S
end procedure
```

Remaining issues
- Stopping criteria
- Selection of features
- Point estimate (final return value at leaf)
- Reducing number of branches (partition of domain)
Stopping Criteria

How do we decide to stop splitting?

The stopping criteria is related to the final return value depends on what we will need to do

Possible stopping criteria:
- No more features
- Performance on training data is good enough

Feature Selection

Ideal: choose sequence of features that result in smallest tree

Actual: myopically split – as if only allowed one split, which feature would give best performance?

Most even split

Maximum information gain

GINI index

Bad Feature Selection

Information Theory

- A bit is a binary digit: 0 or 1
- n bits can distinguish \(2^n\) items
- Can do better by taking probabilities into account

Example:
distinguish \(\{a, b, c, d\}\) with

\[P(a) = 0.5, P(b) = 0.25, P(c) = P(d) = 0.125\]

If we encode
- a:00
- b:01
- c:10
- d:11

Uses on average 2 bits

But if we encode
- a:0
- b:10
- c:110
- d:111

Uses on average

\[P(a) \times 1 + P(b) \times 2 + P(c) \times 3 + P(d) \times 3 = 1.75\] bits

In general, need \(-\log_2 P(x)\) bits to encode \(x\)

Each symbol requires on average

\[-P(x) \log_2 P(x)\] bits

To transmit an entire sequence distributed according to \(P(x)\), we need on average

\[\sum_x -P(x) \log_2 P(x)\] bits

Of information per symbol we wish to transmit

**Information content** or entropy of the sequence
Information gain

Given a set $E$ of $N$ training examples, if the number of examples with output feature $Y = y_i$ is $N_i$, then

$$P(Y = y_i) = P(y_i) = \frac{N_i}{N}$$

(the point estimate)

Total information content for the set $E$ is:

$$I(E) = -\sum_{y_i \in Y} P(y_i) \log P(y_i)$$

So, after splitting $E$ up into $E_1$ and $E_2$ (size $N_1$, $N_2$) based on input attribute $X_i$, the information content

$$I(E_{split}) = \frac{N_1}{N} I(E_1) + \frac{N_2}{N} I(E_2)$$

and we want the $X_i$ that maximises the information gain:

$$I(E) - I(E_{split})$$

Final return value

- Point estimate of $Y$ (output features) over all examples
- Point estimate is just a prediction of target features
  - mean value,
  - median value,
  - most likely classification,
  - etc.

  e.g.

  $$P(Y = y_i) = \frac{N_i}{N}$$

  where
  - $N_i$ is the number of training samples at the leaf with $Y = y_i$
  - $N$ is the total number of training samples at the leaf.

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</tbody>
</table>

Using a Priority Queue to Learn the DT

- The “vanilla” version we saw grows all branches for a node
- But there might be some branches that are more worthwhile to expand
- Idea: sort the leaves using a priority queue ranked by how much information can be gained with the best feature at that leaf
- always expand the leaf at the top of the queue

Decision tree learning: pseudocode V2

**procedure** DecisionTreeLearner($X,Y,E$)

$DT = \text{pointEstimate}(Y, E) = \text{initial decision tree}$

$\{X', \Delta I\} \leftarrow \text{best feature and Information Gain value for } E$

$PQ \leftarrow \{DT, E, X', \Delta I\} = \text{priority queue of leaves ranked by } \Delta I$

while stopping criteria is not met do:

$\{S_i, E_i, X_i, \Delta I_i\} \leftarrow \text{leaf at the head of } PQ$

for each value $x_i$ of $X_i$ do

$E_i = \text{all examples in } E_i \text{ where } X_i = x_i$

$\{X_j, \Delta I_j\} = \text{best feature and value for } E_i$

$T_i \leftarrow \text{pointEstimate}(Y, E_i)$

insert $\{T_i, E_i, X_j, \Delta I_j\}$ into $PQ$ according to $I_j$

end for

$S_i \leftarrow <X_i, T_1, \ldots, T_N>$$

end while

return $DT$

end procedure

Overfitting

Sometimes the decision tree is “too good” at classifying the training data, and will not generalise very well.

This often occurs when there is not much data

3 attributes: bad weather, burnt toast, train late

training data:

A: true, true, true;
A: false, false, false;
A: false, false, false;
A: true, false, false;
Overfitting

Sometimes the decision tree is “too good” at classifying the training data, and will not generalise very well. This often occurs when there is not much data. For example, consider a dataset with 3 attributes: bad weather, burnt toast, train late.

<table>
<thead>
<tr>
<th>Training data:</th>
</tr>
</thead>
<tbody>
<tr>
<td>A: true, true, true;</td>
</tr>
<tr>
<td>A: false, false, false;</td>
</tr>
<tr>
<td>A: true, false, false;</td>
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<tr>
<td>A: true, true, true;</td>
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<tr>
<td>A: true, false, true;</td>
</tr>
<tr>
<td>A: false, true, false;</td>
</tr>
</tbody>
</table>

Some methods to avoid overfitting

- Regularization: e.g. Prefer small decision trees over big ones, so add a 'complexity' penalty to the stopping criteria - stop early
- Pseudocounts: add some data based on prior knowledge
- Cross validation

Test set errors caused by:

- **bias**: the error due to the algorithm finding an imperfect model.
  - **representation bias**: model is too simple
  - **search bias**: not enough search
- **variance**: the error due to lack of data.
- **noise**: the error due to the data depending on features not modeled or because the process generating the data is inherently stochastic.
- **bias-variance trade-off**:
  - Complicated model, not enough data (low bias, high variance)
  - Simple model, lots of data (high bias, low variance)

Cross Validation

- Split training data into a training and a validation set
- Use the validation set as a “pretend” test set
- Optimise the decision maker to perform well on the validation set, not the training set
- Can do this multiple times with different validation sets

Next:

- Supervised Learning II (Poole & Mackworth (2nd ed.) Chapter 7.3.2, 7.5-7.6)
- Uncertainty (Poole & Mackworth (2nd ed.) Chapter 8)