UiO Department of Technology Systems University of Oslo

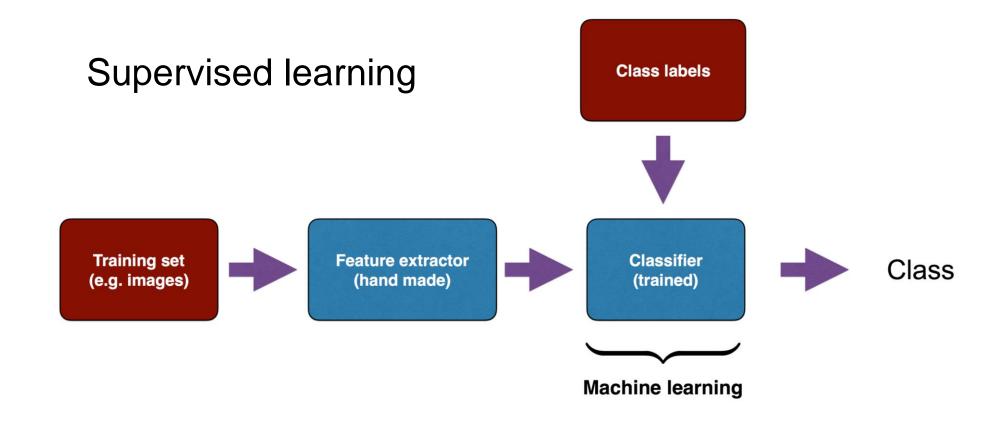
Lecture 11.3 Introduction to Machine Learning

Idar Dyrdal



Machine learning (Pattern recognition)

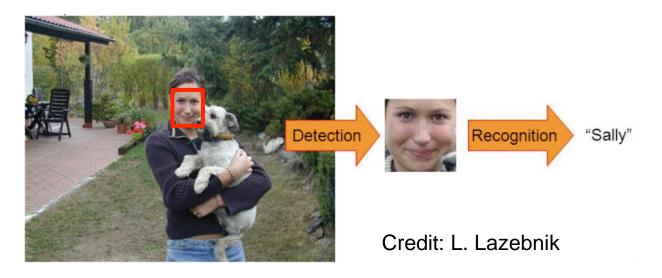
- Recognition of individuals (instance recognition)
- Discrimination between classes (pattern recognition, classification)



Pattern recognition in practice

Working applications of Image Pattern recognition:

- Reading license plates, postal codes, bar codes
- Character recognition
- Automatic diagnosis of medical samples
- Fingerprint recognition
- Face detection and recognition
- ...



Classification system

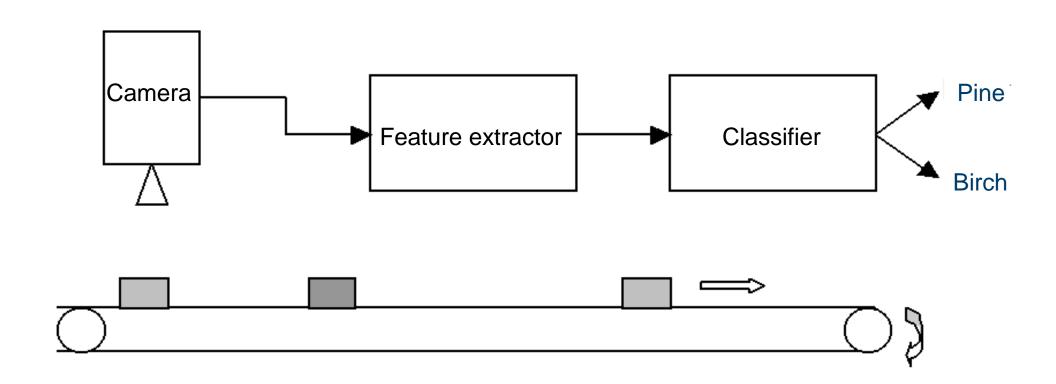
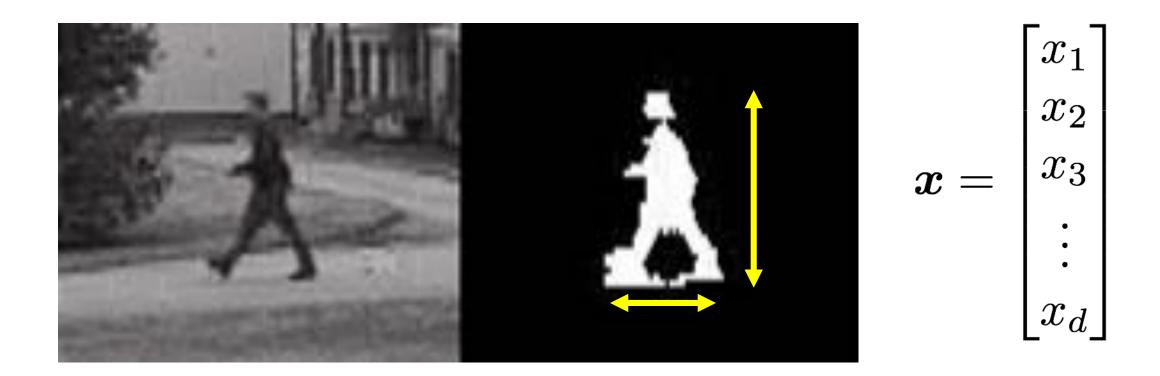
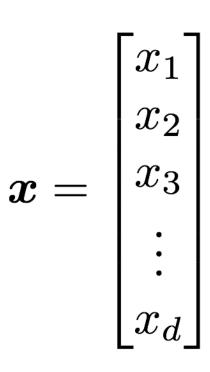
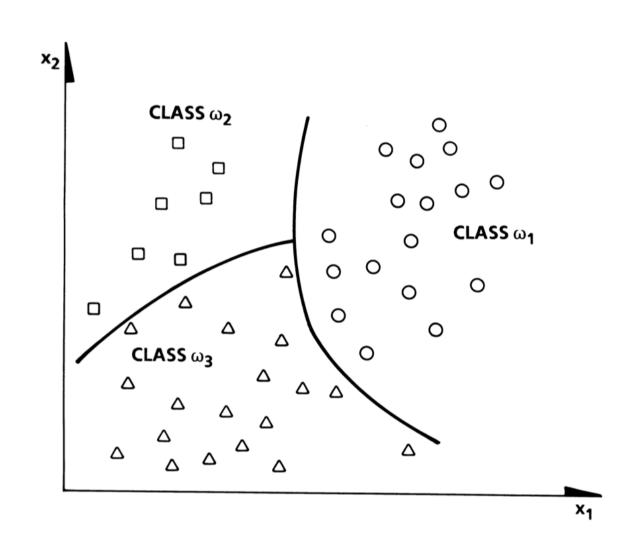


Image features for object recognition



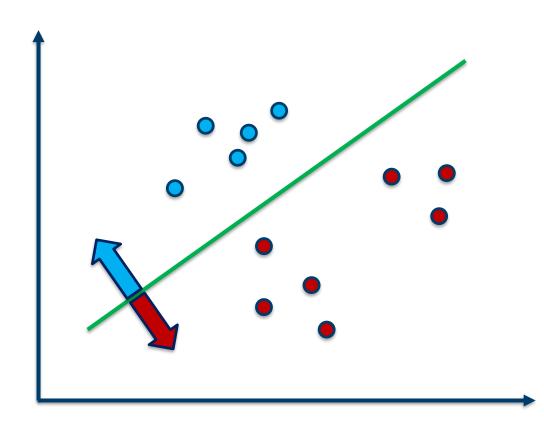
Feature vector and feature space

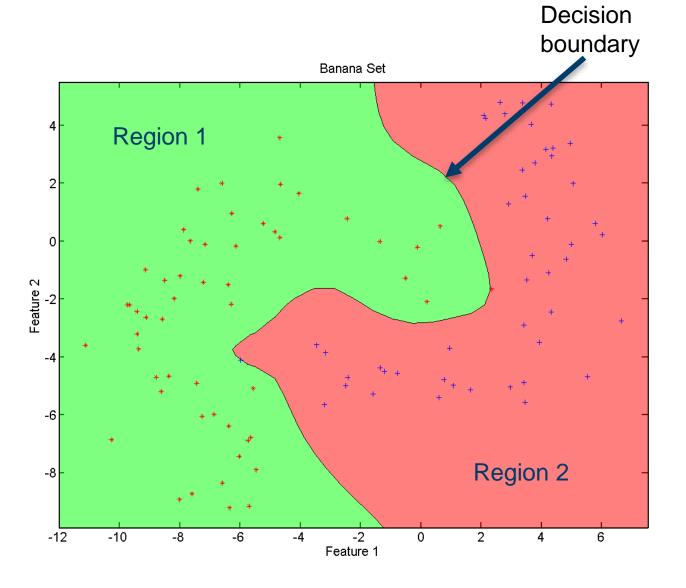




Training of classifiers

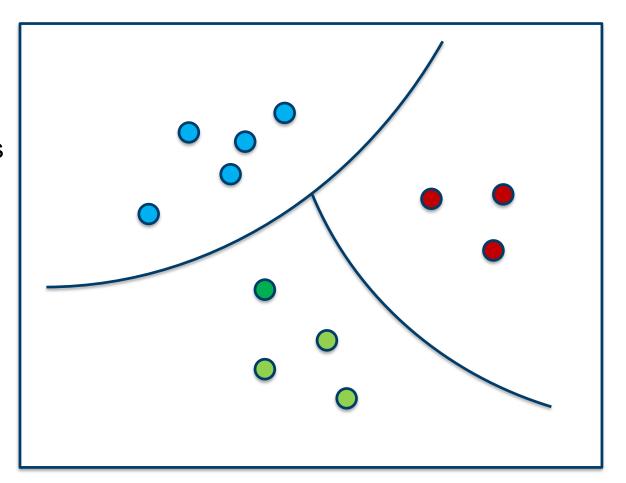
Learn a function to predict the class from the given features



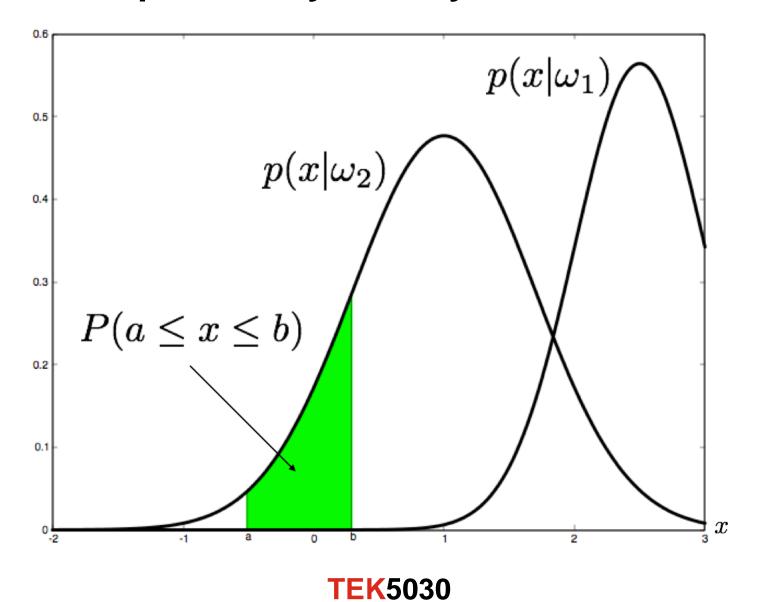


Classifiers and training methods

- Bayes classifier
- Nearest-neighbors and K-nearest-neighbors
- Parzen windows
- Linear and higher order discriminant functions
- Neural nets
- Support Vector Machines (SVM)
- Decision trees
- Random forest
- ...



Class conditional probability density functions



Bayesian decision theory

Overview

Class conditional densities:

 $p(\boldsymbol{x}|\omega_i)$, for each class $\omega_1, \omega_2, \ldots, \omega_c$

Prior probabilities:

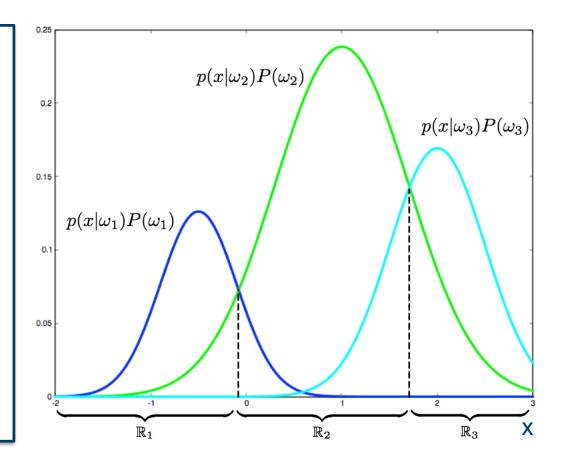
$$P(\omega_1), P(\omega_2), \ldots, P(\omega_c)$$

Posterior probabilities given by Bayes rule:
$$P(\omega_i|\boldsymbol{x}) = \frac{p(\boldsymbol{x}|\omega_i)P(\omega_i)}{\sum_{j=1}^c p(\boldsymbol{x}|\omega_j)P(\omega_j)}, \ i=1,\dots,c$$

(a function of the measured feature vector $\boldsymbol{x} = [x_1, x_2, \dots, x_d]^t$).

Minimum error rate classification:

Assign the unknown object to the class with maximum posterior probability!



Density estimation

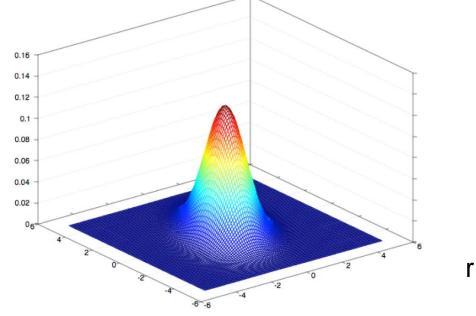
Example – Gaussian distribution:

Parametric methods:

- Assume a given shape of the density function
- Use the training set to estimate the unknown para

Non-parametric (distribution free) methods:

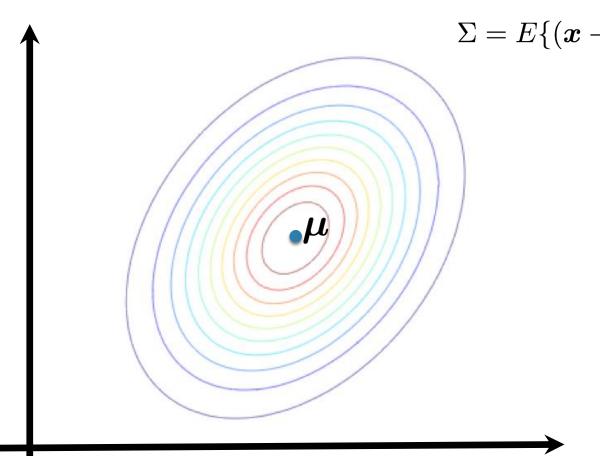
- Point estimation of the density using the training s
- Parzen windows
- Nearest neighbor estimation (leads directly to the classifiers).



$$p(\boldsymbol{x}|\omega_i) = \frac{1}{(2\pi)^{\frac{d}{2}}|\Sigma_i|^{\frac{1}{2}}} \exp\left[-\frac{1}{2}(\boldsymbol{x} - \boldsymbol{\mu}_i)^t \Sigma_i^{-1} (\boldsymbol{x} - \boldsymbol{\mu}_i)\right]$$

Parameters: μ_i and Σ_i

Parameter estimation



$$\Sigma = E\{(\boldsymbol{x} - \boldsymbol{\mu})(\boldsymbol{x} - \boldsymbol{\mu})^t\} = \begin{bmatrix} \sigma_{11} & \sigma_{12} & \dots & \sigma_{1d} \\ \vdots & \vdots & & \vdots \\ \sigma_{d1} & \sigma_{d2} & \dots & \sigma_{dd} \end{bmatrix}$$

Parameter estimates:

$$\hat{\boldsymbol{\mu}} = \boldsymbol{m} = \frac{1}{n} \sum_{k=1}^{n} \boldsymbol{x}_k$$

$$\hat{\boldsymbol{\Sigma}} = \frac{1}{n} \sum_{k=1}^{n} (\boldsymbol{x}_k - \boldsymbol{m}) (\boldsymbol{x}_k - \boldsymbol{m})^t$$

Discriminant functions

Estimate of the density in a given point:

$$\hat{p}(\boldsymbol{x}|\omega_i) = \frac{1}{(2\pi)^{\frac{d}{2}}|\hat{\Sigma}_i|^{\frac{1}{2}}} \exp\left[-\frac{1}{2}(\boldsymbol{x} - \hat{\boldsymbol{\mu}}_i)^t \hat{\Sigma}_i^{-1} (\boldsymbol{x} - \hat{\boldsymbol{\mu}}_i)\right]$$

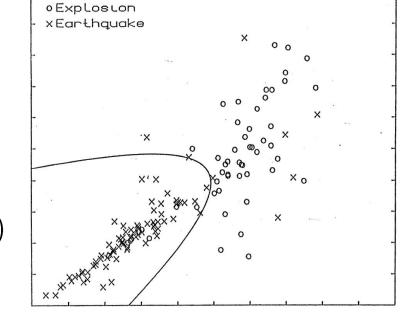
From Bayes rule:

$$\hat{P}(\omega_i|\boldsymbol{x}) = \frac{\hat{p}(\boldsymbol{x}|\omega_i)P(\omega_i)}{\sum_{j=1}^c \hat{p}(\boldsymbol{x}|\omega_j)P(\omega_j)}$$

Examples of discriminant functions:

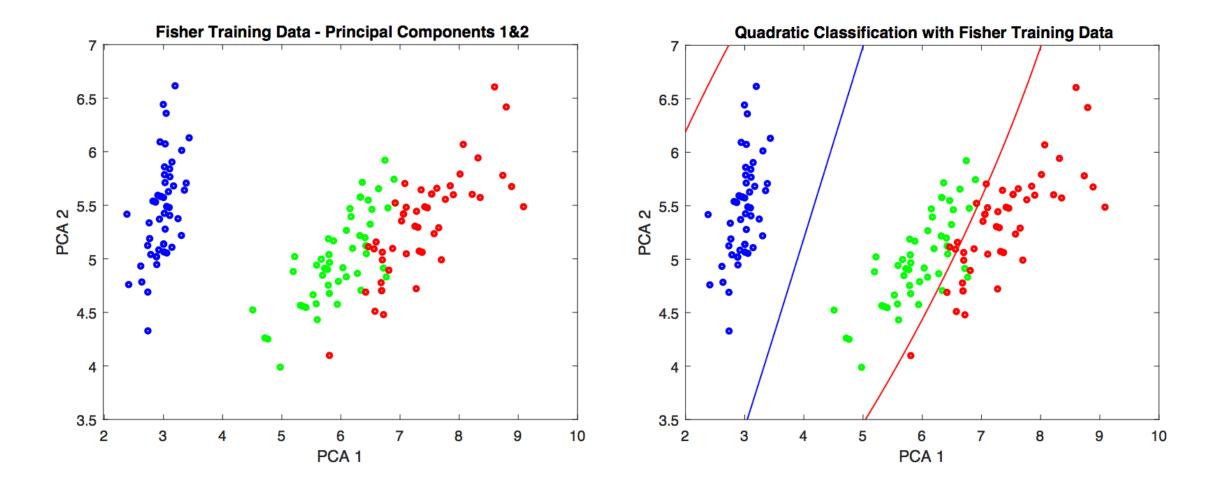
$$g_i(\boldsymbol{x}) = \ln \hat{P}(\omega_i | \boldsymbol{x}) \quad \text{or} \quad g_i(\boldsymbol{x}) = \ln \hat{p}(\boldsymbol{x} | \omega_i) + \ln P(\omega_i)$$

Decision rule:

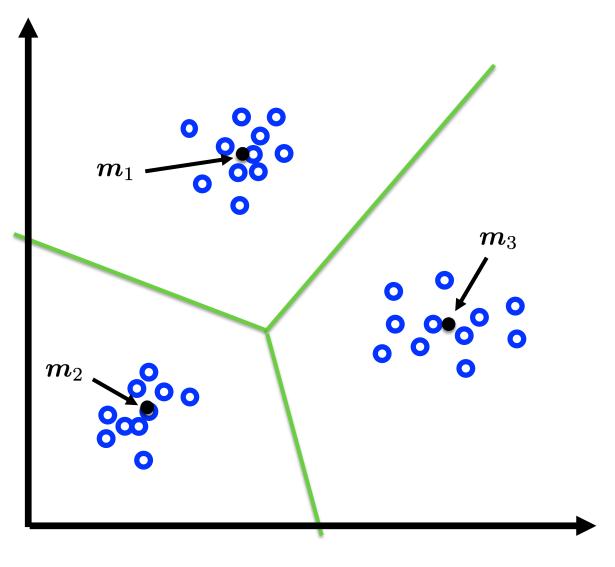


Choose the class with maximum discriminant function value.

Quadratic classifier - example



Linear classifier



Example:

Uncorrelated features and common covariance matrices



Linear decision boundaries

Artificial Neural Network (ANN)

Used in Machine Learning and Pattern Recognition:

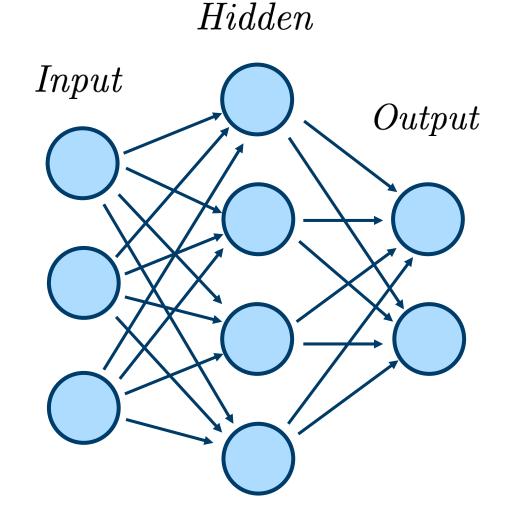
- Regression
- Classification
- Clustering
- ...

Applications:

- Speech recognition
- Recognition of handwritten text
- Image classification
- ...

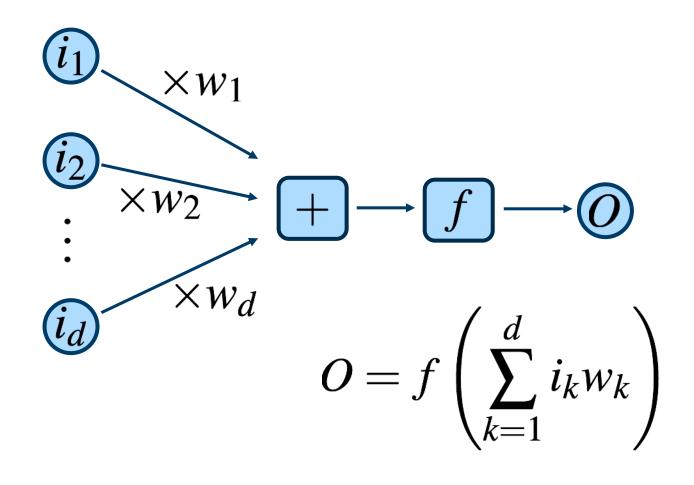
Network types:

- Feed-forward neural networks
- Recurrent neural networks (RNN)
- ...

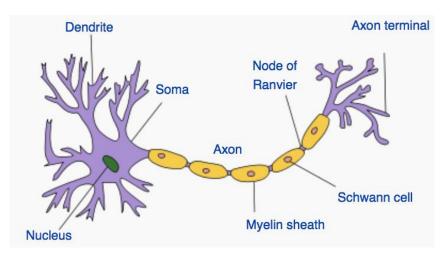


Feed-forward ANN (non-linear classifier)

Mark 1 Perceptron (Rosenblatt, 1957-59)



Biological neuron



(Credit: Quasar Jarosz, English Wikipedia)

Activation functions

Sigmoid (logistic function):

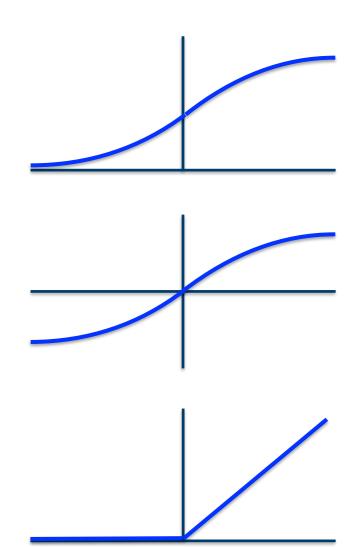
$$f(x) = \frac{1}{1 + e^{-x}}$$

Hyperbolic tangent:

$$f(x) = \tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

Rectified linear unit (ReLU):

$$f(x) = \max(x, 0)$$



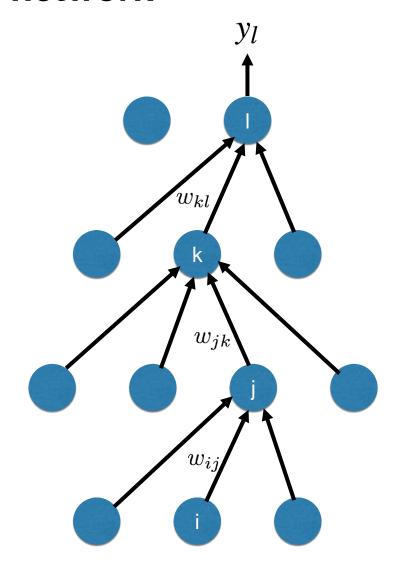
Feed-forward neural network

Output layer

 $Hidden\ layer\ H_2$

 $Hidden\ layer\ H_1$

 $Input\ layer$



$$y_l = f(z_l)$$
$$z_l = \sum_{k \in H_2} w_{kl} x_k$$

$$y_k = f(z_k)$$
$$z_k = \sum_{j \in H_1} w_{jk} x_j$$

$$y_j = f(z_j)$$
$$z_j = \sum_{i \in Input} w_{ij} x_i$$

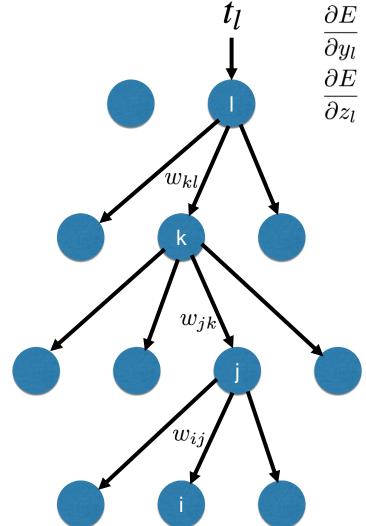
Back-propagation

 $Output\ layer$

 $Hidden\ layer\ H_2$

 $Hidden\ layer\ H_1$

Input layer



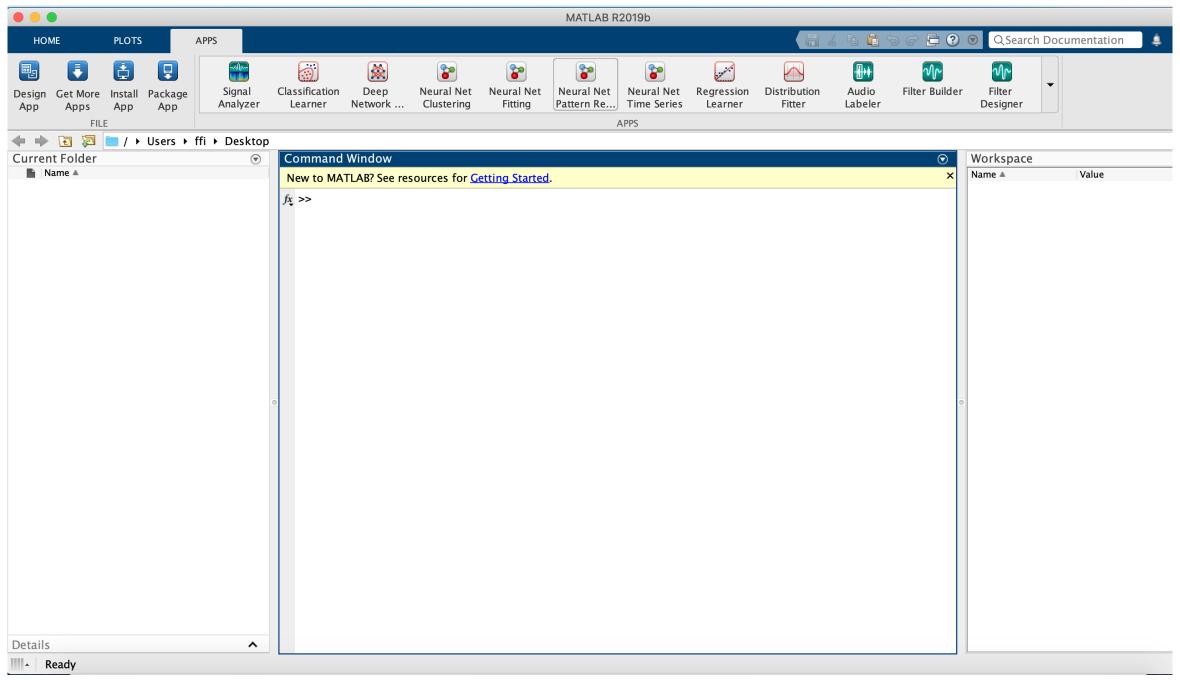
$$\frac{\partial E}{\partial y_l} = y_l - t_l$$

$$\frac{\partial E}{\partial z_l} = \frac{\partial E}{\partial y_l} \frac{\partial y_l}{\partial z_l}$$

$$E(\mathbf{w}) = \sum_{k=1}^{n} (t_i - y_i)^2$$

$$\frac{\partial E}{\partial y_k} = \sum_{l \in Output} w_{kl} \frac{\partial E}{\partial z_l}$$
$$\frac{\partial E}{\partial z_k} = \frac{\partial E}{\partial y_k} \frac{\partial y_k}{\partial z_k}$$

$$\frac{\partial E}{\partial y_j} = \sum_{k \in H_2} w_{jk} \frac{\partial E}{\partial z_k}$$
$$\frac{\partial E}{\partial z_j} = \frac{\partial E}{\partial y_j} \frac{\partial y_j}{\partial z_j}$$





Welcome to the Neural Network Pattern Recognition app.

Solve a pattern-recognition problem with a two-layer feed-forward network.

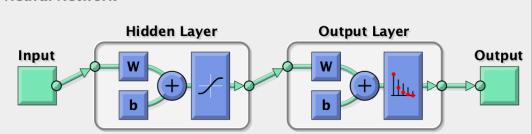
Introduction

In pattern recognition problems, you want a neural network to classify inputs into a set of target categories.

For example, recognize the vineyard that a particular bottle of wine came from, based on chemical analysis (wine_dataset); or classify a tumor as benign or malignant, based on uniformity of cell size, clump thickness, mitosis (cancer dataset).

The Neural Pattern Recognition app will help you select data, create and train a network, and evaluate its performance using cross-entropy and confusion matrices.

Neural Network

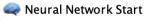


A two-layer feed-forward network, with sigmoid hidden and softmax output neurons (patternnet), can classify vectors arbitrarily well, given enough neurons in its hidden layer.

The network will be trained with scaled conjugate gradient backpropagation (trainscg).



To continue, click [Next].

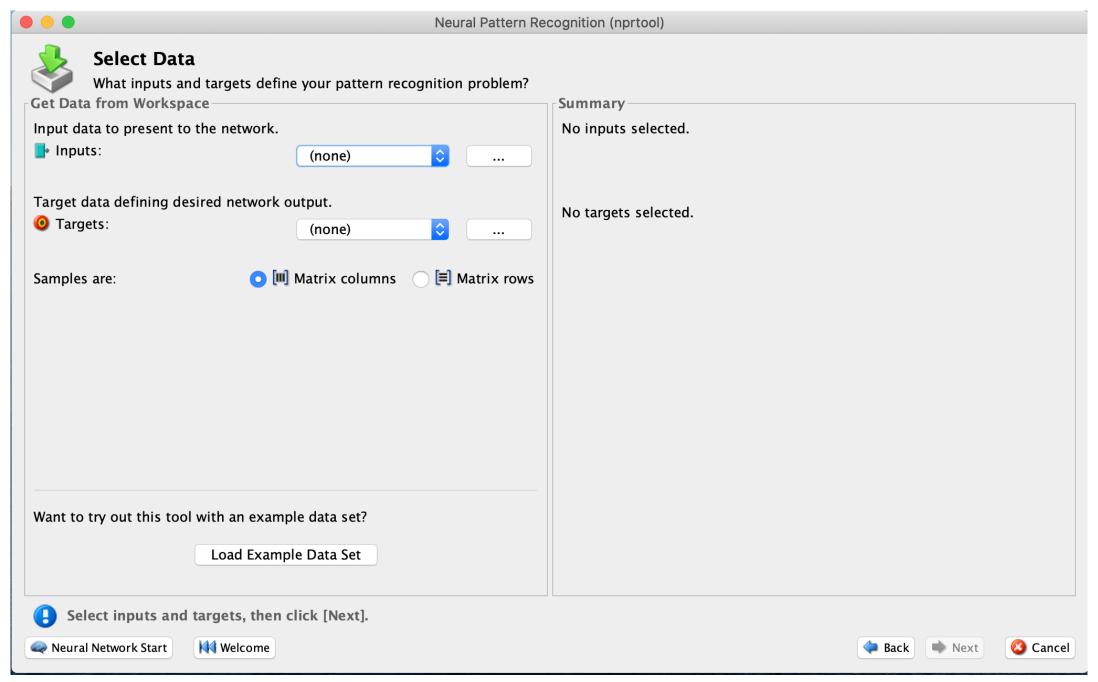


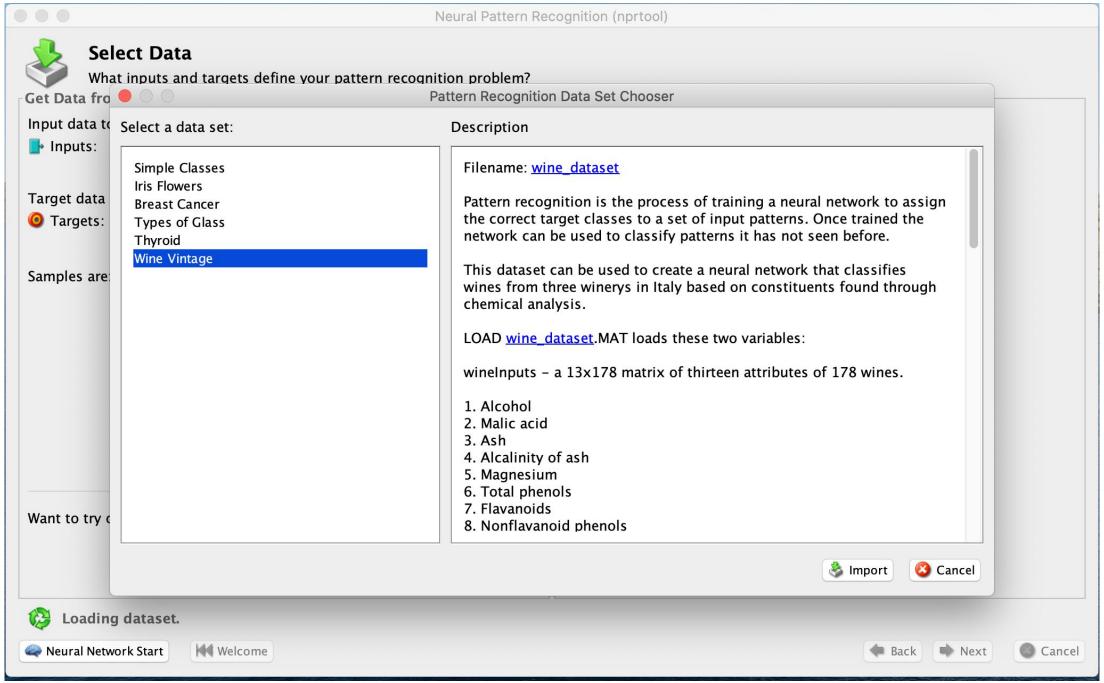


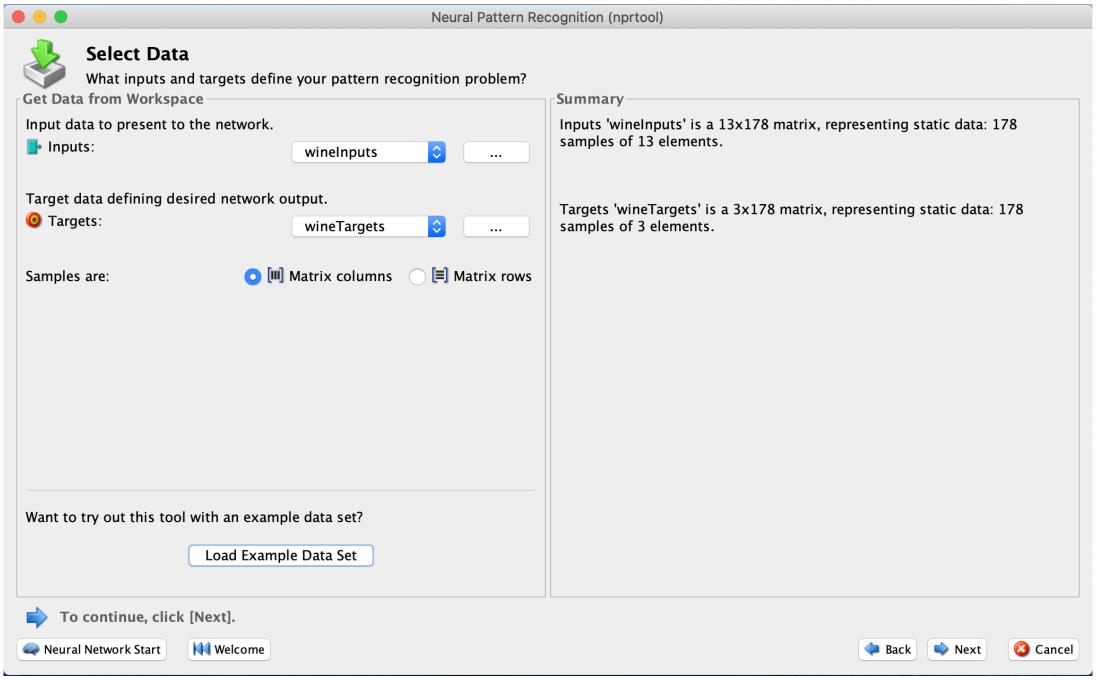


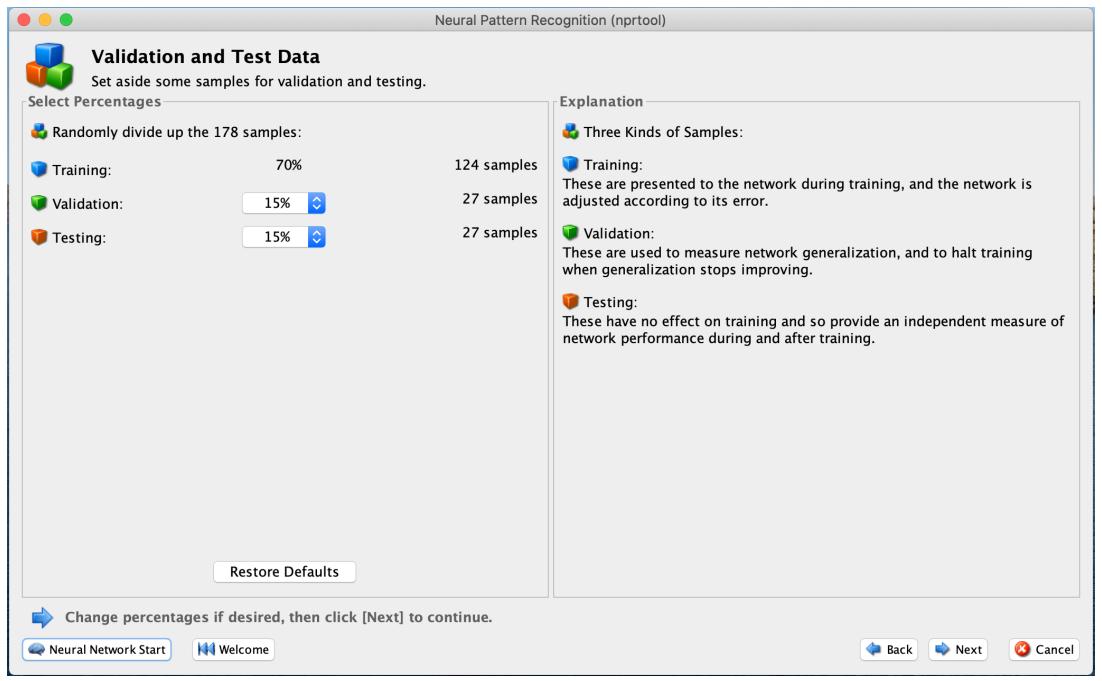


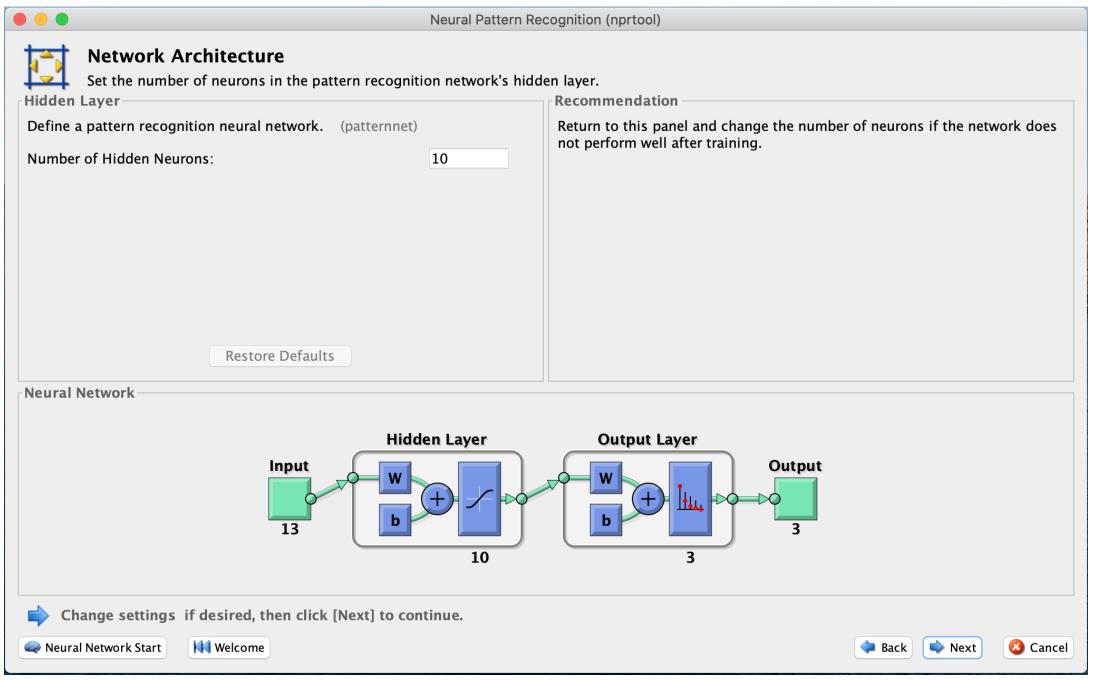


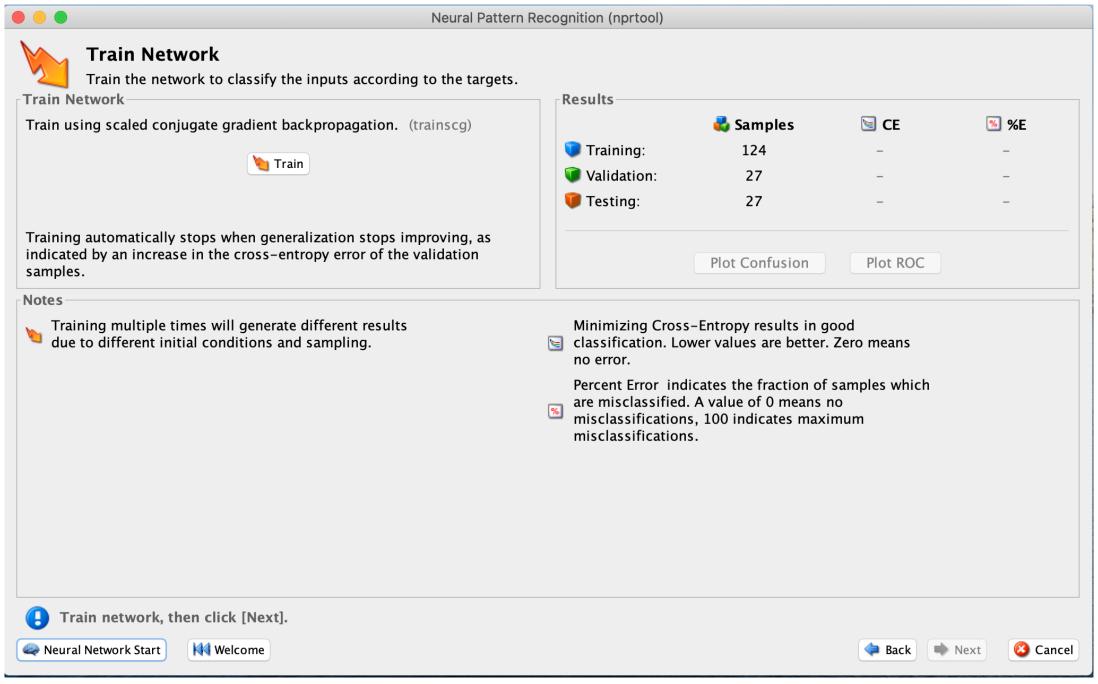
















Summary

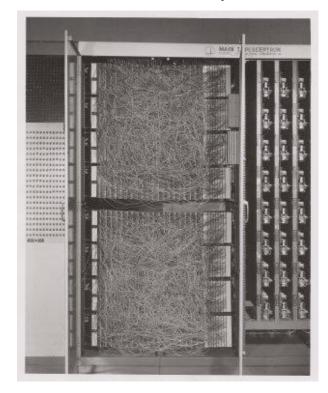
Machine learning:

- Pattern classification
- Training of classifiers (supervised learning)
- Parametric and non-parametric methods
- Discriminant functions
- Quadratic and linear classifiers
- Neural Networks.

More information:

- Szeliski 14.1
- R. O. Duda, P. E. Hart, D. G. Stork (2001). Pattern classification (2nd ed.). Wiley, New York. ISBN 0-471-05669-3.

Mark 1 Perceptron



(Credit: Cornell Aeronautical Laboratory)