- So far in this class, we have tried to cast everything as a well-defined optimization problem. We have even written down an objective function, which is the average loss (error) on the training data.
- But it turns out that that’s not really the true goal. That’s only what we tell our optimization friends so that there’s something concrete and actionable. The true goal is to minimize error on unseen future examples; in other words, we need to generalize. As we’ll see, this is perhaps the most important aspect of machine learning and statistics — albeit a more elusive one.

Review

Feature extractor $\phi$:

Given the feature extractor $\phi$, we can use that to define a prediction score, either using a linear predictor or a neural network. If you use neural networks, you typically have to work less hard at designing features, but you end up with a harder learning problem. There is a human-machine tradeoff here.

Prediction score:

- Linear predictor: $\text{score} = w \cdot \phi(x)$
- Neural network: $\text{score} = \sum_{j=1}^{k} w_j \sigma(v_j \cdot \phi(x))$

Loss function $\text{Loss}(x, y, w)$:

(for binary classification)

Optimization algorithm: stochastic gradient descent

$$w \leftarrow w - \eta \nabla_w \text{Loss}(x, y, w)$$
The prediction score is the basis of many types of predictions, including regression and binary classification. The loss function connects the prediction score with the correct output $y$, and measures how unhappy we are with a particular weight vector $w$.

This leads to an optimization problem, that of finding the $w$ that yields the lowest training loss. We saw that a simple algorithm, stochastic gradient descent, works quite well.

• Now let’s be a little more critical about what we’ve set out to optimize. So far, we’ve declared that we want to minimize the training loss.

Training error

Loss minimization:

$$\min_w \text{TrainLoss}(w)$$

$$\text{TrainLoss}(w) = \frac{1}{|D_{\text{train}}|} \sum_{(x,y) \in D_{\text{train}}} \text{Loss}(x, y, w)$$

Is this a good objective?

A strawman algorithm

**Algorithm: rote learning**

- **Training**: just store $D_{\text{train}}$.
- **Predictor** $f(x)$:
  - If $(x, y) \in D_{\text{train}}$: return $y$.
  - Else: *segfault*.

Minimizes the objective perfectly (zero), but clearly bad...

• Clearly, machine learning can’t be about just minimizing the training loss. The rote learning algorithm does a perfect job of that, and yet is clearly a bad idea. It *overfits* to the training data and doesn’t *generalize* to unseen examples.
Overfitting pictures

- Here are two pictures that illustrate what can go wrong if you only try to minimize the training loss for binary classification and regression.
- On the left, we see that the green decision boundary gets zero training loss by separating all the blue points from the red ones. However, the smoother and simpler black curve is intuitively more likely to be the better classifier.
- On the right, we see that the predictor that goes through all the points will get zero training loss, but intuitively, the black line is perhaps a better option.
- In both cases, what is happening is that by over-optimizing on the training set, we risk fitting noise in the data.

Evaluation

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Generalization

- So far, we have an intuitive feel for what overfitting is. How do we make this precise? In particular, when does a learning algorithm generalize from the training set to the test set?
- Of course, we can’t access unseen future examples, so the next best thing is to create a test set. As much as possible, we should treat the test set as a pristine thing that’s unseen and from the future. We definitely should not tune our predictor based on the test error, because we wouldn’t be able to do that on future examples.
- Of course at some point we have to run our algorithm on the test set, but just be aware that each time this is done, the test set becomes less good of an indicator of how well you’re actually doing.

Definition: test set

- Test set $D_{test}$ contains examples not used for training.

Our goal is to minimize error on unseen future examples.
Approximation and estimation error

All predictors $f^*$ Feature extraction $F$
g
Learning $\hat{f}$
estimation error $\text{Err}(\hat{f}) - \text{Err}(g)$
approximation error $\text{Err}(\hat{f}) - \text{Err}(f^*)$

- **Approximation error**: how good is the hypothesis class?
- **Estimation error**: how good is the learned predictor relative to the hypothesis class?

\[
\text{Err}(\hat{f}) - \text{Err}(g) + \text{Err}(g) - \text{Err}(f^*)
\]

Effect of hypothesis class size

As the hypothesis class size increases...

**Approximation error decreases because:**

- taking min over larger set

**Estimation error increases because:**

- harder to estimate something more complex

Estimation error analogy

**Scenario 1**: ask few people around

Is your name Joe?

**Scenario 2**: email all of Stanford

Is your name Joe?

**people = hypotheses, questions = examples**

- Here’s a cartoon that can help you understand the balance between fitting and generalization. Out there somewhere, there is a magical predictor $f^*$ that classifies everything perfectly. This predictor is unattainable; all we can hope to do is to use a combination of our domain knowledge and data to approximate that. The question is: how far are we away from $f^*$?
- Recall that our learning framework consists of (i) choosing a hypothesis class $F$ (by defining the feature extractor) and then (ii) choosing a particular predictor $f$ from $F$. **Approximation error** is how far the entire hypothesis class is from the target predictor $f^*$. Larger hypothesis classes have lower approximation error. Let $g \in F$ be the best predictor in the hypothesis class in the sense of minimizing test error $g = \arg\min_{h \in F} \text{Err}(h)$. Here, distance is just the differences in test error: $\text{Err}(g) - \text{Err}(f^*)$.
- **Estimation error** is how good the predictor $f$ returned by the learning algorithm is with respect to the best in the hypothesis class: $\text{Err}(f) - \text{Err}(g)$. Larger hypothesis classes have higher estimation error because it’s harder to find a good predictor based on limited data.
- We’d like both approximation and estimation errors to be small, but there’s a tradeoff here.

- The approximation error decreases monotonically as the hypothesis class size increases for a simple reason: you’re taking a minimum over a larger set.
- The estimation error increases monotonically as the hypothesis class size increases for a deeper reason involving statistical learning theory (explained in CS229T).

- Without formalizing it, we can understand the learning theory using the following analogy. Suppose you find a wallet on the ground, and you’re trying to figure out who it belongs to. (Assume all people are honest in this example.)
- If your hypothesis is that it was just the people around you, you can go to each of them and ask a question to try to see if that is the person’s wallet. If there are only a few people, then you could just ask a few basic questions (e.g., first name), and with high confidence if you find a match, then it’s probably the right person.
- However, if you decide to email 10,000 people and ask the same basic questions, then you’ll probably have a lot of matches and if you just choose one arbitrarily, then chances are that you’ve probably got the wrong person.
- In this analogy, the questions (examples) try to help you identify the correct person (hypothesis). To stretch this analogy a bit, stochastic gradient descent is like asking a person: “which direction do you think I should go to find the correct person?”
Controlling size of hypothesis class

Linear predictors are specified by weight vector $w \in \mathbb{R}^d$

Keeping the dimensionality $d$ small:

[whiteboard: linear and quadratic functions]

Keeping the norm (length) $\|w\|$ small:

[whiteboard: $x \mapsto w_1 x$]

Controlling the dimensionality

Manual feature (template) selection:
- Add features if they help
- Remove features if they don’t help

Automatic feature selection (beyond the scope of this class):
- Forward selection
- Boosting
- $L_1$ regularization

Controlling the norm: regularization

Regularized objective:

$$\min_w \text{TrainLoss}(w) + \frac{\lambda}{2} \|w\|^2$$

Algorithm: gradient descent

Initialize $w = [0, \ldots, 0]$
For $t = 1, \ldots, T$:

$$w \leftarrow w - \eta (\nabla_w \text{TrainLoss}(w) + \lambda w)$$

Same as gradient descent, except shrink the weights towards zero by $\lambda$.

Note: SVM = hinge loss + regularization

- For each weight vector $w$, we have a predictor $f_w$ (for classification, $f_w(x) = w \cdot \phi(x)$). So the hypothesis class $F = \{f_w\}$ is all the predictors as $w$ ranges. By controlling the number of possible values of $w$ that the learning algorithm is allowed to choose from, we control the size of the hypothesis class and thus guard against overfitting.
- There are two ways to do this: keeping the dimensionality $d$ small, and keeping the norm $\|w\|$ (length of $w$) small.

- The most intuitive way to reduce overfitting is to reduce the number of features (or feature templates). Mathematically, you can think about removing a feature $\phi(x)_j$ as simply only allowing its corresponding weight to be zero ($w_j = 0$).
- Operationally, if you have a few feature templates, then it’s probably easier to just manually include or exclude them — this will give you more intuition.
- If you have a lot of individual features, you can apply more automatic methods for selecting features, but these are beyond the scope of this class.

- A related way to keep the weights small is called **regularization**, which involves adding an additional term to the objective function which penalizes the norm (length) of $w$. This is probably the most common way to control the norm.
- We can use gradient descent on this regularized objective, and this simply leads to an algorithm which subtracts a scaled down version of $w$ in each iteration. This has the effect of keeping $w$ closer to the origin than it otherwise would be.
Controlling the norm: early stopping

**Algorithm: gradient descent**

Initialize $w = [0, \ldots, 0]$

For $t = 1, \ldots, T$:

$$w \leftarrow w - \eta \nabla_{w} \text{TrainLoss}(w)$$

**Idea:** simply make $T$ smaller

**Intuition:** if have fewer updates, then $\|w\|$ can’t get too big.

**Lesson:** try to minimize the training error, but don’t try too hard.

---

Summary so far

**Key idea: keep it simple**

Try to minimize training error, but keep the hypothesis class small.

---

Hyperparameters

**Definition: hyperparameters**

Properties of the learning algorithm (features, regularization parameter $\lambda$, number of iterations $T$, step size $\eta$, etc.).

How do we choose hyperparameters?

**Choose hyperparameters to minimize $D_{\text{train}}$ error?** No - solution would be to include all features, set $\lambda = 0$, $T \rightarrow \infty$.

**Choose hyperparameters to minimize $D_{\text{test}}$ error?** No - choosing based on $D_{\text{test}}$ makes it an unreliable estimate of error!

---

Validation

**Problem:** can’t use test set!

**Solution:** randomly take out 10-50% of training data and use it instead of the test set to estimate test error.

$$D_{\text{train}} \setminus D_{\text{val}} \quad D_{\text{val}} \quad D_{\text{test}}$$

**Definition: validation set**

A validation (development) set is taken out of the training data which acts as a surrogate for the test set.
However, if we make the hypothesis class too small, then the approximation error gets too big. In practice, how do we decide the appropriate size? Generally, our learning algorithm has multiple hyperparameters to set. These hyperparameters cannot be set by the learning algorithm on the training data because we would just choose a degenerate solution and overfit. On the other hand, we can’t use the test set either because then we would spoil the test set.

The solution is to invent something that looks like a test set. There’s no other data lying around, so we’ll have to steal it from the training set. The resulting set is called the validation set.

With this validation set, now we can simply try out a bunch of different hyperparameters and choose the setting that yields the lowest error on the validation set. Which hyperparameter values should we try? Generally, you should start by getting the right order of magnitude (e.g., $\lambda = 0.0001, 0.001, 0.01, 0.1, 1, 10$) and then refining if necessary.

This slide represents the most important yet most overlooked part of machine learning: how to actually apply it in practice.

We have so far talked about the mathematical foundation of machine learning (loss functions and optimization), and discussed some of the conceptual issues surrounding overfitting, generalization, size of hypothesis classes. But what actually takes most of your time is not writing new algorithms, but going through a development cycle, where you iteratively improve your system.

Suppose you’re given a binary classification task (backed by a dataset). What is the process by which you get to a working system? There are many ways to do this; here is one that I’ve found to be effective.

The key is to stay connected with the data and the model, and have intuition about what’s going on. Make sure to empirically examine the data before proceeding to the actual machine learning. It is imperative to understand the nature of your data in order to understand the nature of your problem. (You might even find that your problem admits a simple, clean solution sans machine learning.) Understanding trained models can be hard sometimes, as machine learning algorithms (even linear classifiers) are often not the easiest things to understand when you have thousands of parameters.

The solution is to invent something that looks like a test set. There’s no other data lying around, so we’ll have to steal it from the training set. The resulting set is called the validation set.

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Development cycle

**Problem**: simplified named-entity recognition

**Input**: a string $x$ (e.g., President [Barack Obama] in)

**Output**: $y$, whether $x$ contains a person or not (e.g., $+1$)

**Algorithm: recipe for success**

- Split data into train, dev, test
- Look at data to get intuition
- Repeat:
  - Implement feature / tune hyperparameters
  - Run learning algorithm
  - Sanity check train and dev error rates, weights
  - Look at errors to brainstorm improvements
- Run on test set to get final error rates

Supervision?

**Supervised learning**:

- Prediction: $D_{\text{train}}$ contains input-output pairs $(x, y)$
- Fully-labeled data is very expensive to obtain (we can get 10,000 labeled examples)

**Unsupervised learning**:

- Clustering: $D_{\text{train}}$ only contains inputs $x$
- Unlabeled data is much cheaper to obtain (we can get 100 million unlabeled examples)
• We have so far covered the basics of \textit{supervised learning}. If you get a labeled training set of \((x, y)\) pairs, then you can train a predictor. However, where do these examples \((x, y)\) come from? If you’re doing image classification, someone has to sit down and label each image, and generally this tends to be expensive enough that we can’t get that many examples.

• On the other hand, there are tons of \textit{unlabeled examples} sitting around (e.g., Flickr for photos, Wikipedia, news articles for text documents). The main question is whether we can harness all that unlabeled data to help us make better predictions? This is the goal of \textit{unsupervised learning}.

\textbf{Key idea: unsupervised learning}

Data has lots of rich latent structures; want methods to discover this structure automatically.

Feature learning using neural networks

\textbf{Input}: 10 million images (sampled frames from YouTube)

\textbf{Output}:

\begin{itemize}
\item Cluster 5: water gas coal liquid acid sand carbon steam shale iron
\item Cluster 11: man woman boy girl lawyer doctor guy farmer teacher citizen
\item Cluster 2: June March July April January December October November September August
\item Cluster 6: American Indian European Japanese German African Catholic Israeli Italian Arab
\end{itemize}

\textbf{Impact}: state-of-the-art results on object recognition (22,000 categories)

Word clustering using HMMs

\textbf{Input}: raw text (100 million words of news articles)...

\textbf{Output}:

Cluster 1: Friday Monday Thursday Wednesday Tuesday Saturday Sunday weekends Sundays Saturdays
Cluster 2: June March July April January December October November September August
Cluster 3: water gas coal liquid acid sand carbon steam shale iron
Cluster 4: great big vast sudden mere sheer gigantic lifelong scant colossal
Cluster 5: man woman boy girl lawyer doctor guy farmer teacher citizen
Cluster 6: American Indian European Japanese German African Catholic Israeli Italian Arab
Cluster 7: pressure temperature permeability density porosity stress velocity viscosity gravity tension
Cluster 8: mother wife father son husband brother daughter sister boss uncle
Cluster 9: machine device controller processor CPU printer spindle subsystem compiler plotter
Cluster 10: John George James Bob Robert Paul William Jim David Mike
Cluster 11: anyone someone anybody somebody
Cluster 12: feet miles pounds inches inches tons acres meters bytes
Cluster 13: director chief professor commissioner commander treasurer founder superintendent dean custodian
Cluster 14: had hadn’t hath would’ve could’ve should’ve must’ve might’ve
Cluster 15: head body hands eyes voice arm seat eye hair mouth

\textbf{Impact}: used in many state-of-the-art NLP systems

An unsupervised variant of neural networks called autoencoders can be used to take a ton of raw images and output clusters of images. No one told the learning algorithms explicitly what the clusters should look like — they just figured it out.
Types of unsupervised learning

Clustering (e.g., K-means):

- Each cluster \( k = 1, \ldots, K \) is represented by a centroid \( \mu_k \in \mathbb{R}^d \)
- Intuition: want each point \( \phi(x_i) \) close to its assigned centroid \( \mu_{z_i} \)

Objective function:

\[
\text{Loss}_{k\text{means}}(z, \mu) = \sum_{i=1}^{n} \| \phi(x_i) - \mu_{z_i} \|^2
\]

Need to choose centroids \( \mu \) and assignments \( z \) jointly

Clustering

Definition: clustering

Input: training set of input points

\( \mathcal{D}_{\text{train}} = \{x_1, \ldots, x_n\} \)

Output: assignment of each point to a cluster

\( [z_1, \ldots, z_n] \) where \( z_i \in \{1, \ldots, K\} \)

Intuition: Want similar points to be in same cluster, dissimilar points to be in different clusters

[whiteboard]

K-means objective

Setup:
- Each cluster \( k = 1, \ldots, K \) is represented by a centroid \( \mu_k \in \mathbb{R}^d \)
- Intuition: want each point \( \phi(x_i) \) close to its assigned centroid \( \mu_{z_i} \)

The task of clustering is to take a set of points as input and return a partitioning of the points into \( K \) clusters. We will represent the partitioning using an assignment vector \( z = [z_1, \ldots, z_n] \). For each \( i, z_i \in \{1, \ldots, K\} \) specifies which of the \( K \) clusters point \( i \) is assigned to.

There are many forms of unsupervised learning, corresponding to different types of latent structures you want to pull out of your data. In this class, we will focus on one of them: clustering.

Unsupervised learning in some sense is the holy grail: you don’t have to tell the machine anything — it just “figures it out.” However, one must not be overly optimistic here: there is no free lunch. You ultimately still have to tell the algorithm something, at least in the way you define the features or set up the optimization problem.
K-means is a particular method for performing clustering which is based on associating each cluster with a centroid \( \mu_k \) for \( k = 1, \ldots, K \). The intuition is to assign the points to clusters and place the centroid for each cluster so that each point \( \phi(x_i) \) is close to its assigned centroid \( \mu_{z_i} \).

K-means: simple example

Example: one-dimensional

Input: \( \mathcal{D}_{\text{train}} = \{0, 2, 10, 12\} \)
Output: \( K = 2 \) centroids \( \mu_1, \mu_2 \) \( \in \mathbb{R} \)

If know centroids \( \mu_1 = 1, \mu_2 = 11 \):
\[
\begin{align*}
  z_1 &= \arg \min_{\mu} (0 - \mu)^2 + (2 - \mu)^2 = 1 \\
  z_2 &= \arg \min_{\mu} (10 - \mu)^2 + (12 - \mu)^2 = 2 \\
  z_3 &= \arg \min_{\mu} (1 - \mu)^2 + (2 - \mu)^2 = 1 \\
  z_4 &= \arg \min_{\mu} (11 - \mu)^2 + (12 - \mu)^2 = 2
\end{align*}
\]

If know assignments \( z_1 = z_2 = 1, z_3 = z_4 = 2 \):
\[
\begin{align*}
  \mu_1 &= \arg \min_{\mu} (0 - \mu)^2 + (2 - \mu)^2 = 1 \\
  \mu_2 &= \arg \min_{\mu} (10 - \mu)^2 + (12 - \mu)^2 = 11
\end{align*}
\]

K-means algorithm

\[
\min_{z} \min_{\mu} \text{Loss}_{\text{kmeans}}(z, \mu)
\]

Key idea: alternating minimization

Tackle hard problem by solving two easy problems.

K-means algorithm (Step 1)

Goal: given centroids \( \mu_1, \ldots, \mu_K \), assign each point to the best centroid.

Algorithm: Step 1 of K-means

For each point \( i = 1, \ldots, n \):
\[
  z_i \leftarrow \arg \min_{k=1, \ldots, K} \| \phi(x_i) - \mu_k \|^2 .
\]
• Step 1 of K-means fixes the centroids. Then we can optimize the K-means objective with respect to $z$ alone quite easily. It is easy to show that the best label for $z_i$ is the cluster $k$ that minimizes the distance to the centroid $\mu_k$ (which is fixed).

• Now we have the two ingredients to state the full K-means algorithm. We start by initializing all the centroids randomly. Then, we iteratively alternate back and forth between steps 1 and 2, optimizing $z$ given $\mu$ and vice-versa.

K-means algorithm

Objective:

$$\min_{z} \min_{\mu} \text{Loss}_{\text{k-means}}(z, \mu)$$

Algorithm: K-means

Initialize $\mu_1, \ldots, \mu_K$ randomly.
For $t = 1, \ldots, T$:
Step 1: set assignments $z$ given $\mu$
Step 2: set centroids $\mu$ given $z$

[demo]

K-means: simple example

Example: one-dimensional

Input: $D_{\text{train}} = \{0, 2, 10, 12\}$
Output: $K = 2$ centroids $\mu_1, \mu_2 \in \mathbb{R}$

Initialization (random): $\mu_1 = 0, \mu_2 = 2$
Iteration 1:
• Step 1: $z_1 = 1, z_2 = 2, z_3 = 2, z_4 = 2$
• Step 2: $\mu_1 = 0, \mu_2 = 8$
Iteration 2:
• Step 1: $z_1 = 1, z_2 = 1, z_3 = 2, z_4 = 2$
• Step 2: $\mu_1 = 1, \mu_2 = 11$

Now, turning things around, let’s suppose we knew what the assignments $z$ were. We can again look at the K-means loss $\text{Loss}_{\text{k-means}}(z, \mu)$.

Algorithm: Step 2 of K-means

For each cluster $k = 1, \ldots, K$:
Set $\mu_k$ to average of points assigned to cluster $k$:
$$\mu_k \leftarrow \frac{1}{|\{i : z_i = k\}|} \sum_{i : z_i = k} \phi(x_i)$$

K-means algorithm (Step 2)

Goal: given cluster assignments $z_1, \ldots, z_n$, find the best centroids $\mu_1, \ldots, \mu_K$.
• Here is an example of an execution of K-means where we converged to the correct answer.

K-means is guaranteed to decrease the loss function each iteration and will converge to a local minimum, but it is not guaranteed to find the global minimum, so one must exercise caution when applying K-means.

One solution is to simply run K-means several times from multiple random initializations and then choose the solution that has the lowest loss. Or we could try to be smarter in how we initialize K-means. K-means++ is an initialization scheme which places centroids on training points so that these centroids tend to be distant from one another.

• Initialize with a heuristic (K-means++)

Run multiple times from different random initializations

Local minima

K-means is guaranteed to converge to a local minimum, but it is not guaranteed to find the global minimum.

Solutions:

• Run multiple times from different random initializations
• Initialize with a heuristic (K-means++)

Unsupervised learning summary

• Leverage tons of unlabeled data

Difficult optimization:

latent variables \( z \)

parameters \( \mu \)

Summary

• Feature extraction (think hypothesis classes) [modeling]
• Prediction (linear, neural network, k-means) [modeling]
• Loss functions (compute gradients) [modeling]
• Optimization (stochastic gradient, alternating minimization) [algorithms]
• Generalization (think development cycle) [modeling]
• This concludes our tour of the foundations of machine learning, although machine learning will come up again later in the course. You should have gotten more than just a few isolated equations and algorithms. It is really important to think about the overarching principles in a modular way.
• First, feature extraction is where you put your domain knowledge into. In designing features, it’s useful to think in terms of the induced hypothesis classes — what kind of functions can your learning algorithm potentially learn?
• These features to drive prediction: either linearly or through a neural network. We can even think of k-means as trying to predict the data points using the centroids.
• Loss functions connect predictions with the actual training examples.
• Note that all of the design decisions up to this point are about modeling. Algorithms are very important, but only come in once we have the right optimization problem to solve.
• Finally, machine learning requires a leap of faith. How does optimizing anything at training time help you generalize to new unseen examples at test time? Learning can only work when there’s a common core that cuts past all the idiosyncrasies of the examples. This is exactly what features are meant to capture.

A brief history
1795: Gauss proposed least squares (astronomy)
1940s: logistic regression (statistics)
1952: Arthur Samuel built program that learned to play checkers (AI)
1957: Rosenblatt invented Perceptron algorithm (like SGD)
1969: Minsky and Papert ”killed” machine learning
1980s: neural networks (backpropagation, from 1960s)
1990: interface with optimization/statistics, SVMs
2000s-: structured prediction, revival of neural networks, etc.

Challenges
Capabilities:
• More complex prediction problems (translation, generation)
• Unsupervised learning: automatically discover structure

Responsibilities:
• Feedback loops: predictions affect user behavior, which generates data
• Fairness: build classifiers that don’t discriminate?
• Privacy: can we pool data together
• Interpretability: can we understand what algorithms are doing?

Many of the ideas surrounding fitting functions was known in other fields long before computers, let alone AI.
When computers arrived on the scene, learning was definitely on people’s radar, although this was detached from the theoretical, statistical and optimization foundations.
In 1989, Minsky and Papert wrote a famous paper Perceptrons, which showed the limitations of linear classifiers with the famous XOR example (similar to our car collision example), which killed off this type of research. AI largely turned to rule-based and symbolic methods.
Since the 1980s, machine learning has increased its role in AI, been placed on a more solid mathematical foundation with its connection with optimization and statistics.
While there is a lot of optimism today about the potential of machine learning, there are still a lot of unsolved problems.

Going ahead, one major thrust is to improve the capabilities of machine learning. Broadly construed, machine learning is about learning predictors from some input to some output. The simplest case is when the output is just a label, but increasingly, researchers have been using the same machine learning tools for doing translation (output is a sentence), speech synthesis (output is a waveform), and image generation (output is an image).
Another important direction is being able to leverage the large amounts of unlabeled data to learn good representations. Can we automatically discover the underlying structure (e.g., a 3D model of the world from videos)? Can we learn a causal model of the world? How can we make sure that the representations we are learning are useful for some other task?
A second major thrust has to do with the context in which machine learning is now routinely being applied, for example in high-stakes scenarios such as self-driving cars. But machine learning does not exist in a vacuum. When machine learning systems are deployed to real users, it changes user behavior, and since the same systems are being trained on this user-generated data, this results in feedback loops.
We also want to build ML systems which are fair. The real world is not fair; thus the data generated from it will reflect these discriminatory biases. Can we overcome these biases?
The strength of machine learning lies in being able to aggregate information across many individuals. However, this appears to require a central organization that collects all this data, which seems poor practice from the point of view of protecting privacy. Can we perform machine learning while protecting individual privacy? For example, local differential privacy mechanisms inject noise into an individual’s measurement before sending it to the central server.
Finally, there is the issue of trust of machine learning systems in high-stakes situations. As these systems become more complex, it becomes harder for humans to “understand” how and why a system is making a particular decision.

Machine learning
Key idea: learning
Programs should improve with experience.

So far: reflex-based models

Next time: state-based models
• If we generalize for a moment, machine learning is really about programs that can improve with experience.
• So far, we have only focused on reflex-based models where the program only outputs a yes/no or a number, and the experience is examples of input-output pairs.
• Next time, we will start looking at models which can perform higher-level reasoning, but machine learning will remain our companion for the remainder of the class.