Pattern Information Processing (パターン情報処理)

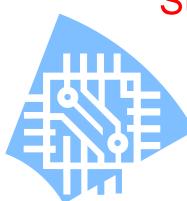
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Contents of This Lecture (1)

- Syllabus (what I will provide in this course):
 - Inferring an underlying input-output dependency from input and output examples is called supervised learning.
 - This course focuses on a statistical approach to supervised learning and introduces its basic concepts as well as state-of-the-art techniques.

Statistical machine learning

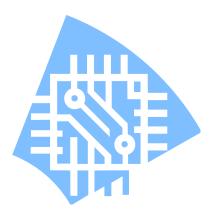




Contents of This Lecture (2)

What you are expected to learn in this course:

- How to use supervised learning methods
- Ideas behind the methods
- Novel research topics in supervised learning
- Something useful in your own research/life





Grading



Small reports

- Almost every week
- Deadline: next class
- Mini conference on supervised learning (final day)
 - Apply supervised learning techniques to your own data sets and analyze them!
- Final reports on the above issue

Brief Overview of the Course (1)⁵

- 3 types of learning
 - Supervised learning
 - Unsupervised learning
 - Reinforcement learning







Brief Overview of the Course (2)⁶

Topics in supervised learning

- Active learning
- Model selection
- Learning method

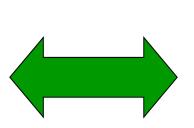
Textbook

Handouts are provided if necessary.Pointers to related articles will be provided.

I suppose you know elementary statistics and linear algebra. If not, please study them by yourself!

3 Topics in Learning Research

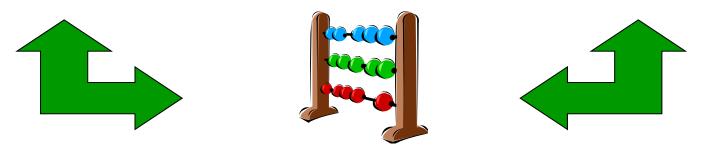






Understanding the brain (Physiology, psychology, neuroscience)

Developing learning machines (Computer and electronic engineering)



Mathematically clarifying mechanism of learning (Computer and information science)

Three Types of Learning

Supervised learning (This course!)

Unsupervised learning

Reinforcement learning

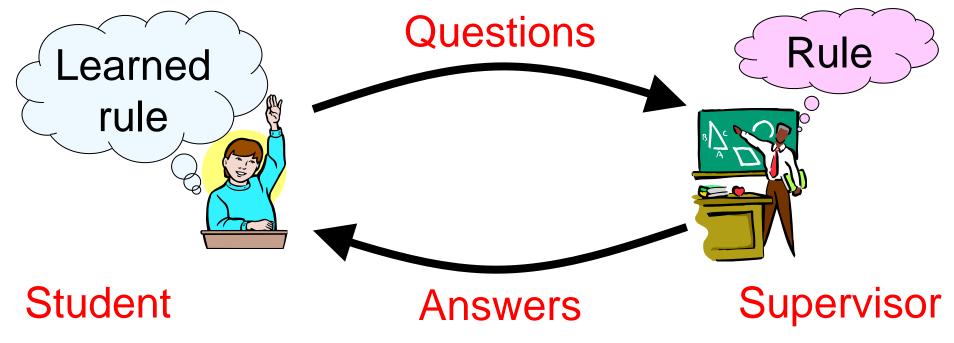






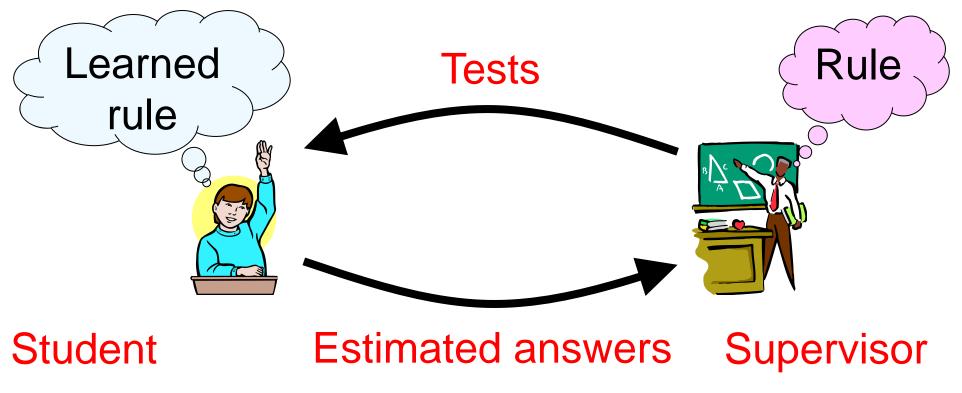
What Is Supervised Learning?

- The goal of supervised learning is to estimate an unknown input-output rule.
- You are allowed to ask questions to a supervisor ("oracle") who knows the rule.
- The supervisor answers your questions using the rule.



Generalization Capability

- Training examples: pairs of questions and answers.
- If the underlying rule can be successfully estimated, we can answer to the questions that we have never taught.
- Such an ability is called the generalization capability.



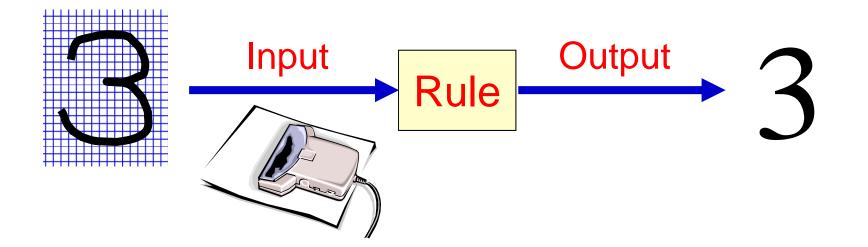
Example 1

Hand-written number recognition

We want to recognize the scanned handwritten characters.

Example 1

- Training examples consist of { (hand-written number, its recognition result) }.
- If underlying input-output rule is successfully learned, unlearned hand-written numbers can be recognized.



Example 2: Brain-Computer Interface (BCI)

Control computers by brain signals:

- Input: brain signals (EEG)
- Output: Left or Right

Training

Imagine left/right-hand movement following the letter on the screen

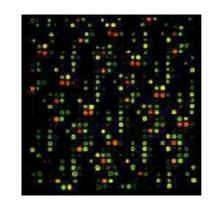
Testing: Playing Games "Brain-Pong"

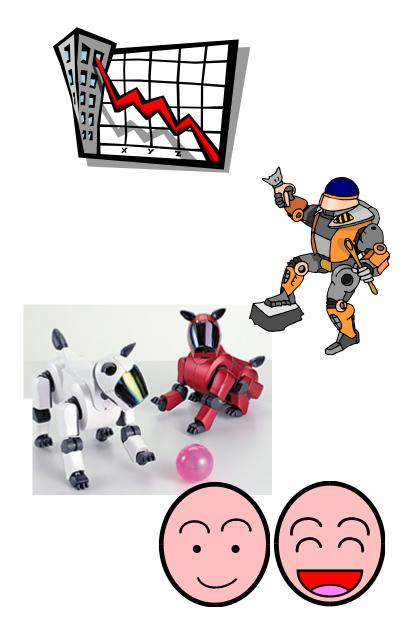
Other Examples

Other examples are...

- Stock price estimation
- Robot motor control
- Computer vision
- Spam filter
- DNA classification







Three Types of Learning

Supervised learning (This course!)

Unsupervised learning ("Advanced data analysis", odd year, spring)

Reinforcement learning







What Is Unsupervised Learning?¹⁹

You are given questions (input data) without answers (output data).

The goal is to find "interesting" structure in the data.



Interestingness

The goal of unsupervised learning depends on the definition of "interestingness":

- Dimensionality reduction
- Clustering
- Blind source separation
- Outlier detection

Dimensionality Reduction

Dimensionality reduction (Embedding)

- We are given high-dimensional data.
- High-dimensional data is too complex to analyze: Even estimating the density is extremely difficult ("curse of dimensionality")
- We want to have a low-dimensional expression of the data without losing intrinsic information.
- Data visualization: Reduced data is less than equal to 3-dimensional.

Example 1

- "Swiss Roll"
- Data is 3-D but it essentially lies on a 2-D manifold.
- We want to "unfold" the roll.

Example 2

Embedding face images into 2D space.

Images of the same face from different angles and lighting directions (64x64=4096D)

Data Clustering

We want to divide the data into disjoint groups:

- Data in the same group are similar.
- Data in different groups are different.
- "Unsupervised classification"

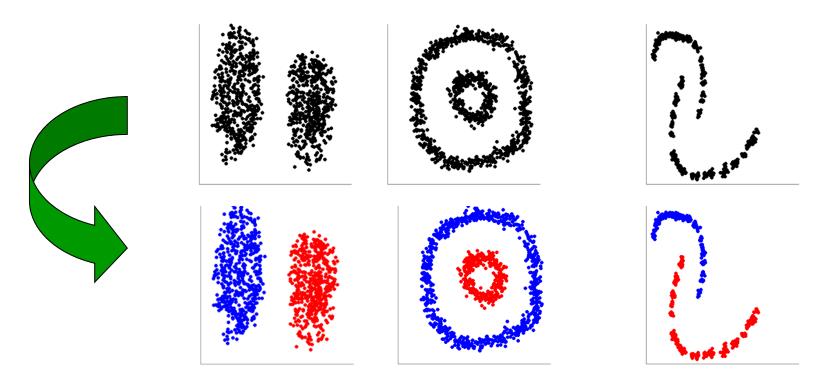




Image segmentation

Blind Source Separation

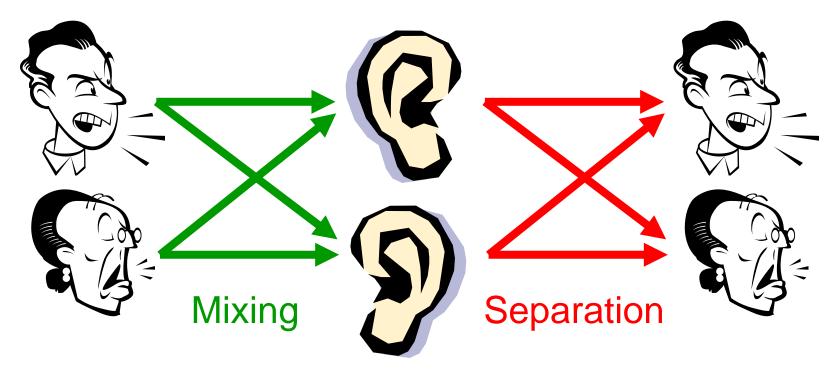
We can extract what a person is speaking in a noisy environment.



Syotoku-taishi can distinguish 10 conversations?

Blind Source Separation

Cocktail-party problem



We want to separate mixed signals into original ones.

Example

	Mixed signal	Separated signal 1	Separated signal 2
Conversation			
+			
Conversation			
Conversation			
+			
Instrument			





Three Types of Learning

Supervised learning (This course!)

- Unsupervised learning ("Advanced data analysis", odd year, spring)
- Reinforcement learning (to be covered...)







What Is Reinforcement Learning?

- The goal of reinforcement learning is same as supervised learning, i.e., to estimate an unknown underlying rule.
- However, different from supervised learning, we are not allowed to ask questions to the teacher.
- Instead, we can get rewards (reinforcement signals) for our estimated answer.
- Goal is to learn the rule with maximum rewards.

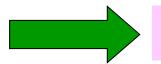




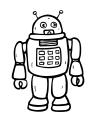
Example

Learning stand-up motion

- The robot consists of 3 links connected by 2 joints.
- Robot can control it's joint angles by itself.
- The goal is to learn the control rule for standing up.
- Control rule: mapping from inner states to control signal.
- Standing up = the head is at the highest position



Reward proportional to head's height















We Have Learned ...

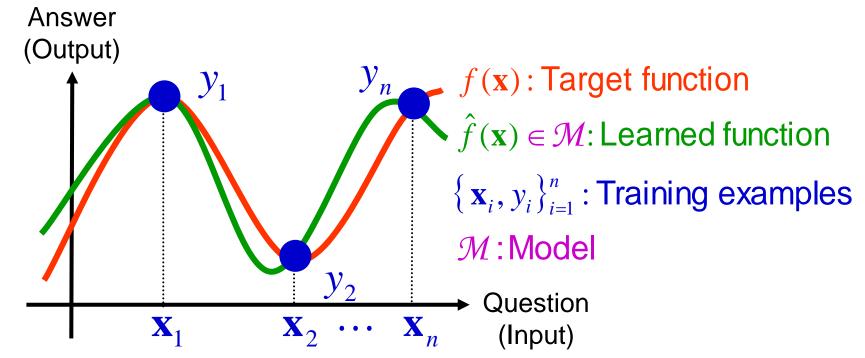
There are three issues in learning:

- Supervised learning
- Unsupervised learning
- Reinforcement learning





Supervised Learning As Function Approximation



Using training examples $\{\mathbf{x}_i, y_i\}_{i=1}^n$, find a function $\hat{f}(\mathbf{x})$ from a model \mathcal{M} that well approximates the target function $f(\mathbf{x})$.

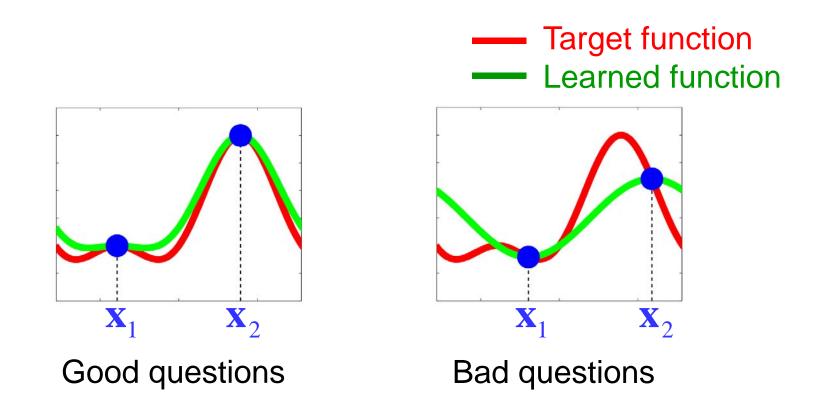
37 **Diagram of Supervised Learning** Teacher Questions : $\{\mathbf{x}_i\}_{i=1}^n$ Model: \mathcal{M} $f(\mathbf{x})$ Answers: $\{y_i\}_{i=1}^n$ Learning Machine Learned function : $\hat{f}(\mathbf{x})$

3 Important Topics in Supervised Learning

 Active learning: What are the best questions to ask?
 Model selection: What is the best model to use?
 Learning methods: What is the best way to learn?

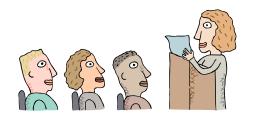
Active Learning

For obtaining good learning results, questions should be determined appropriately.



Active Learning: Analogy to Real Life

It is not interesting to passively attend the lecture.



It is more effective to actively ask questions in the lecture.

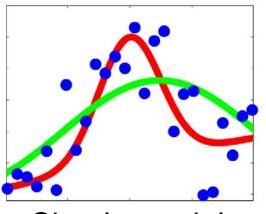


Model Selection

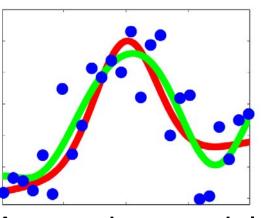
For obtaining good learning results, model should be determined appropriately.

Model is a set of functions from which learning results are searched.

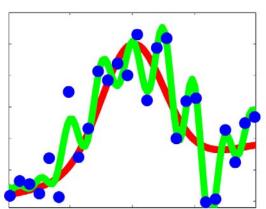
Target function
Learned function



Simple model



Appropriate model



Complex model

Model Selection: Analogy to Real Life

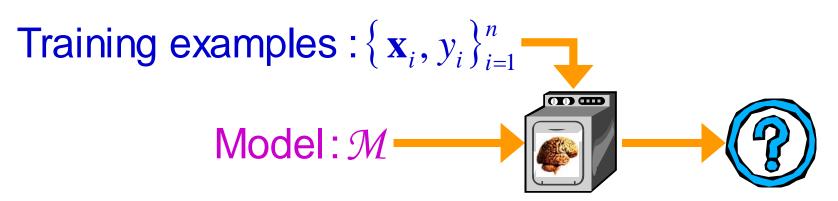
- A model represents your ambition.
- You learn a fixed amount of material.
- If you are less ambitious, you are not capable of even memorizing what you have learned. Therefore, you can not find the truth.
- If you are too ambitious, you can memorize what you have learned perfectly. However, you can not get the whole picture.
- If you are appropriately ambitious, then you can understand the truth.



Learning Methods

Now you have

- A model, from which your learning result function is searched.
- Training examples, which are pairs of questions and their answers.
- A learning method is a rule to specify a function in the model based on the training examples.



Learning Methods: Analogy to Real Life

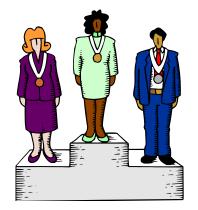
Now you have

Appropriate ambition for learning

Good questions and their answers

- What you should do is to just start studying!
- Effectively using your ambition and teaching materials is the key to success.

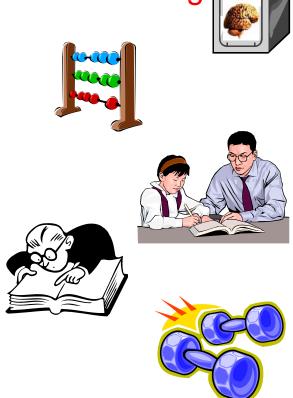




Conclusions

- There are 3 topics in learning research.
 - Understanding human brains
 - Developing learning machines
 - Mathematically clarifying mechanism of learning
- There are 3 types of learning.
 - Supervised learning
 - Unsupervised learning
 - Reinforcement learning
- Topics of supervised learning:
 - Active learning
 - Model selection
 - Learning methods





Homework

Prepare your own supervised learning data sets (e.g., from your research domain)

 $\{(x_i, y_i)\}_{i=1}^n$

Input x_i should be vectors and output y_i should be scalars.

$$oldsymbol{x}_i \in \mathbb{R}^d$$
 $y_i \in \mathbb{R}$

Better if

- Input is not so high dimensional
- The number of samples is large

d: small n: large

Explain specification of your data

Homework (cont.)

- Prepare a computer environment in which you can run
 - e.g., MATLAB, Octave, R, Scilab, ...
- Deadline: beginning of next class (April 17th)