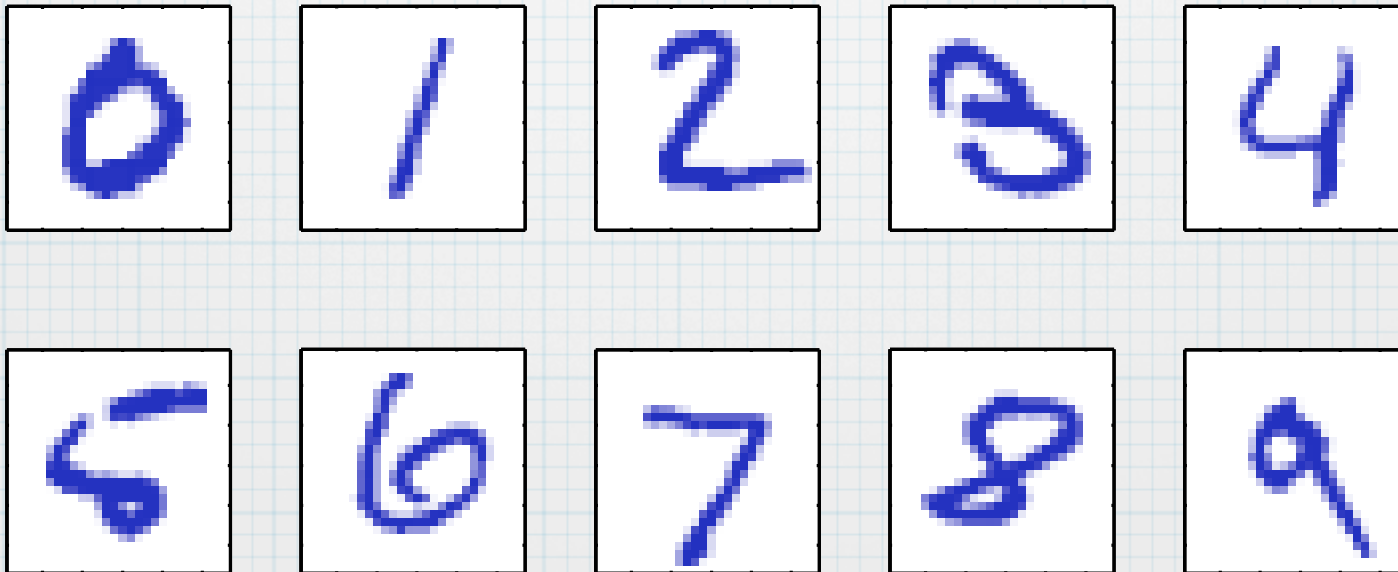


Pattern Recognition

Pattern recognition is concerned with the automatic finding of regularities in data and with the use of these regularities to take actions, such as classifying images or documents into different categories.



Pattern Recognition and Machine Learning



Given a collection of data, a machine learner explains the underlying process that generated the data in a general and simple fashion.

Different learning paradigms:

supervised learning

unsupervised learning

semi-supervised learning

reinforcement learning

Supervised Learning

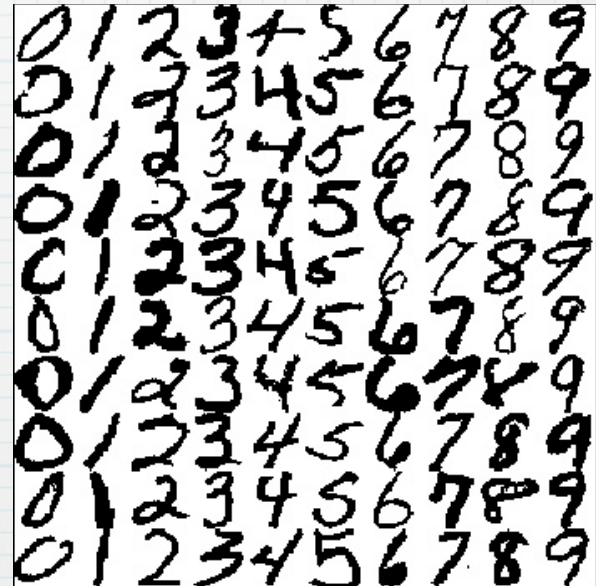
- Sample data comprises input vectors along with the corresponding target values (labeled data)
- Supervised learning uses the given labeled data to find a model (hypothesis) that predicts the target values for previously unseen data

Supervised Learning: Classification

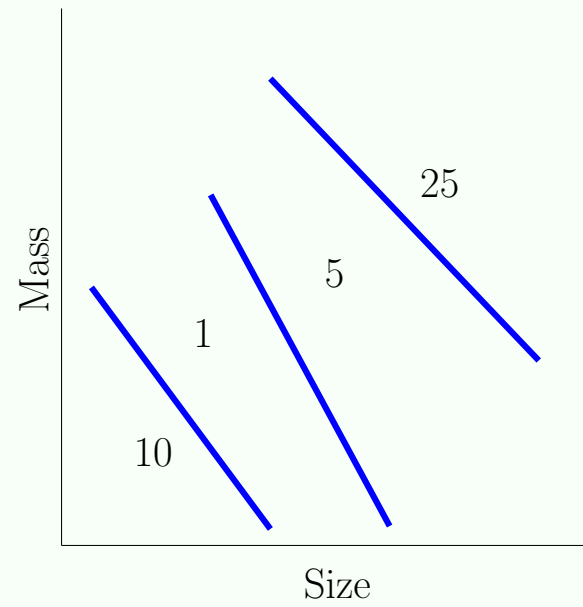
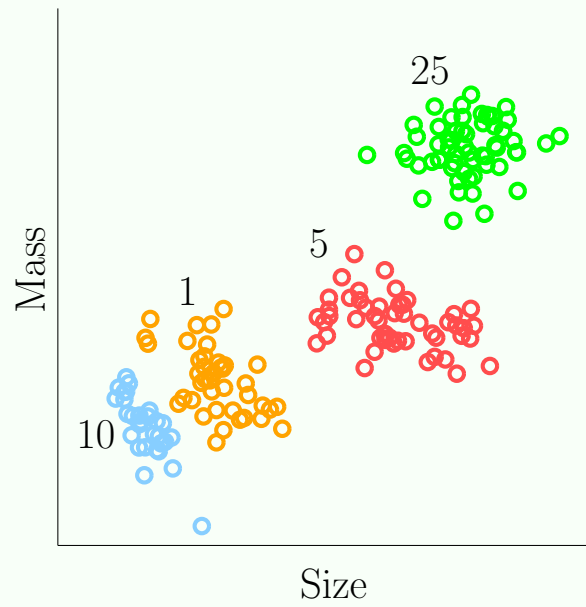
- Each element in the sample is labeled as belonging to some *class* (e.g., apple or orange).
- The learner builds a model to predict classes for all input data.
- There is no order among classes.

Classification Example: Handwriting Recognition

- You've been given a set of N pictures of digits. For each picture, you're told the digit number
- Discover a set of rules which, when applied to pictures you've never seen, correctly identifies the digits in those pictures



Supervised Learning - Classifying Coins



Supervised Learning: Regression

- Each element in the sample is associated with one or more continuous variables
- The learner builds a model to predict the value(s) for all input data
- Unlike classes, values have an order among them

Regression Example: Automated Steering

- A CMU team trained a neural network to drive a car by feeding in many pictures of roads, plus the *value* according to which the graduate student was turning the steering wheel at the time.
- Eventually the neural network learned to predict the correct value for previously unseen pictures of roads.



Supervised Learning

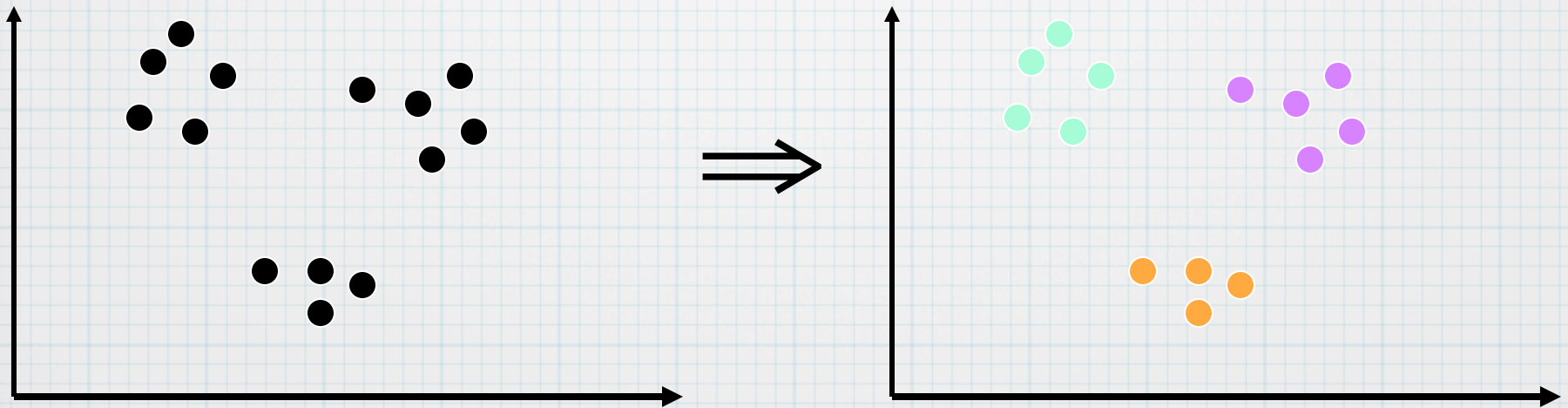
- Data can be presented in a variety of ways to the learning process:
 - **Active learning**: data is acquired through queries that we make
 - **Online learning**: data is given to the learner one example at the time

Unsupervised Learning

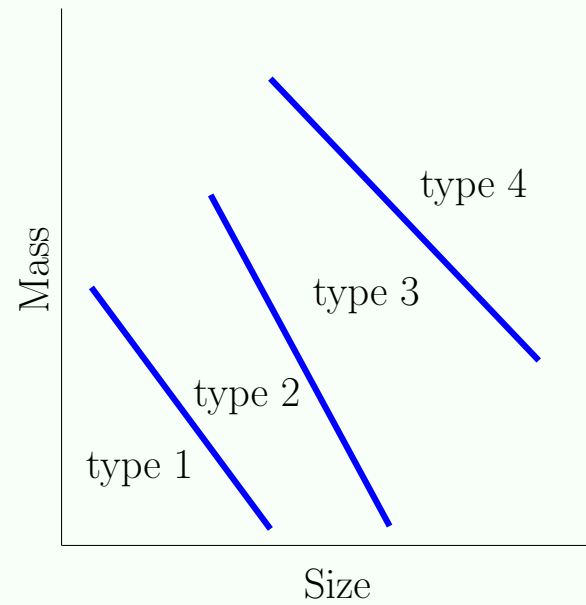
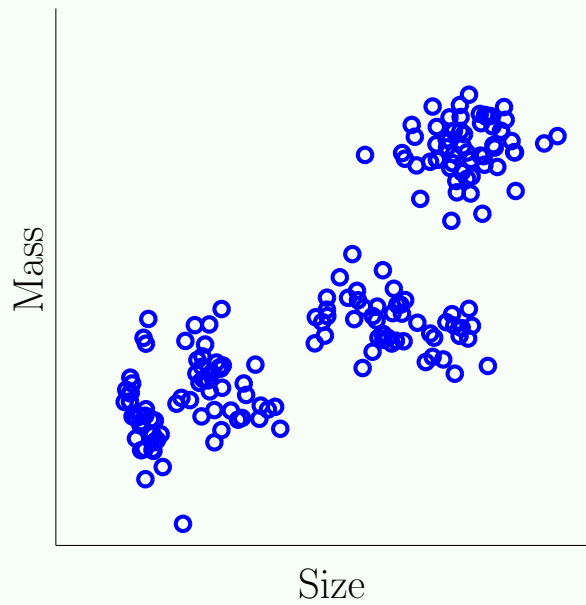
- The given data consists of input vectors *without* any corresponding target values
- The goal is to discover groups of similar examples within the data (**clustering**), or to determine the distribution of data within the input space (**density estimation**)

Unsupervised Learning: Clustering

- The goal is to discover groups of similar examples within the data

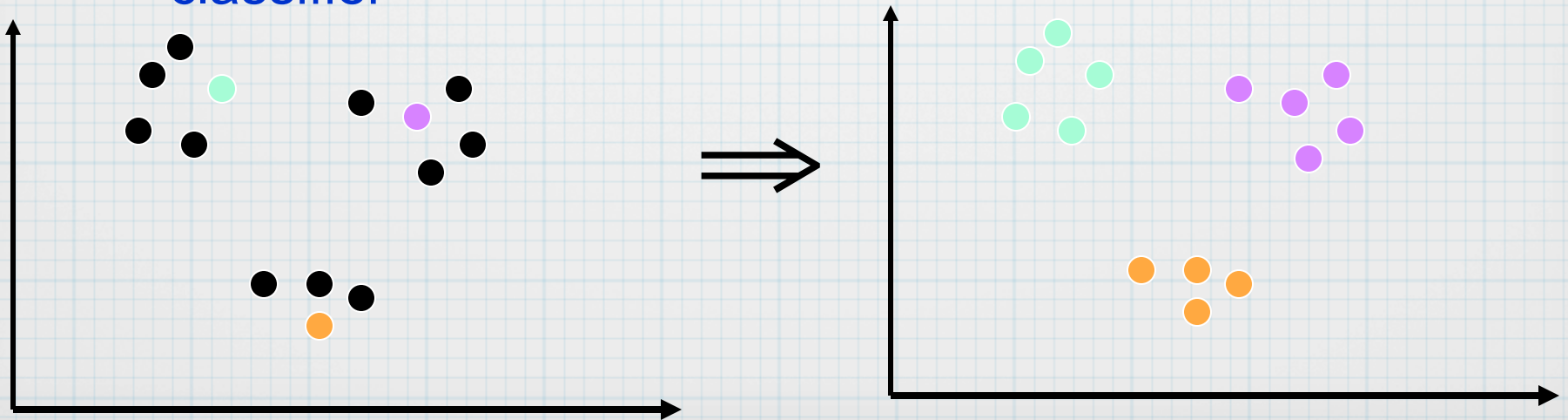


Unsupervised Learning - Categorizing Coins



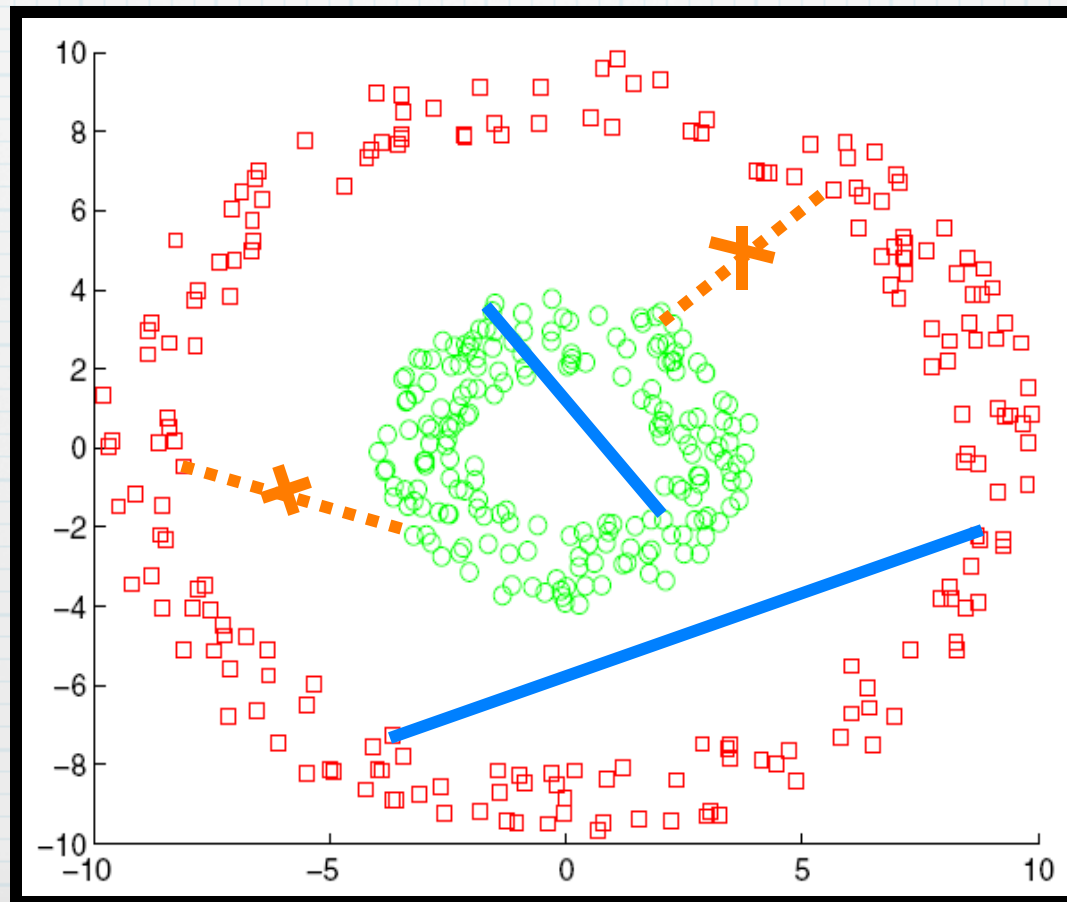
Semi-supervised Learning

- *Unlabeled data* may be easily available, while *labeled* ones may be expensive to obtain because they require human effort.
- *Semi-supervised learning is a recent learning paradigm*: it exploits unlabeled examples, in addition to labeled ones, to improve the generalization ability of the resulting classifier



Semi-supervised Clustering

- Constraints (*must-link*; *cannot-link*) on pairs of points are available



Reinforcement Learning

- The problem here is to find suitable actions to take in a given situation in order to maximize a reward
- Trial and error: no examples of optimal outputs are given
- Trade-off between *exploration* (try new actions to see how effective they are) and *exploitation* (use actions that are known to give high reward)

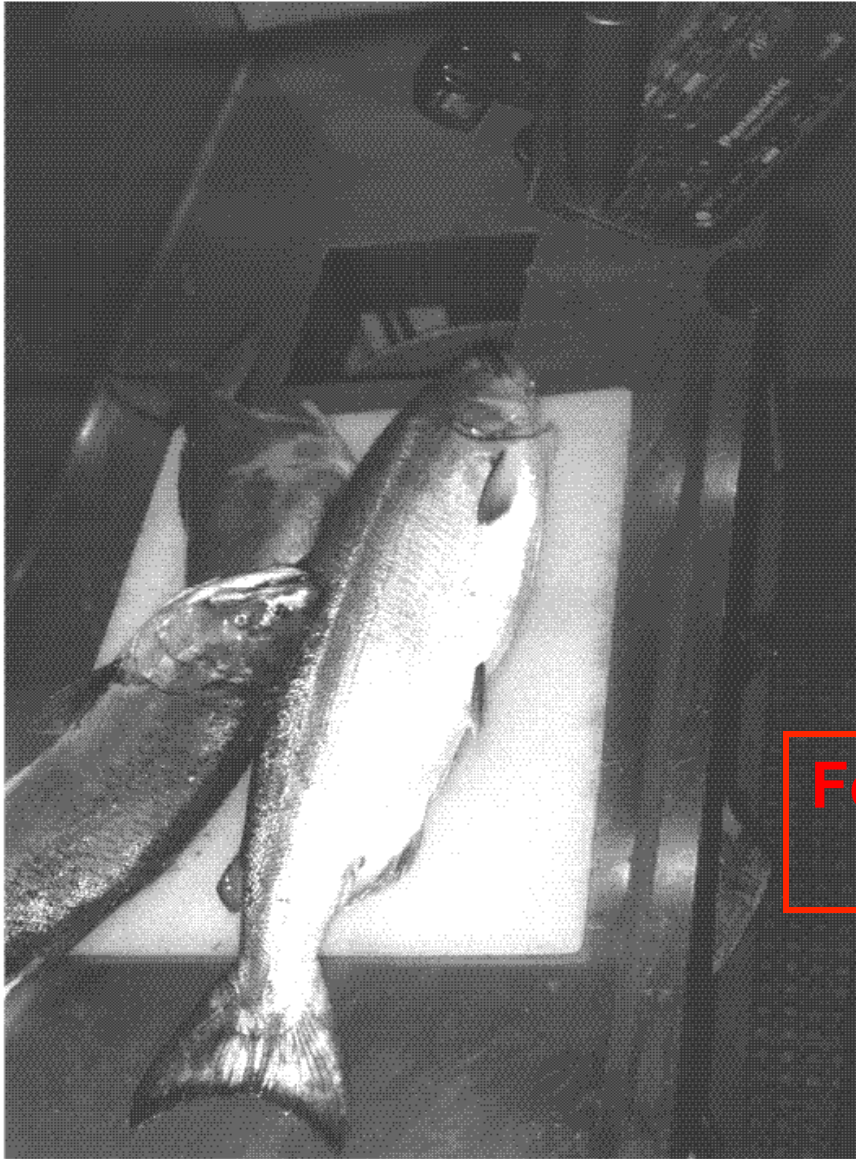
A Classification Example

(from *Pattern Classification* by
Duda & Hart & Stork – Second Edition, 2001)

- A fish-packing plant wants to automate the process of sorting incoming fish according to species
- As a pilot project, it is decided to try to separate sea bass from salmon using optical sensing

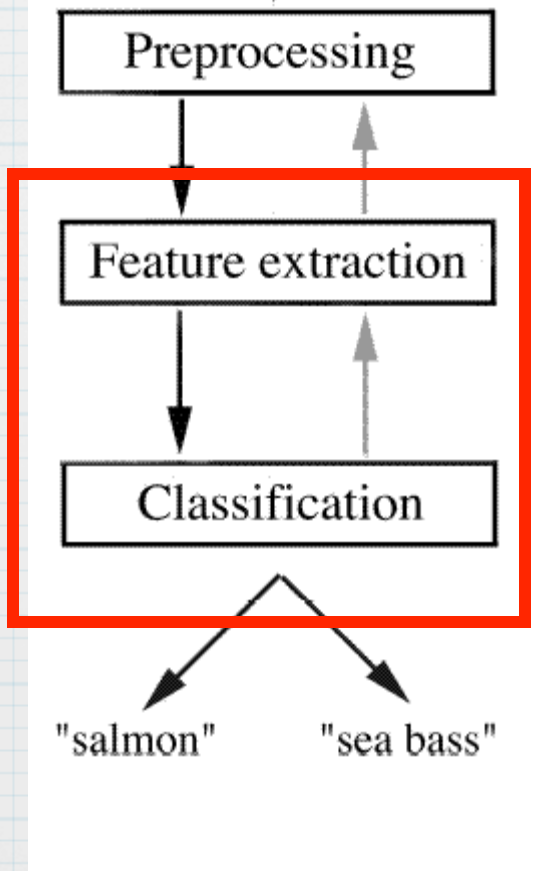
To solve this problem, we adopt a *machine learning* approach:

We use a *training set* to tune the parameters of an adaptive model



- **Length**
- **Lightness**
- **Width**
- **Position of the mouth**
- **...**

**Features to explore for use in
our classifier**



- **Preprocessing**: Images of different fish are isolated from one another and from background;
- **Feature extraction**: The information of a single fish is then sent to a feature extractor, that measure certain “features” or “properties”;
- **Classification**: The values of these features are passed to a classifier that evaluates the evidence presented, and build a model to discriminate between the two species

- **Domain knowledge**:

a sea bass is generally longer than a salmon

- **Feature**: *Length*

- **Model**:

Sea bass have some typical length, and this is greater than the length of a salmon

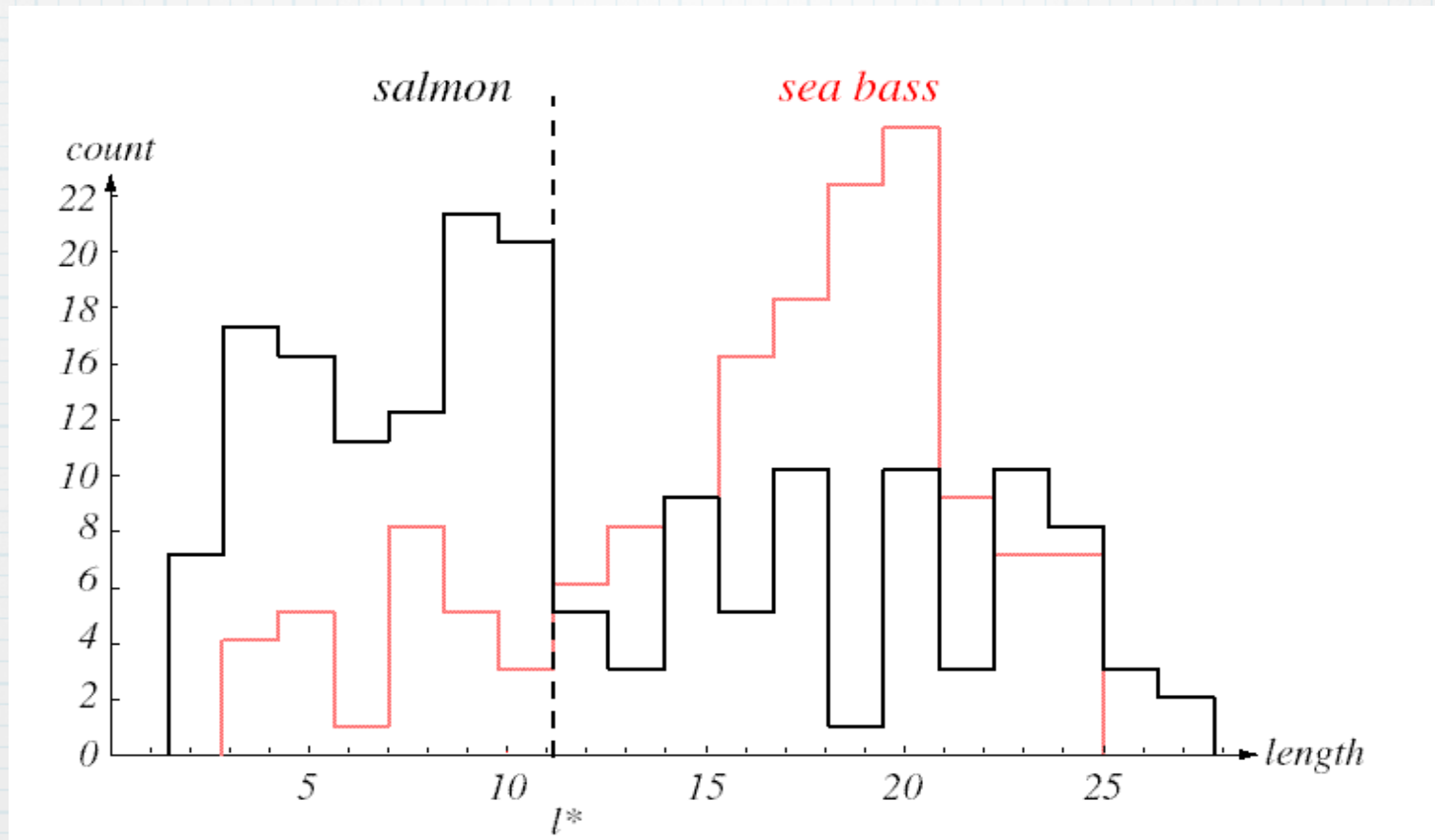
- **Classification rule:**

If *Length* $\geq l^*$ then *sea bass*

otherwise *salmon*

- How to choose l^* ?
- Use length values of sample data (training data)

Histograms of the length feature for the two categories



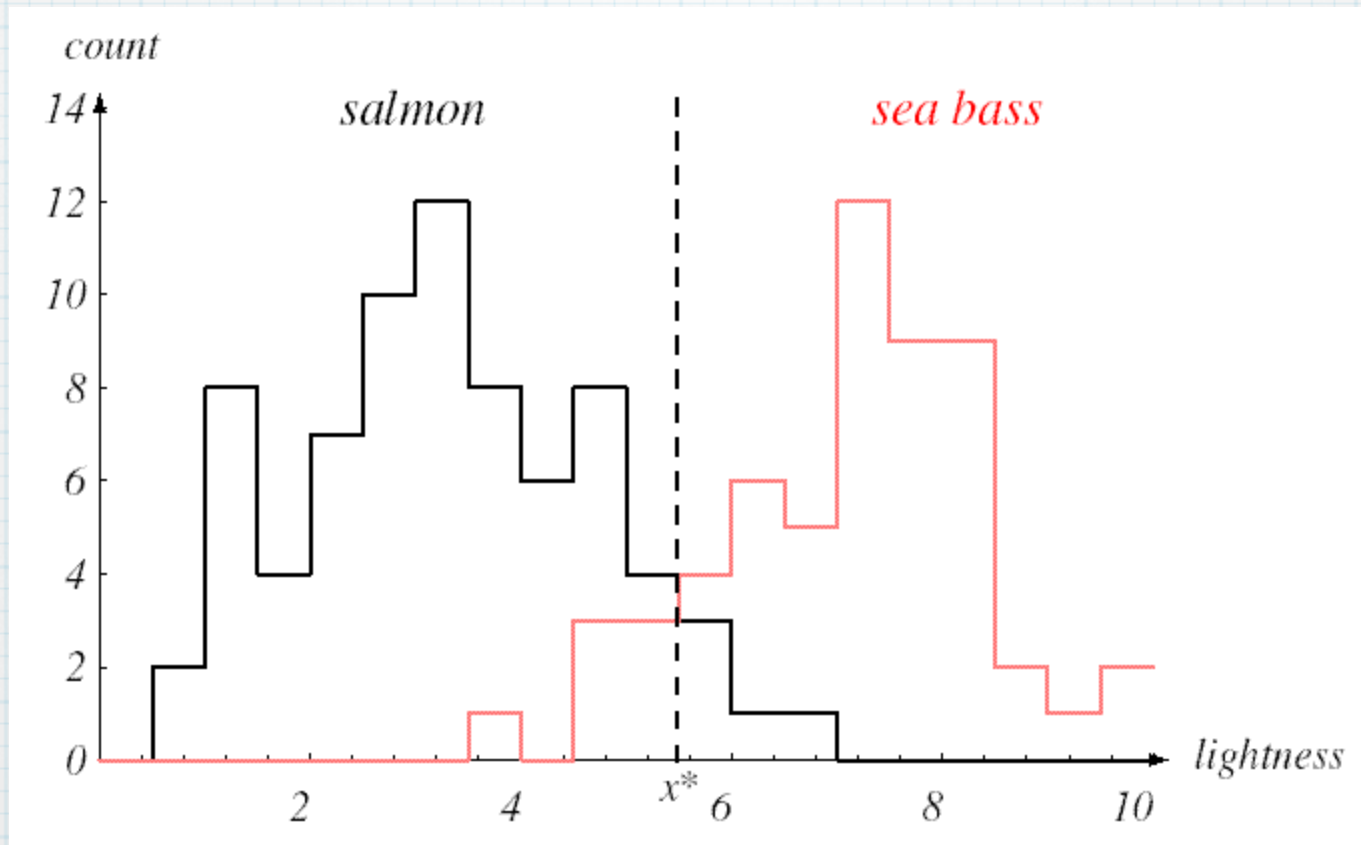
Leads to the smallest number of errors on average

We cannot reliably separate sea bass from salmon by length alone!

- **New Feature:**

Average lightness of the fish scales

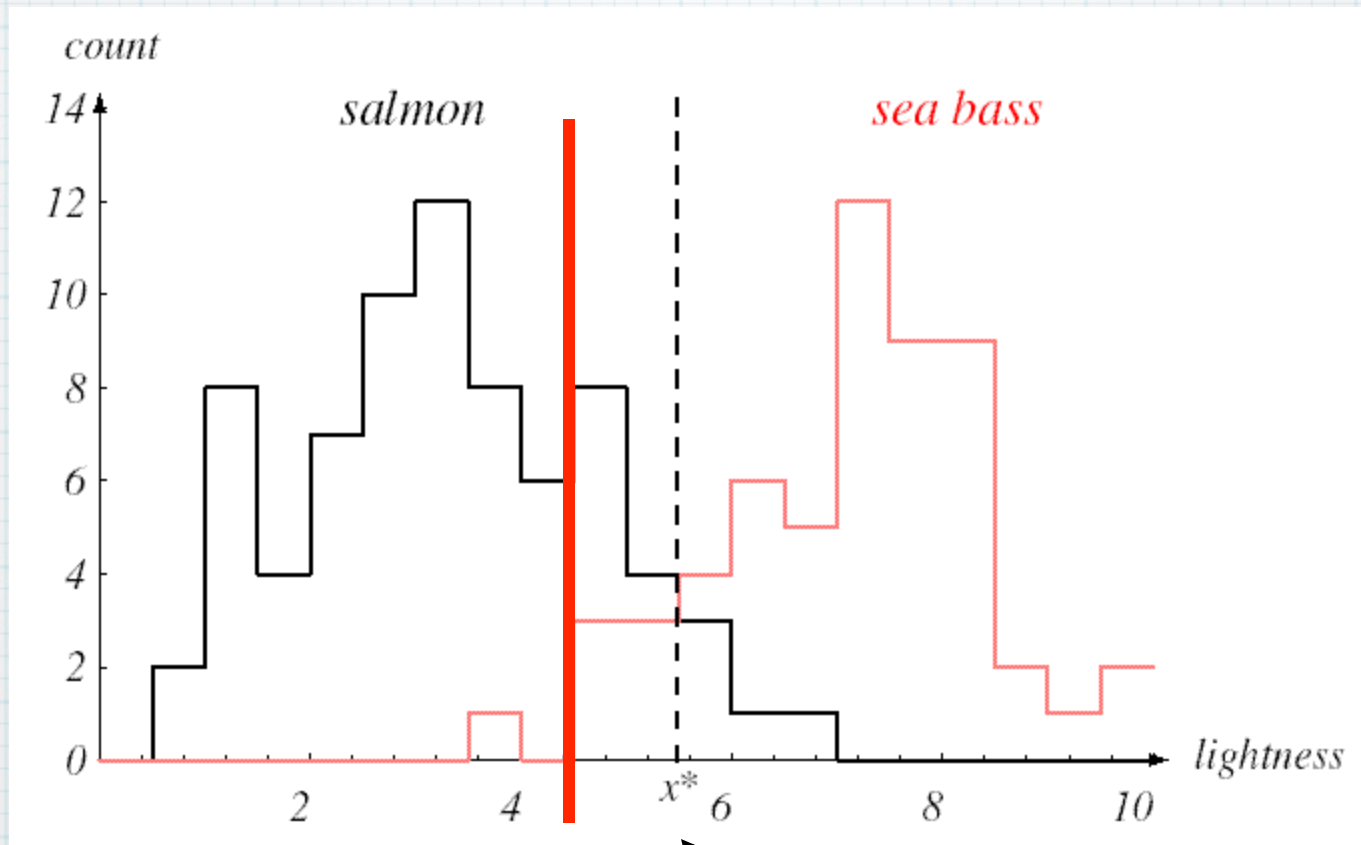
Histograms of the lightness feature for the two categories



Leads to the smallest number of errors on average

The two classes are much better separated!

Histograms of the lightness feature for the two categories



Classifying a sea bass as salmon costs more. Thus we reduce the number of sea bass classified as salmon.

Our actions are equally costly

- **In Summary:**

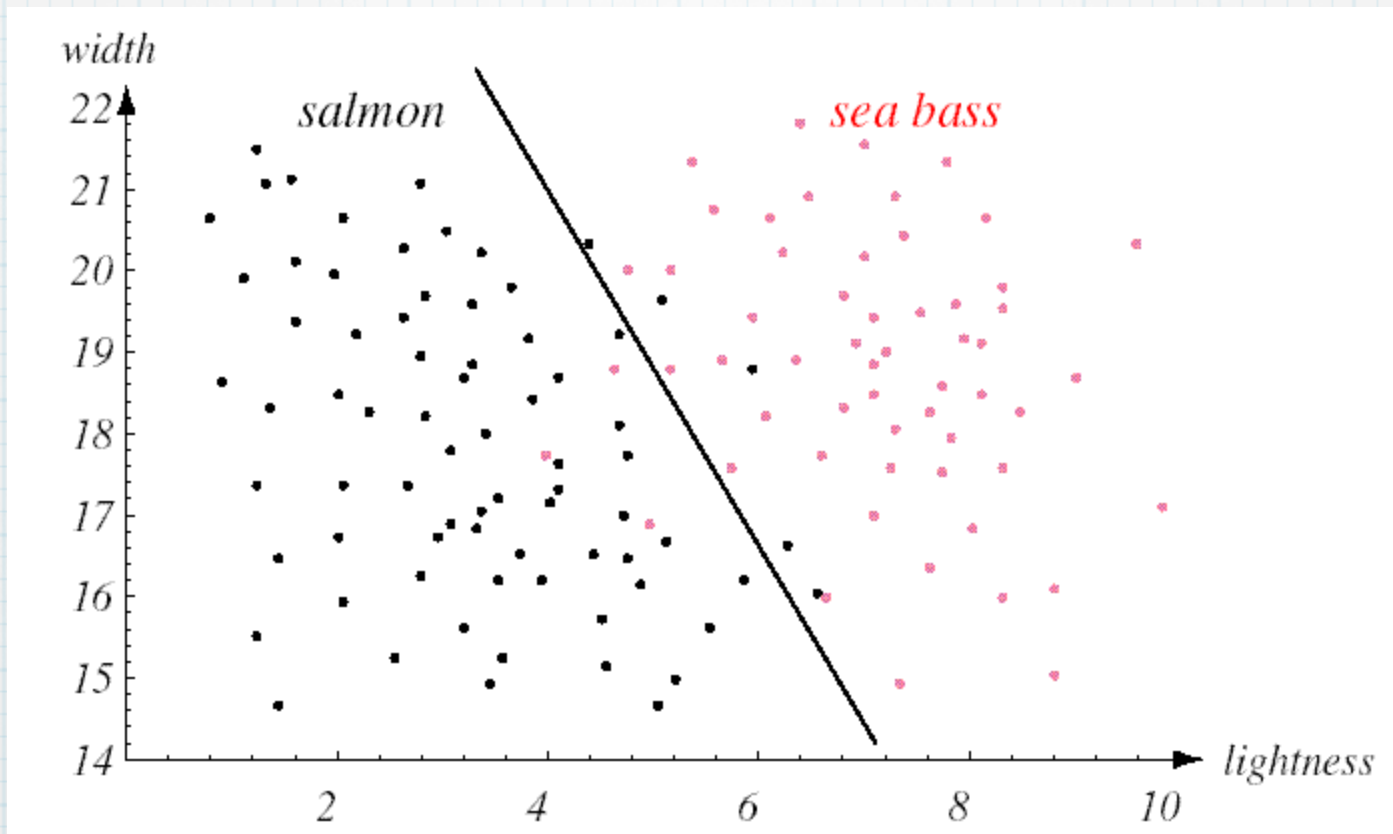
The overall task is to come up with a decision rule (i.e., a decision boundary) so as to minimize the cost (which is equal to the average number of mistakes for equally costly actions).

- No single feature gives satisfactory results
- We must rely on using more than one feature
- We observe that:

sea bass usually are wider than salmon

- Two features: *Lightness and Width*

- Resulting fish representation: $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$

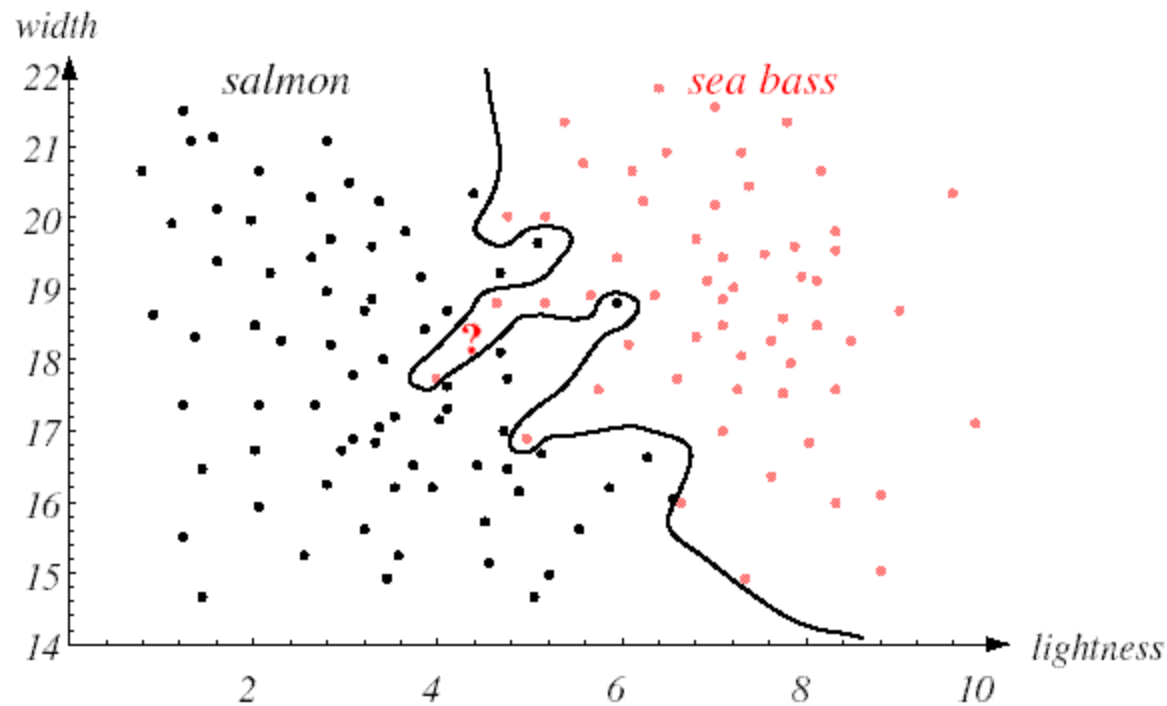


Decision rule: Classify the fish as a sea bass if its feature vector falls above the decision boundary shown, and as salmon otherwise

Should we be satisfied with this result?

Options we have:

- Consider additional features:
 - Which ones?
 - Some features may be redundant (e.g., if *eye color* perfectly correlates with *width*, then we gain no information by adding eye color as feature.)
 - It may be costly to attain more features
 - Too many features may hurt the performance!
- Use a more complex model



All training data are perfectly separated

Should we be satisfied now??

- **We must consider: Which decisions will the classifier take on novel patterns, i.e. fish not yet seen? Will the classifier suggest the correct actions?**

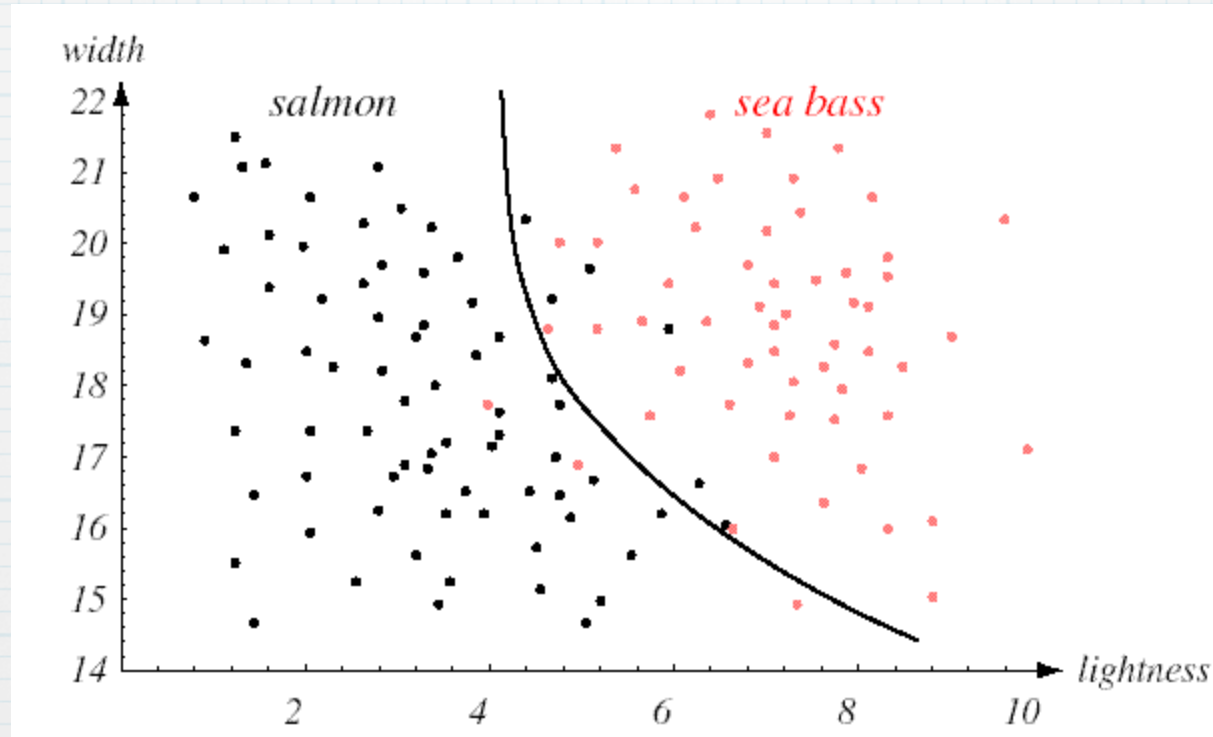
This is the issue of GENERALIZATION

Generalization

- A good classifier should be able to generalize, i.e. perform well on unseen data
- The classifier should capture the underlying characteristics of the categories
- The classifier should NOT be tuned to the specific (accidental) characteristics of the training data
- Training data in practice contain some noise

- **As a consequence:**

We are better off with a slightly poorer performance on the training examples if this means that our classifier will have better performance on novel patterns.



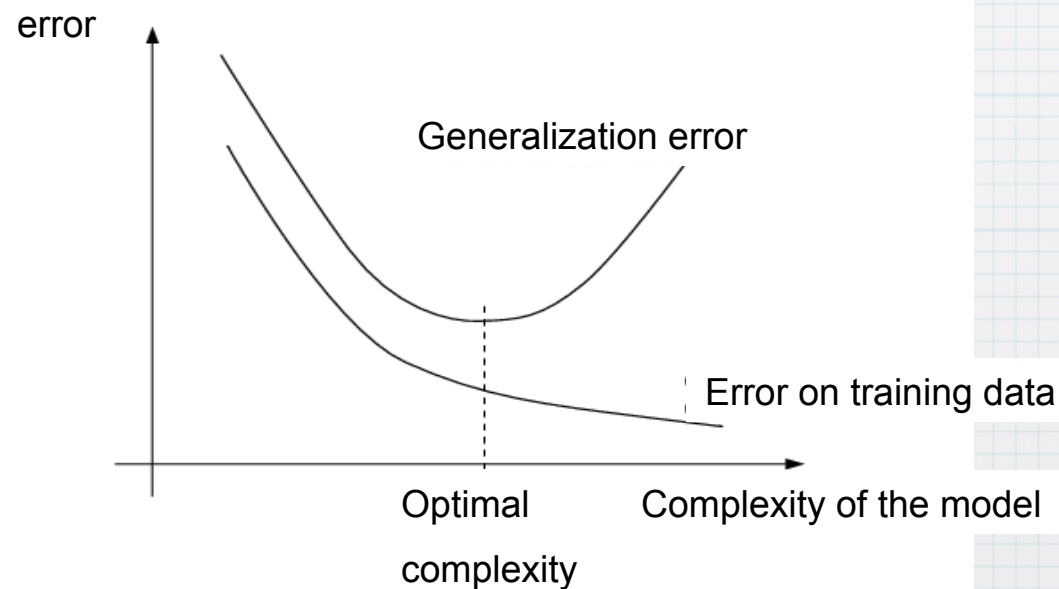
The decision boundary shown may represent the optimal tradeoff between accuracy on the training set and on new patterns

How can we determine automatically when the optimal tradeoff has been reached?

Generalization

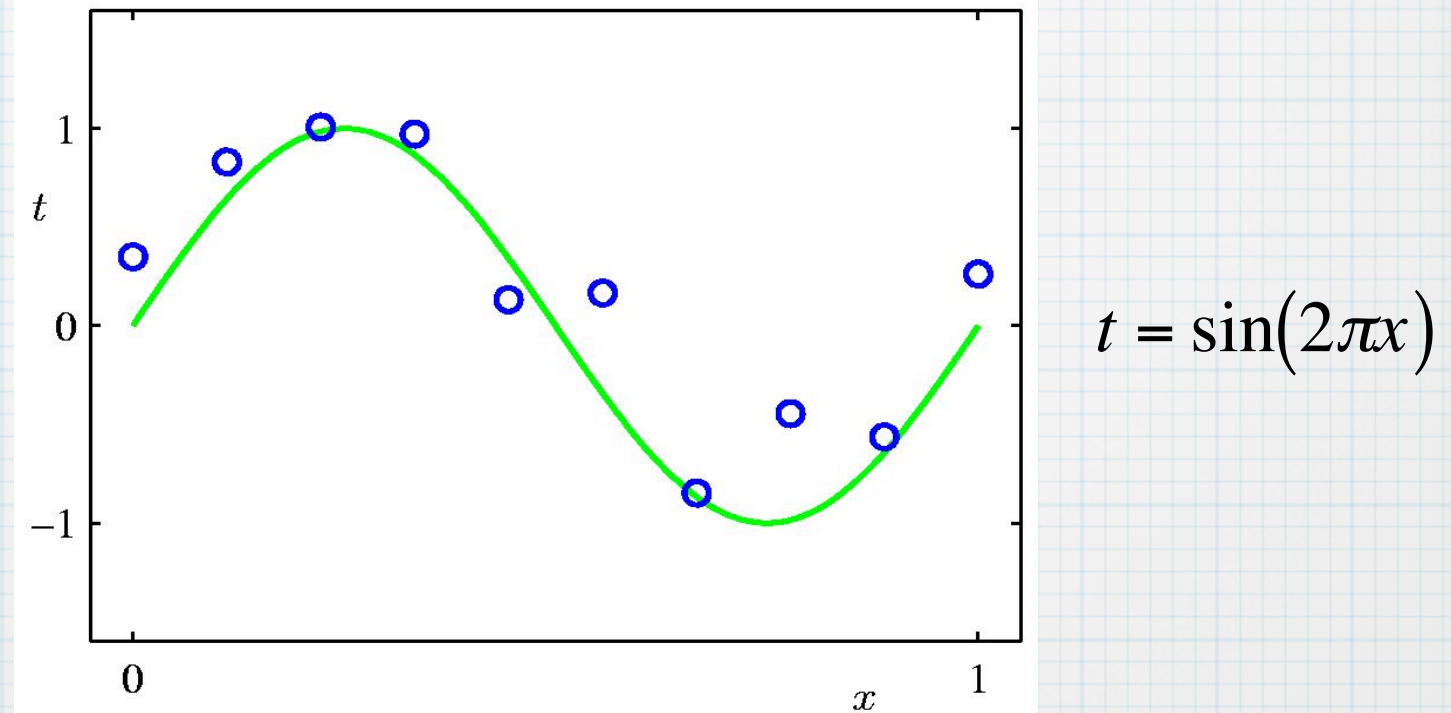
- The idea is to use a model with an intermediate complexity, which gets most of the points right, without putting too much trust in any individual point.
- The goal of *statistical learning theory* is to formalize these arguments by studying mathematical properties of learning machines, i.e. properties of the class of functions that the learning machine can implement (formalization of the complexity of the model).

Tradeoff between performance on training and novel examples



Evaluation of the classifier on novel data is important to avoid *over-fitting*

Example: Regression Estimation



- **Data:** input-output pairs $(x_i, t_i) \in \mathcal{X} \times \mathcal{Y}$
- **Regularity:** $(x_1, t_1), \dots, (x_N, t_N)$ drawn from $P(x, t)$
- **Learning:** choose a function $f : \mathcal{X} \rightarrow \mathcal{Y}$ such that a given error function is minimized

Polynomial Curve Fitting

- We fit the data using a polynomial function of the form:

$$y(x, \mathbf{w}) = w_0 + w_1x + w_2x^2 + \cdots + w_Mx^M = \sum_{j=0}^M w_jx^j$$

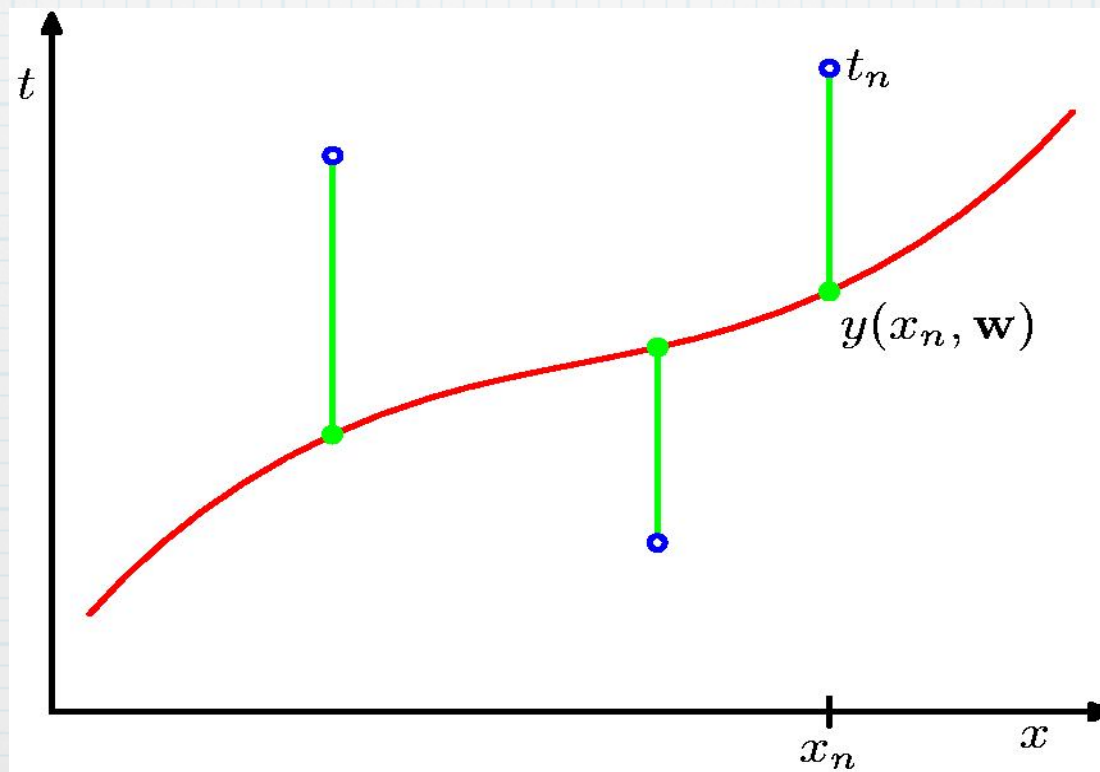
- It is linear in the *unknown parameters*: linear model
- Fit the polynomial to the training data so that a given error function is minimized:

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2$$

Polynomial Curve Fitting

Geometrical interpretation of the sum-of-squares error function

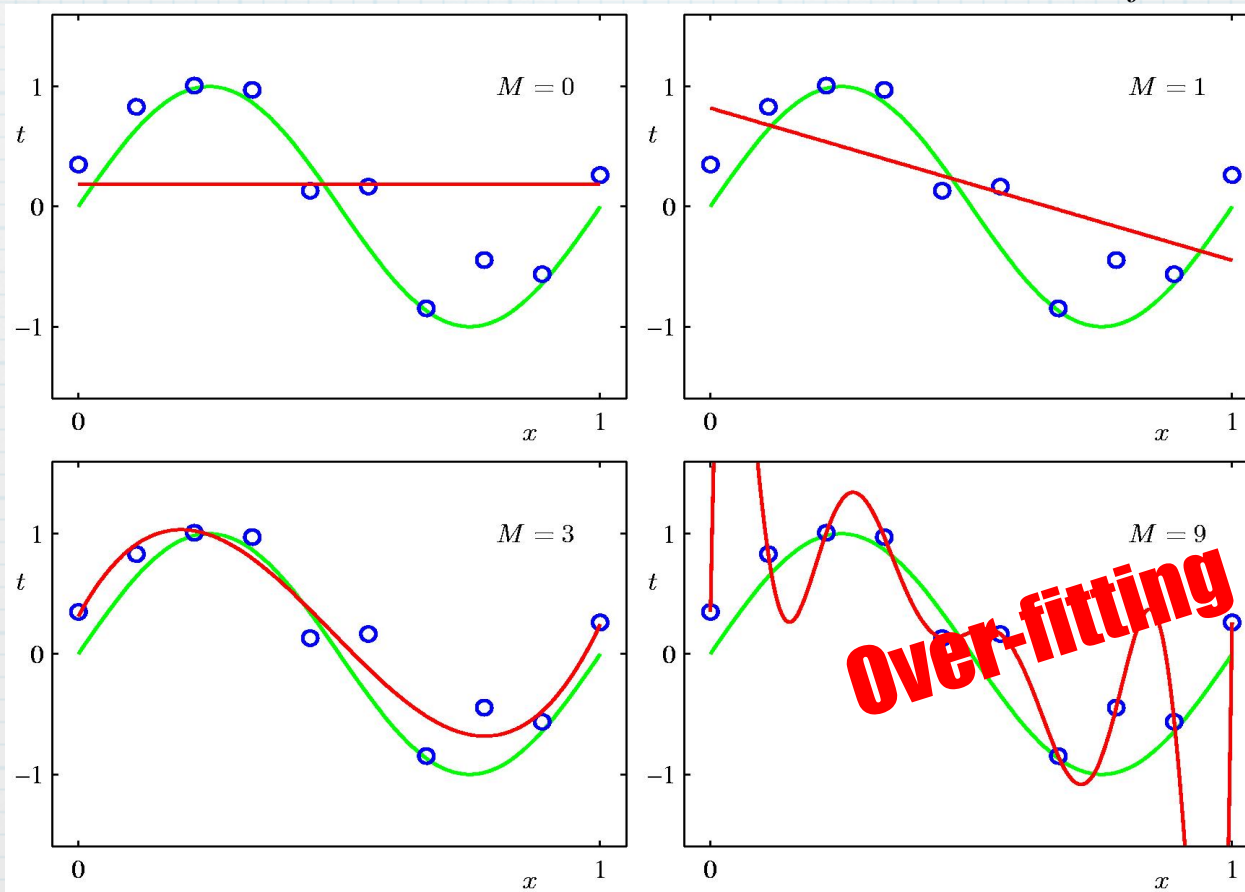
$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2$$



Polynomial Curve Fitting

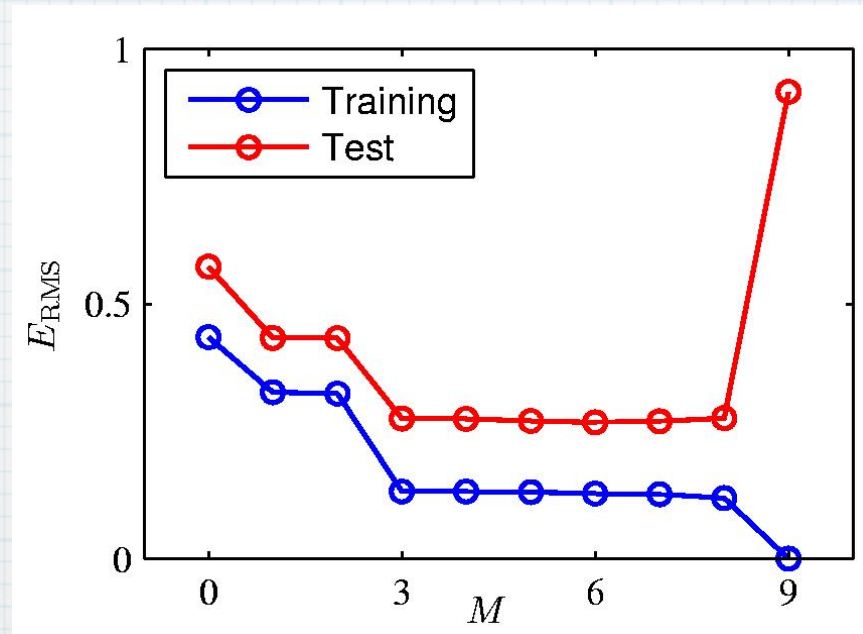
Model selection: We need to choose the order M of the polynomial:

$$y(x, \mathbf{w}) = w_0 + w_1x + w_2x^2 + \cdots + w_Mx^M = \sum_{j=0}^M w_jx^j$$



Polynomial Curve Fitting

Model selection: we can investigate the dependence of the generalization performance on the order M



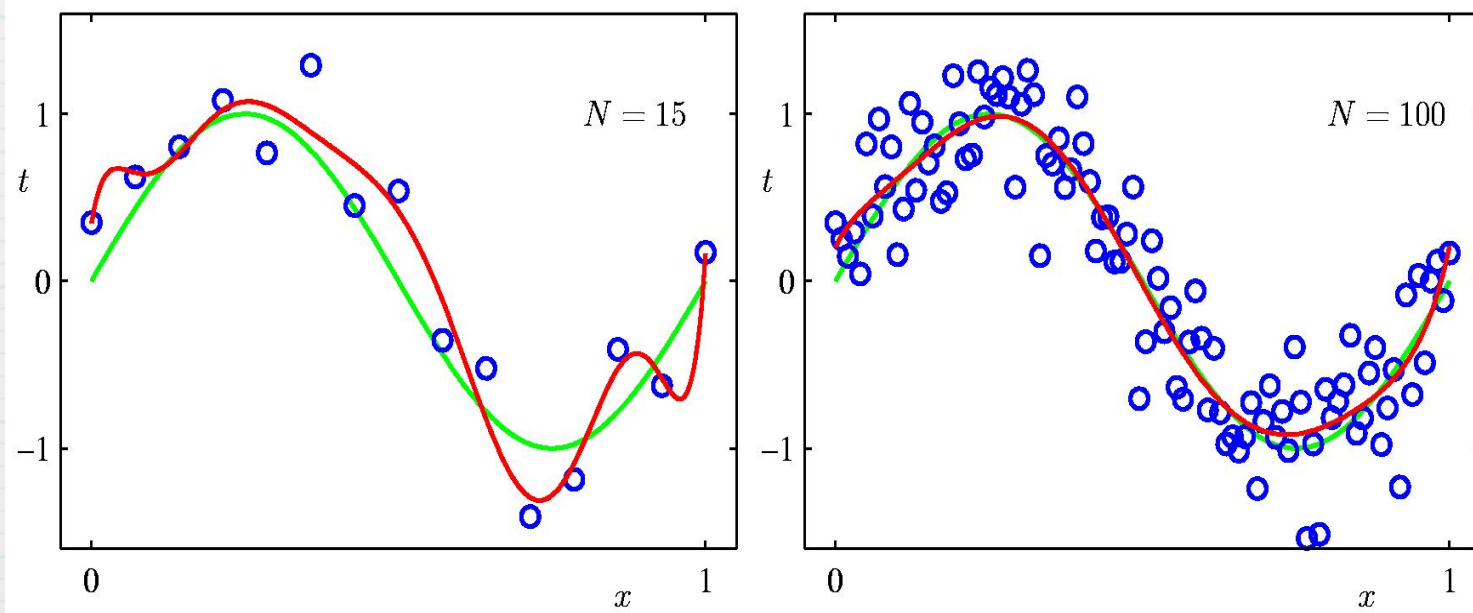
$$E_{RMS} = \sqrt{2E(\mathbf{w}^*) / N}$$

Root-mean-square error

Polynomial Curve Fitting

We can also examine the behavior of a given model as the size of the data set changes

$$M = 9$$



For a given model, the over-fitting problem becomes less severe as the number of training data increases

How to dodge the over-fitting problem?

Assumption: we have a limited number of training data available, and we wish to use relatively complex and flexible models.

One possible solution: add a penalty term to the error function to discourage the coefficients from reaching large values, e.g.:

$$\tilde{E}(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2 + \frac{\lambda}{2} \|\mathbf{w}\|^2$$

Sum of all squared coefficients

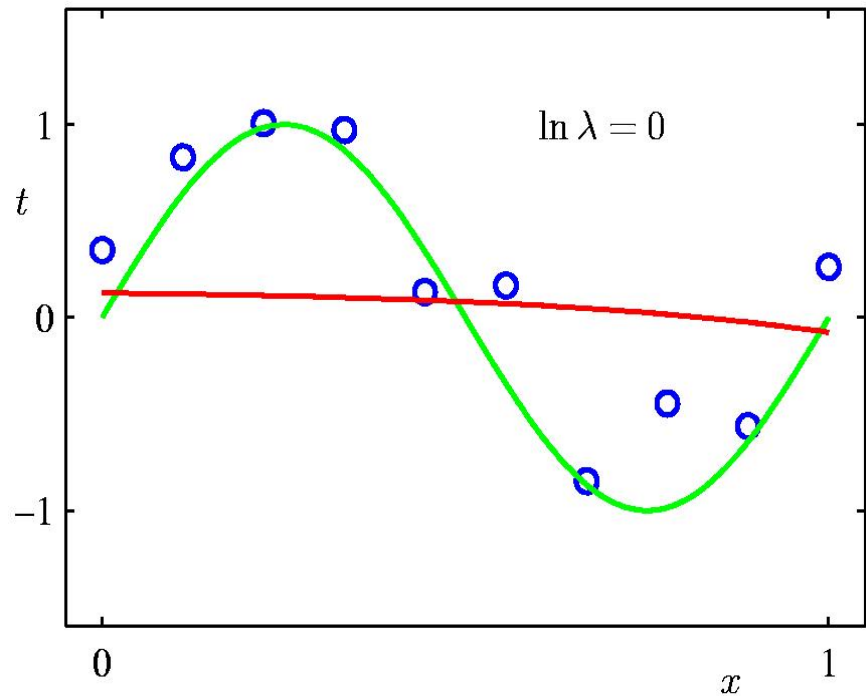
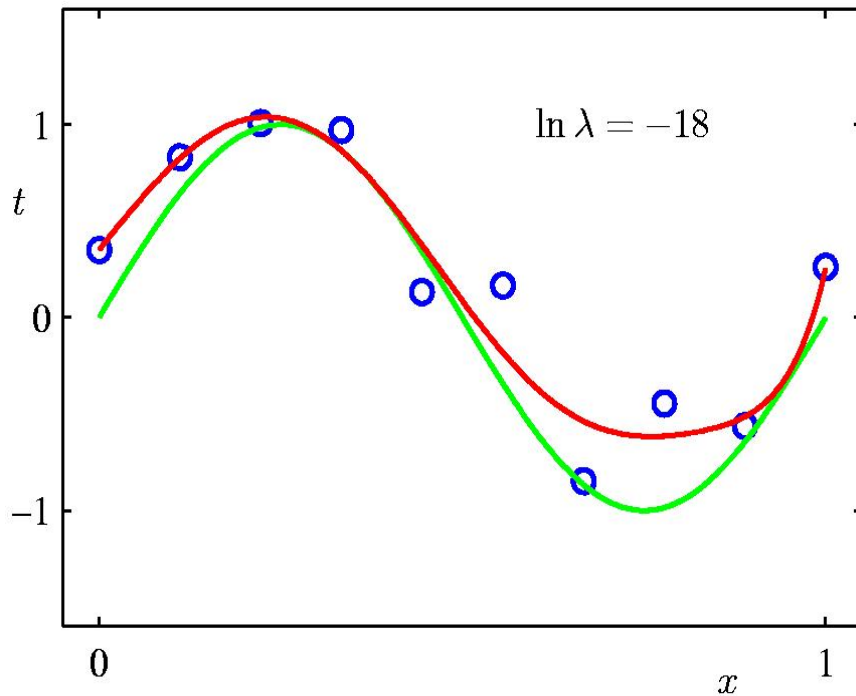
This is an example of a **regularization** technique.

[*shrinkage methods, ridge regression, weight decay*]

The impact of Regularization

$$\tilde{E}(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2 + \frac{\lambda}{2} \|\mathbf{w}\|^2$$

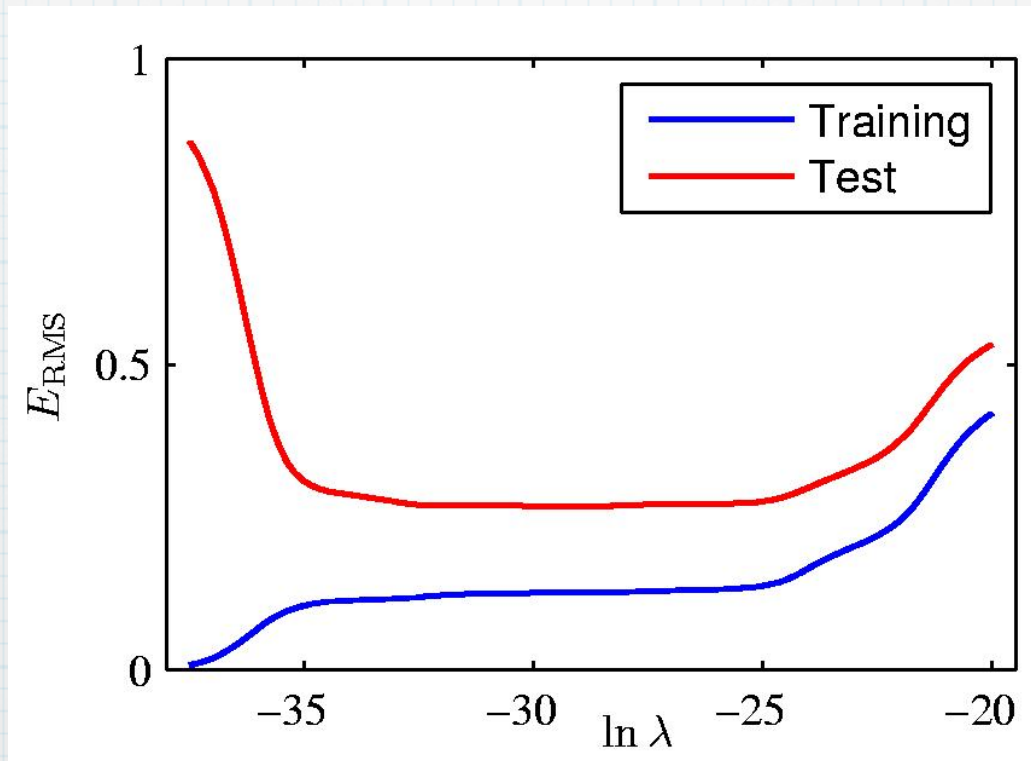
$$M = 9$$



The impact of Regularization

$$\tilde{E}(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^N (y(x_n, \mathbf{w}) - t_n)^2 + \frac{\lambda}{2} \|\mathbf{w}\|^2$$

$$M = 9$$



λ controls the effective complexity of the model and hence determines the degree of over-fitting

Model selection

Partition available data into a *training set* used to determine the coefficients w , and into a separate *validation set* (also called *hold-out*) used to optimize the model complexity (M or λ)

If the model design is iterated several times using a limited number of data, some over-fitting to the validation data can occur.

Solution: Set aside a third *test set* on which performance of the selected model is finally evaluated.

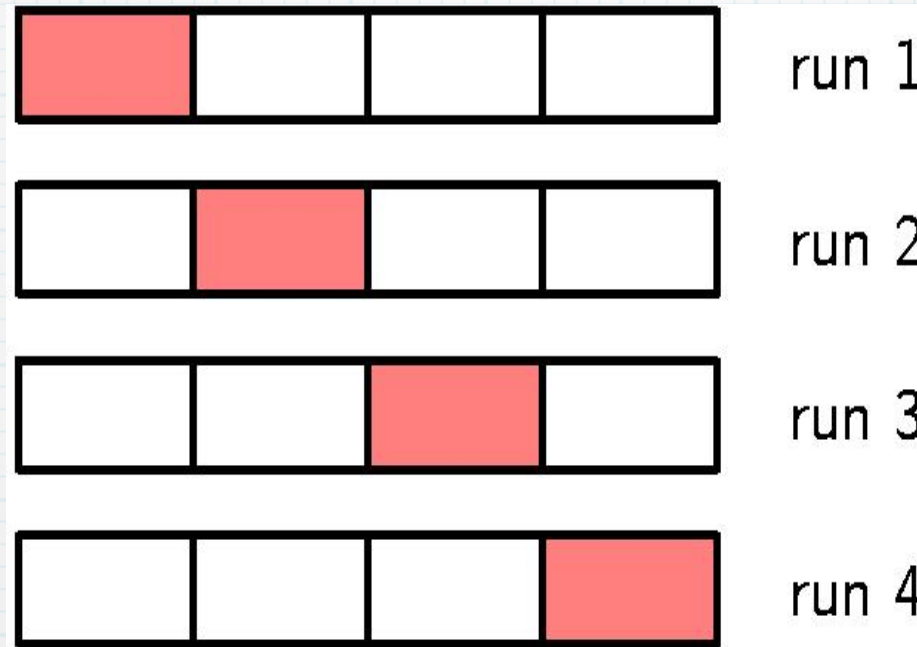
Model selection

Often we have limited data available, and we wish to use as much of the available data as possible for training to build good models.

However, if we use a small set for validation, we obtain noisy estimates of predictive performance.

One solution to this problem is cross-validation.

Cross-validation: Example



4-fold cross-validation

It allows to use $\frac{3}{4}$ of the available data for training, while making use of all of the data to assess performance

k-fold Cross-validation

- In general: we perform k runs. Each run uses $(k-1)/k$ of the available data for training.
- If the number of data is very limited, we can set $k=N$ (total number of data points). This gives the leave-one-out cross-validation technique.

k-fold Cross-validation: Drawbacks

- Computationally expensive: number of training runs is increased by a factor of k .
- A single models may have multiple complexity parameters: exploring combinations of settings could require a number of training runs that is *exponential* in the number of parameters.

Bayesian Probabilities

- A key issue in pattern recognition is uncertainty. It is due to incomplete and/or ambiguous information, i.e. finite and noisy data.
- Probability theory and decision theory provide the tools to make optimal predictions given the limited available information.
- In particular, the Bayesian interpretation of probability allows to quantify uncertainty, and make precise revisions of uncertainty in light of new evidence.

Bayes' Theorem

$$p(Y = y | X = x) = \frac{p(X = x | Y = y)p(Y = y)}{p(X = x)}$$

- $p(Y = y)$ is the **prior probability**: it expresses the probability **before** we observe any data
- $p(Y = y | X = x)$ is the **posterior probability**: it expresses the probability **after** we observed the data
- The effect of the observed data is captured through the conditional probability $p(X = x | Y = y)$

Curve fitting re-visited

- We can adopt a Bayesian approach when estimating the parameters \mathbf{w} for polynomial curve fitting.
- $p(\mathbf{w})$ captures our assumptions about \mathbf{w} before observing the data.
- The effect of the observed data D is captured by the conditional probability $p(D | \mathbf{w})$
- Bayes' theorem allows to evaluate the uncertainty in \mathbf{w} after we have observed the data D (in the form of posterior probability):

$$p(\mathbf{w} | D) = \frac{p(D | \mathbf{w})p(\mathbf{w})}{p(D)}$$

- $p(D | \mathbf{w})$ is the likelihood function
- Maximum likelihood approach: set \mathbf{w} to the value that maximizes $p(D | \mathbf{w})$

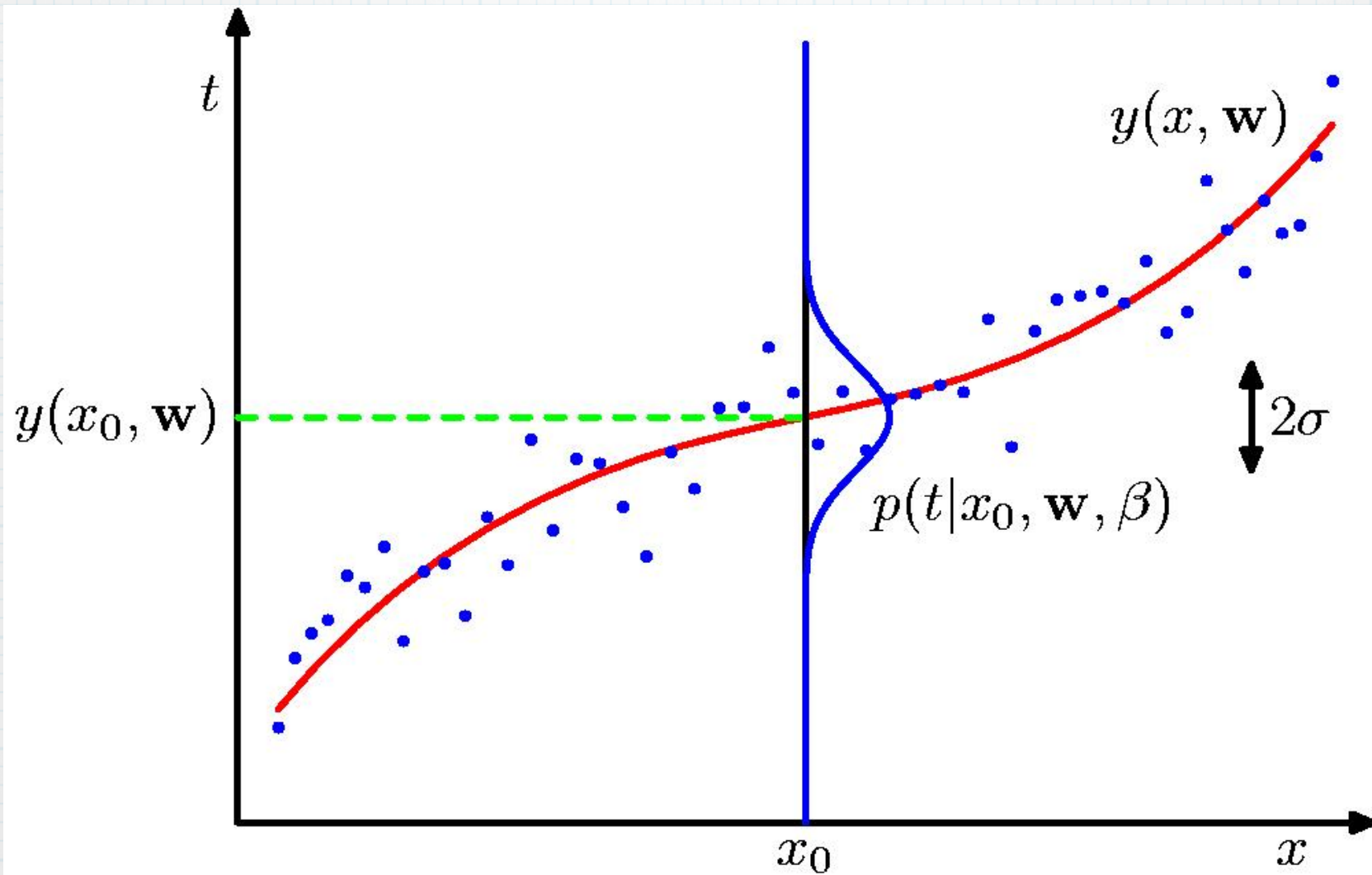
Curve fitting re-visited: ML approach

- Training data: $\mathbf{x} = (x_1, \dots, x_N)^T, \mathbf{t} = (t_1, \dots, t_N)^T$
- We can express our uncertainty over the value of the target variable using a probability distribution
- Assumption: Given a value of x , the corresponding value of t has a *Gaussian* distribution with a mean equal to

$$y(x, \mathbf{w}) = w_0 + w_1 x + w_2 x^2 + \dots + w_M x^M = \sum_{j=0}^M w_j x^j$$

- Thus: $p(t | x, \mathbf{w}, \beta) = \mathbf{N}(t | y(x, \mathbf{w}), \beta^{-1})$

Curve fitting re-visited: ML approach



Curve fitting re-visited: ML approach

- We use the training data $\{\mathbf{x}, \mathbf{t}\}$ to estimate \mathbf{w}, β by maximum likelihood
- Assuming data are drawn *independently*, the likelihood function can be written as the product of the *marginal distributions*:

$$p(\mathbf{t} | \mathbf{x}, \mathbf{w}, \beta) = \prod_{n=1}^N \mathbf{N}(t_n | y(x_n, \mathbf{w}), \beta^{-1})$$

Curve fitting re-visited: ML approach

➤ Gaussian distribution: $N(x | \mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$

$$\mu = y(x, \mathbf{w}), \sigma^2 = \beta^{-1}$$

$$\Rightarrow \ln p(\mathbf{t} | \mathbf{x}, \mathbf{w}, \beta) = \ln \prod_{n=1}^N N(t_n | y(x_n, \mathbf{w}), \beta^{-1})$$

$$= \ln \prod_{n=1}^N \frac{1}{\sqrt{2\pi\beta^{-1}}} e^{-\frac{(t_n - y(x_n, \mathbf{w}))^2}{2\beta^{-1}}}$$

$$= -\frac{\beta}{2} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}))^2 - \sum_{n=1}^N \ln \sqrt{2\pi\beta^{-1}}$$

$$= -\frac{\beta}{2} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}))^2 + \frac{N}{2} \ln \beta - \frac{N}{2} \ln(2\pi)$$

Curve fitting re-visited: ML approach

- Maximum likelihood solution for the polynomial coefficients: *maximize log likelihood* with respect to \mathbf{w}

$$\ln p(\mathbf{t} | \mathbf{x}, \mathbf{w}, \beta) = -\frac{\beta}{2} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}))^2 + \frac{N}{2} \ln \beta - \frac{N}{2} \ln(2\pi)$$

- It is equivalent to minimize the negative log likelihood:

$$\mathbf{w}_{ML} = \arg \min_{\mathbf{w}} \left\{ \frac{1}{2} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}))^2 \right\}$$

- *Thus: The sum-of-squares error function results from maximizing the likelihood under the assumption of a Gaussian noise distribution*

Curve fitting re-visited: ML approach

- Maximum likelihood solution for the parameter β :
maximize log likelihood with respect to β

$$\ln p(t | x, \mathbf{w}, \beta) = -\frac{\beta}{2} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}))^2 + \frac{N}{2} \ln \beta - \frac{N}{2} \ln(2\pi)$$

$$\frac{1}{\beta_{ML}} = \frac{1}{N} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}_{ML}))^2$$

Curve fitting re-visited: ML approach

- We now have the maximum likelihood solutions for the parameters: $\mathbf{w}_{ML}, \beta_{ML}$
- We can now make predictions for new values of x by using the resulting probability distribution over t (*predictive distribution*)

$$p(t | x, \mathbf{w}_{ML}, \beta_{ML}) = \mathbf{N}(t | y(x, \mathbf{w}_{ML}), \beta_{ML}^{-1})$$

Maximum a Posteriori (MAP) approach

- Let us introduce a prior distribution over the polynomial coefficients \mathbf{w}
- Recall: Gaussian distribution of a D -dimensional vector \mathbf{x}

$$\mathbf{N}(\mathbf{x}, \boldsymbol{\mu}, \boldsymbol{\Sigma}) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\boldsymbol{\Sigma}|^{1/2}} e^{\left(-\frac{1}{2}(\mathbf{x}-\boldsymbol{\mu})^T \boldsymbol{\Sigma}^{-1}(\mathbf{x}-\boldsymbol{\mu})\right)}$$

- Prior distribution:

$$p(\mathbf{w} | \alpha) = \mathbf{N}(\mathbf{w} | 0, \alpha^{-1} \mathbf{I}) = \left(\frac{\alpha}{2\pi}\right)^{(M+1)/2} e^{\left(-\frac{\alpha}{2} \mathbf{w}^T \mathbf{w}\right)}$$

- Using Bayes' theorem:

$$p(\mathbf{w} | \mathbf{x}, \mathbf{t}, \alpha, \beta) \propto p(\mathbf{t} | \mathbf{x}, \mathbf{w}, \beta) p(\mathbf{w} | \alpha)$$

MAP approach

- Maximum a Posteriori solution for the parameters \mathbf{w}
maximize the posterior distribution

$$p(\mathbf{w} | \mathbf{x}, \mathbf{t}, \alpha, \beta) \propto p(\mathbf{t} | \mathbf{x}, \mathbf{w}, \beta) p(\mathbf{w} | \alpha)$$

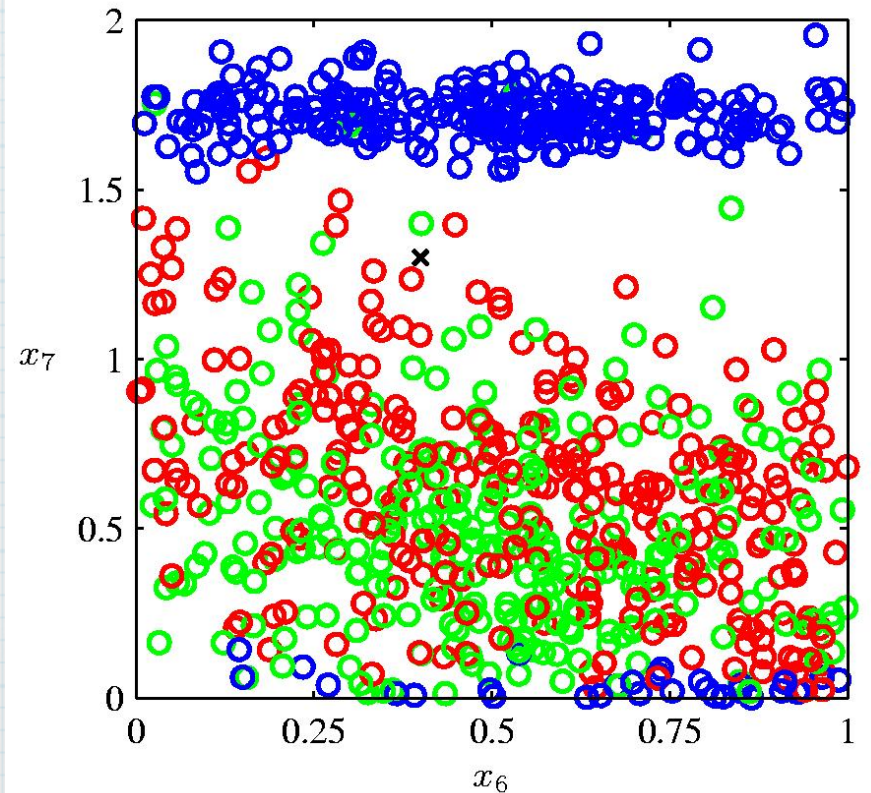
- It is equivalent to minimize the negative log posterior distribution:

$$\mathbf{w}_{MAP} = \arg \min_{\mathbf{w}} \left\{ \frac{\beta}{2} \sum_{n=1}^N (t_n - y(x_n, \mathbf{w}))^2 + \frac{\alpha}{2} \mathbf{w}^T \mathbf{w} \right\}$$

- *Thus: maximizing the posterior distribution is equivalent to minimizing the regularized sum-of-squares error function*

Curse of Dimensionality

- Real world applications deal with spaces with high dimensionality
- High dimensionality poses serious challenges for the design of pattern recognition techniques



Oil flaw data in two dimensions

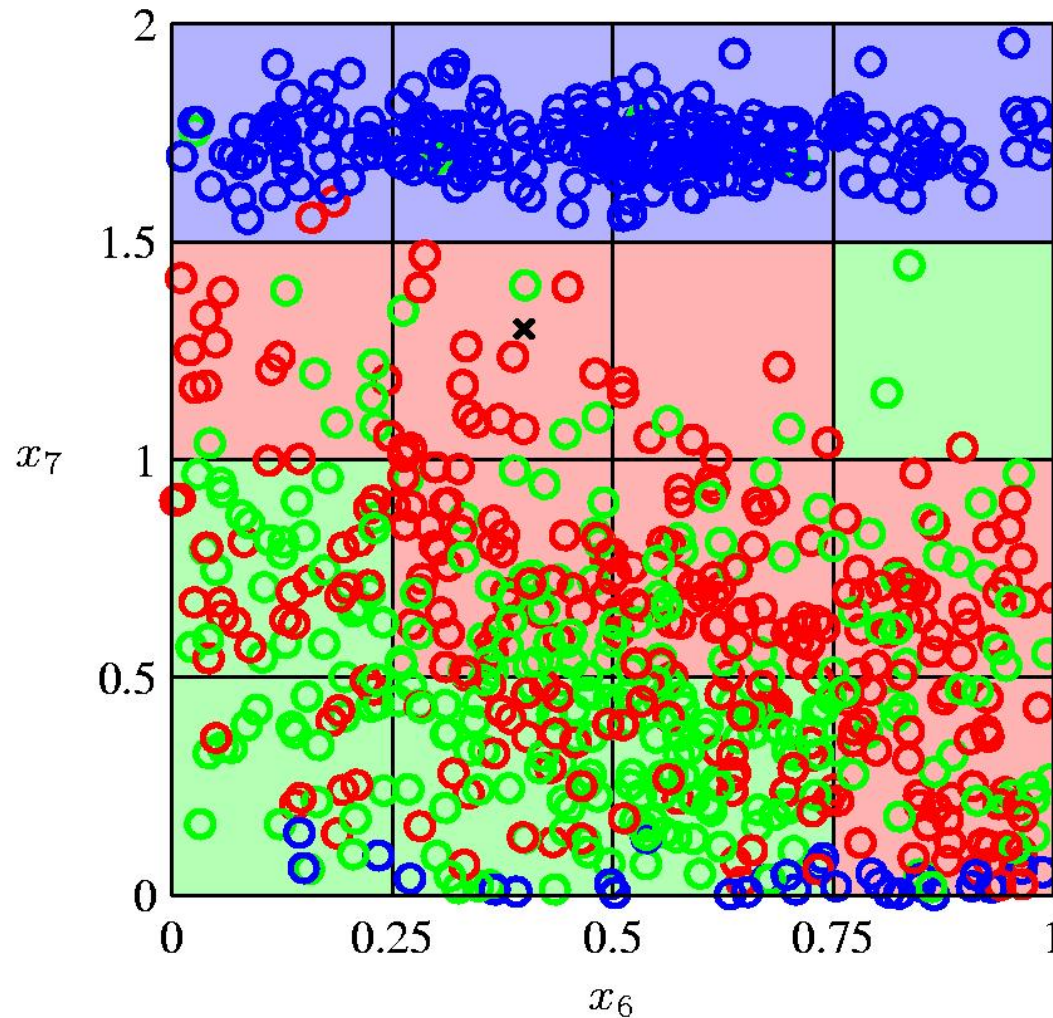
Red = homogeneous

Green = annular

Blue = laminar

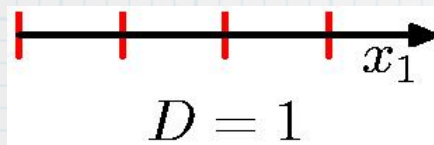
Curse of Dimensionality

- A simple classification approach

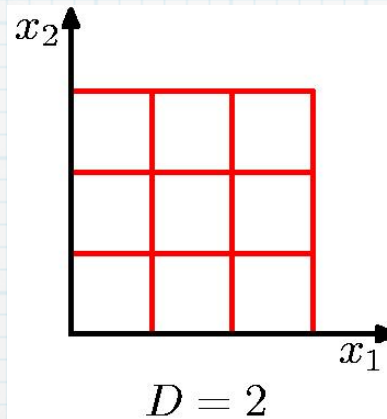


Curse of Dimensionality

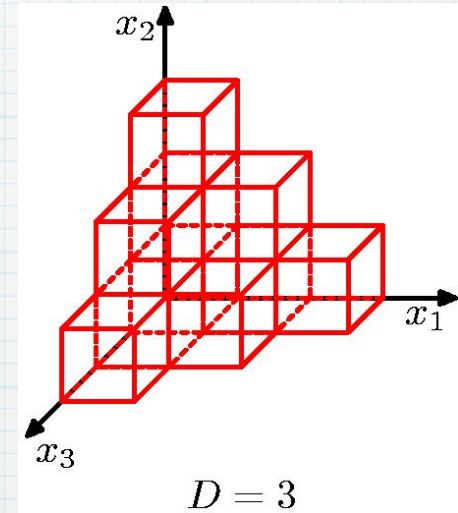
➤ Going higher in dimensionality...



$$3^1$$



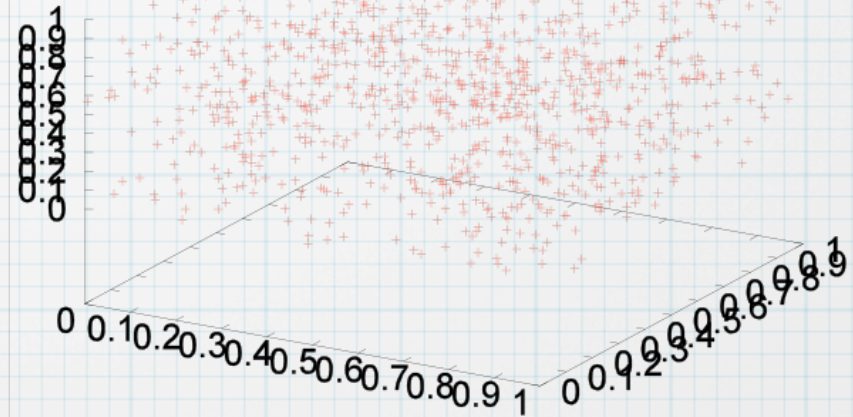
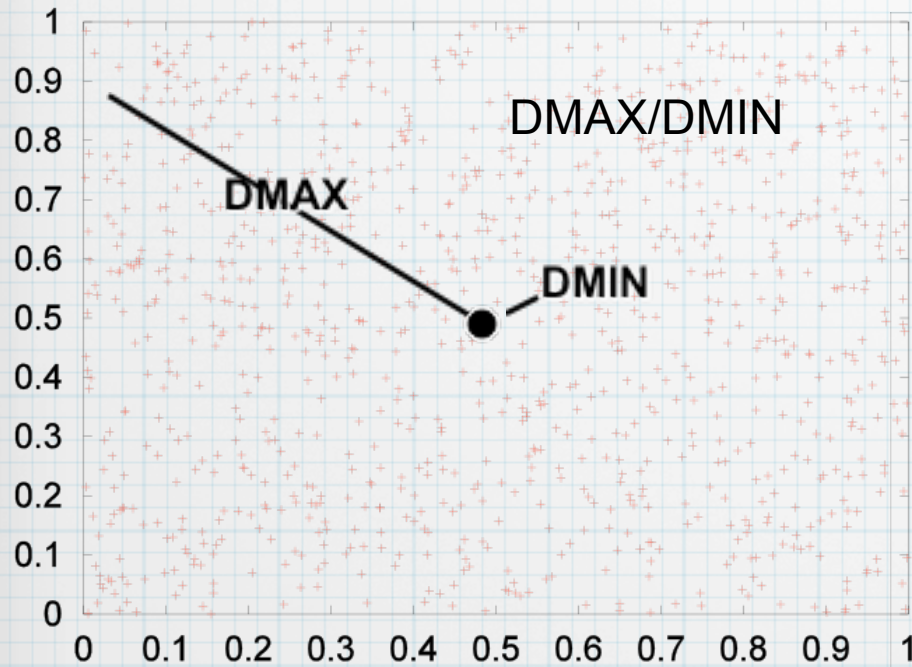
$$3^2$$



$$3^3$$

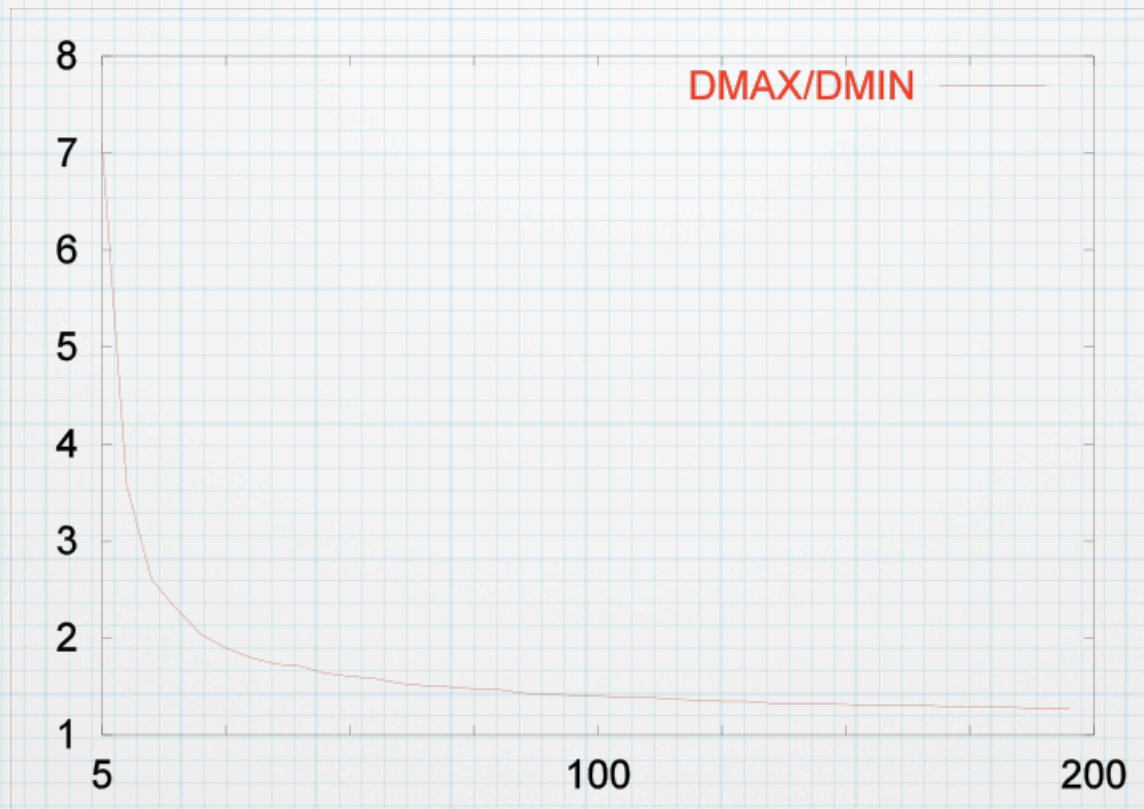
The number of regions of a regular grid grows exponentially with the dimensionality D of the space

Curse of Dimensionality



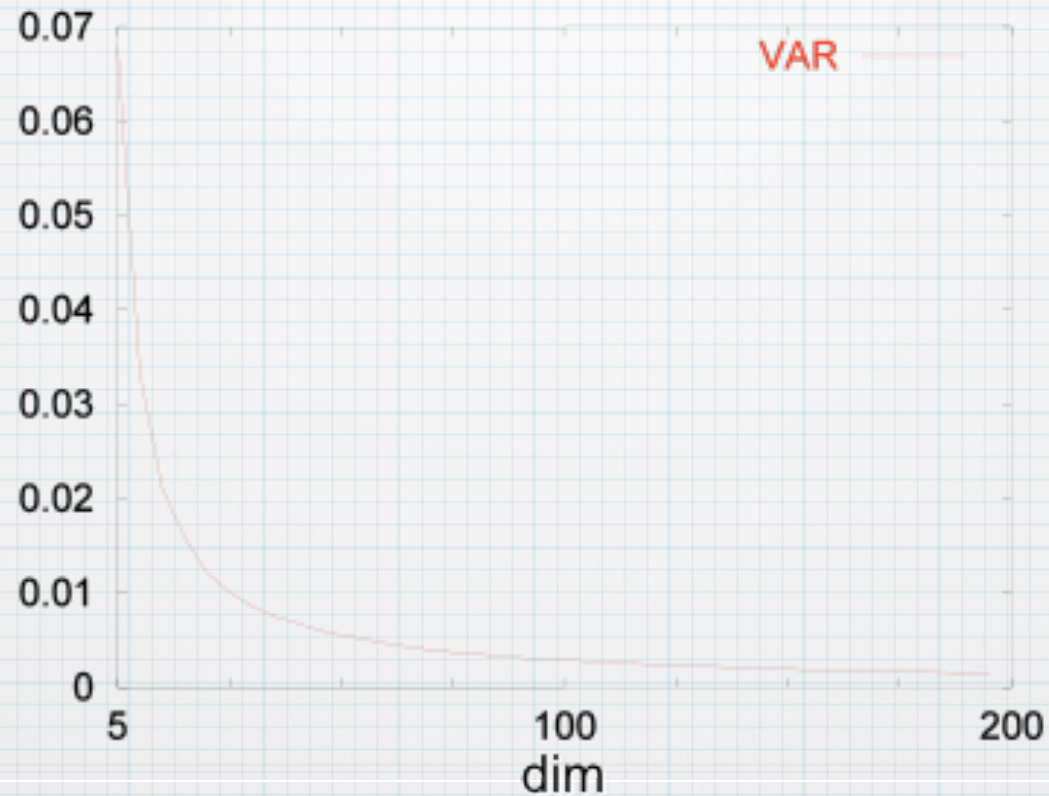
Sample of size $N=500$ uniformly distributed in $[0, 1]^q$

Curse of Dimensionality



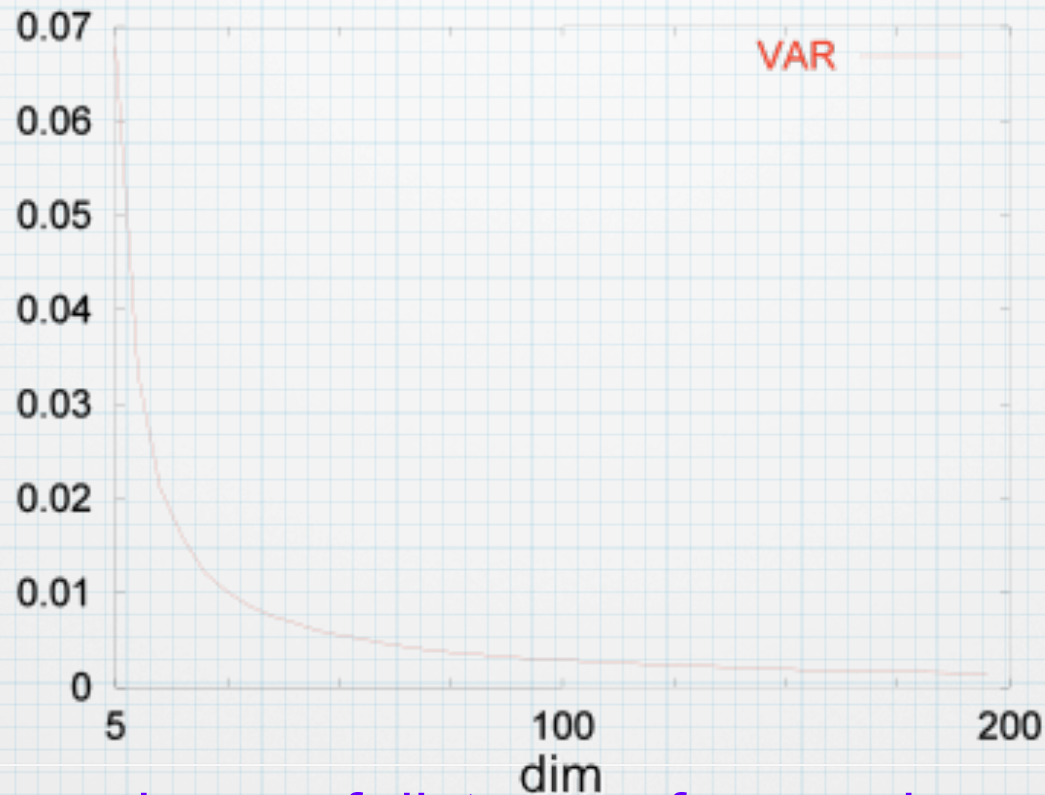
The distribution of the ratio **$DMAX/DMIN$** converges to **1** as the dimensionality increases

Curse of Dimensionality



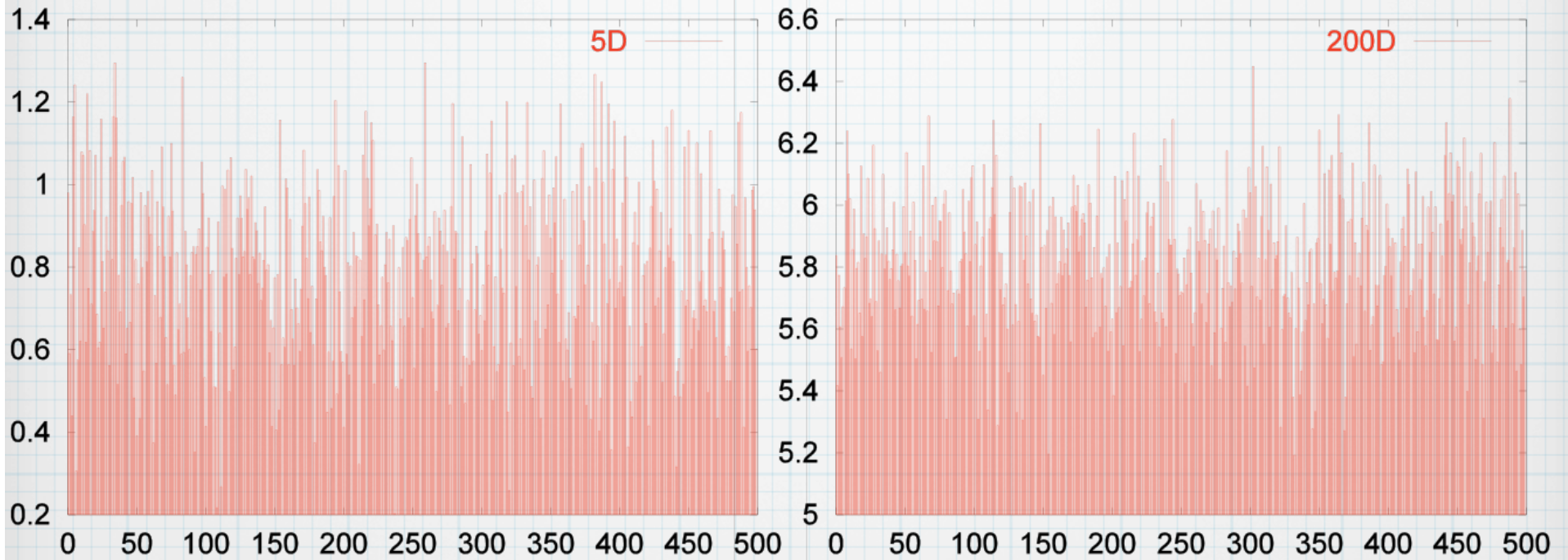
Variance of distances from a given point

Curse of Dimensionality



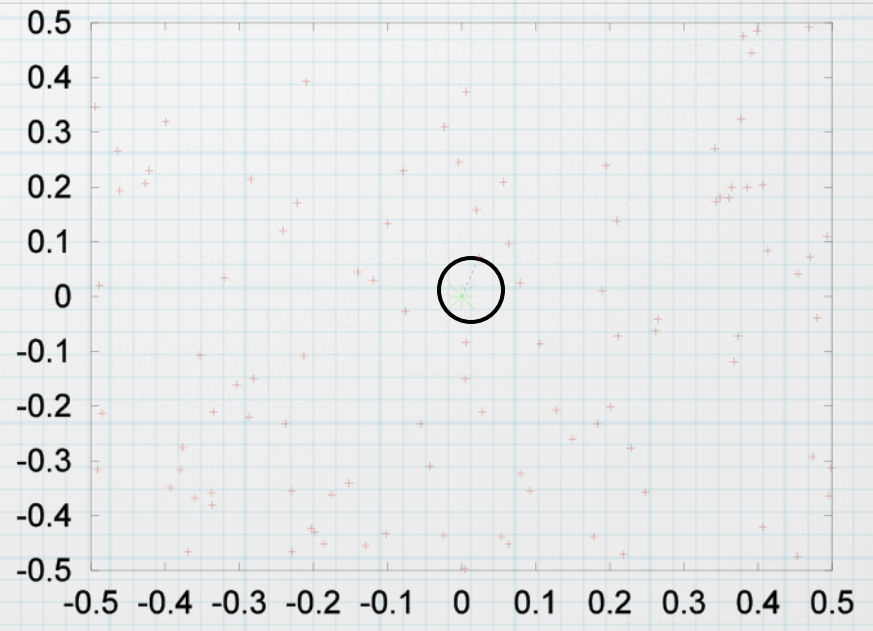
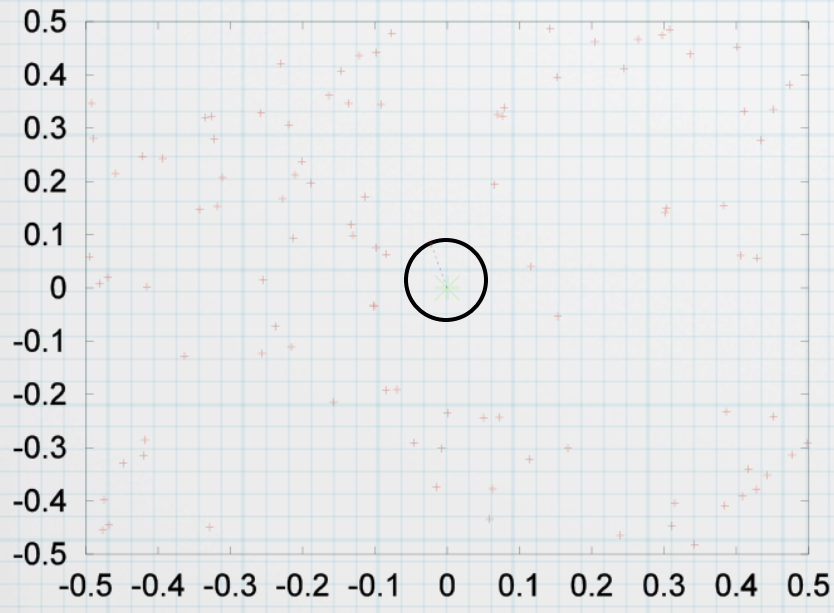
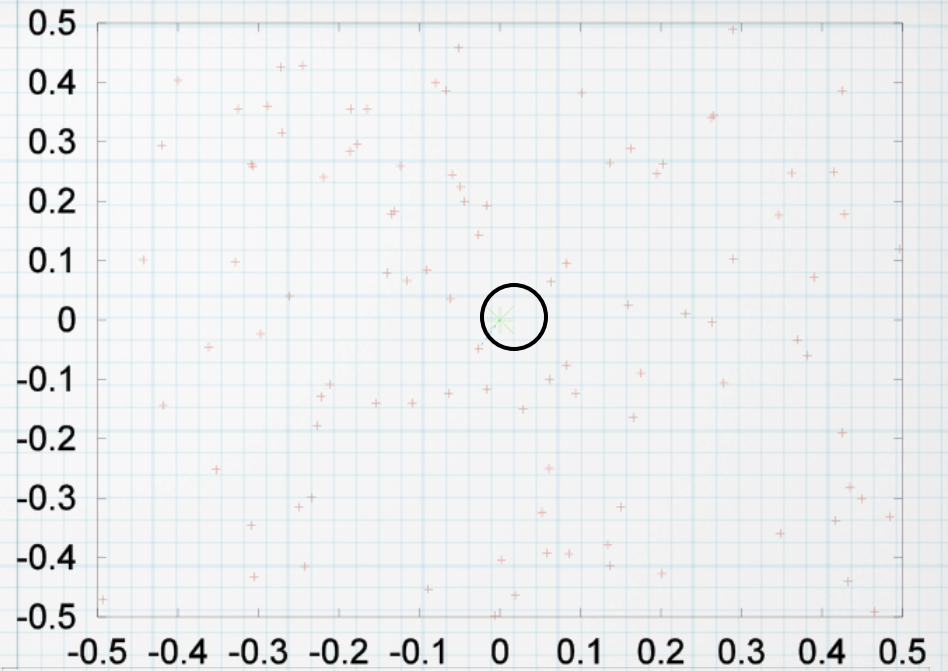
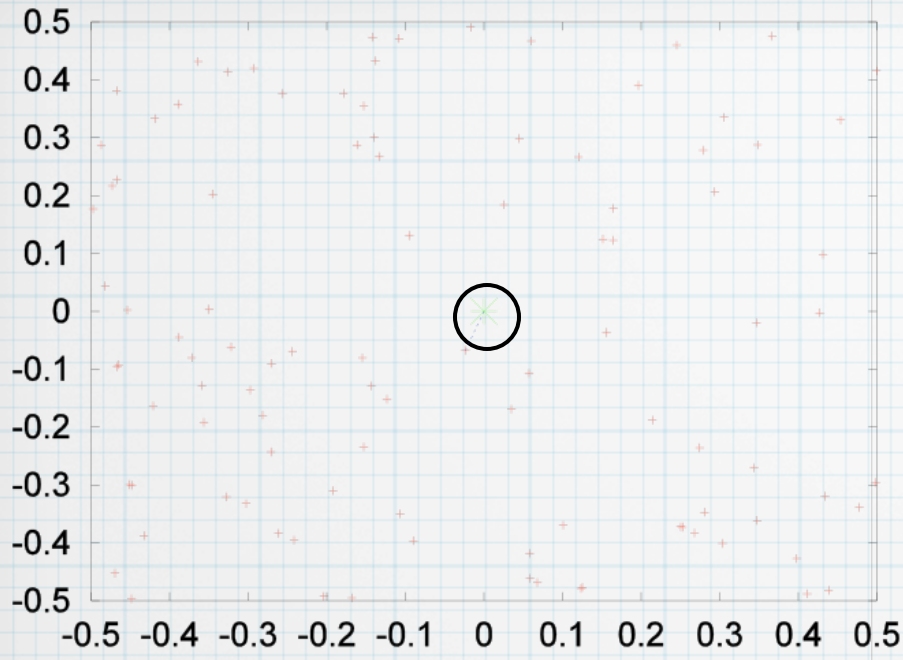
The variance of distances from a given point converges to **0** as the dimensionality increases

Curse of Dimensionality

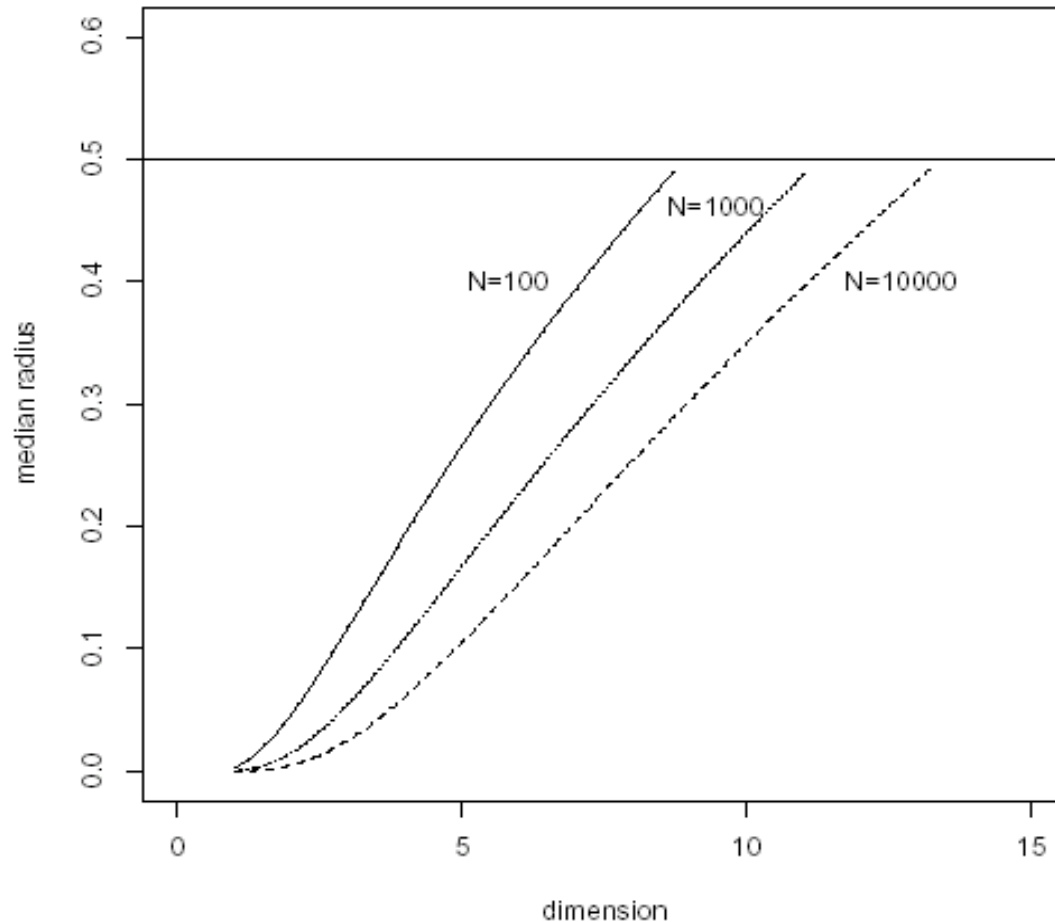


Distance values from a given point

Values flatten out as dimensionality increases



Computing radii of nearest neighborhoods



median radius of a nearest neighborhood

uniform distribution in the unit cube $[-.5, .5]^q$

Curse-of-Dimensionality

As dimensionality increases, the distance from the closest point increases faster

- Random sample of size $N \sim$ uniform distribution in the q -dimensional unit hypercube
- Diameter of a $K = 1$ neighborhood using Euclidean distance: $d(q, N) = O(N^{-1/q})$

q	4	4	6	6	10	10	20	20	20
N	100	1000	100	1000	1000	10000	10000	10^6	10^{10}
$d(q, N)$	0.42	0.23	0.71	0.48	0.91	0.72	1.51	1.20	0.76

Large $d(q, N) \Rightarrow$ Highly biased estimations

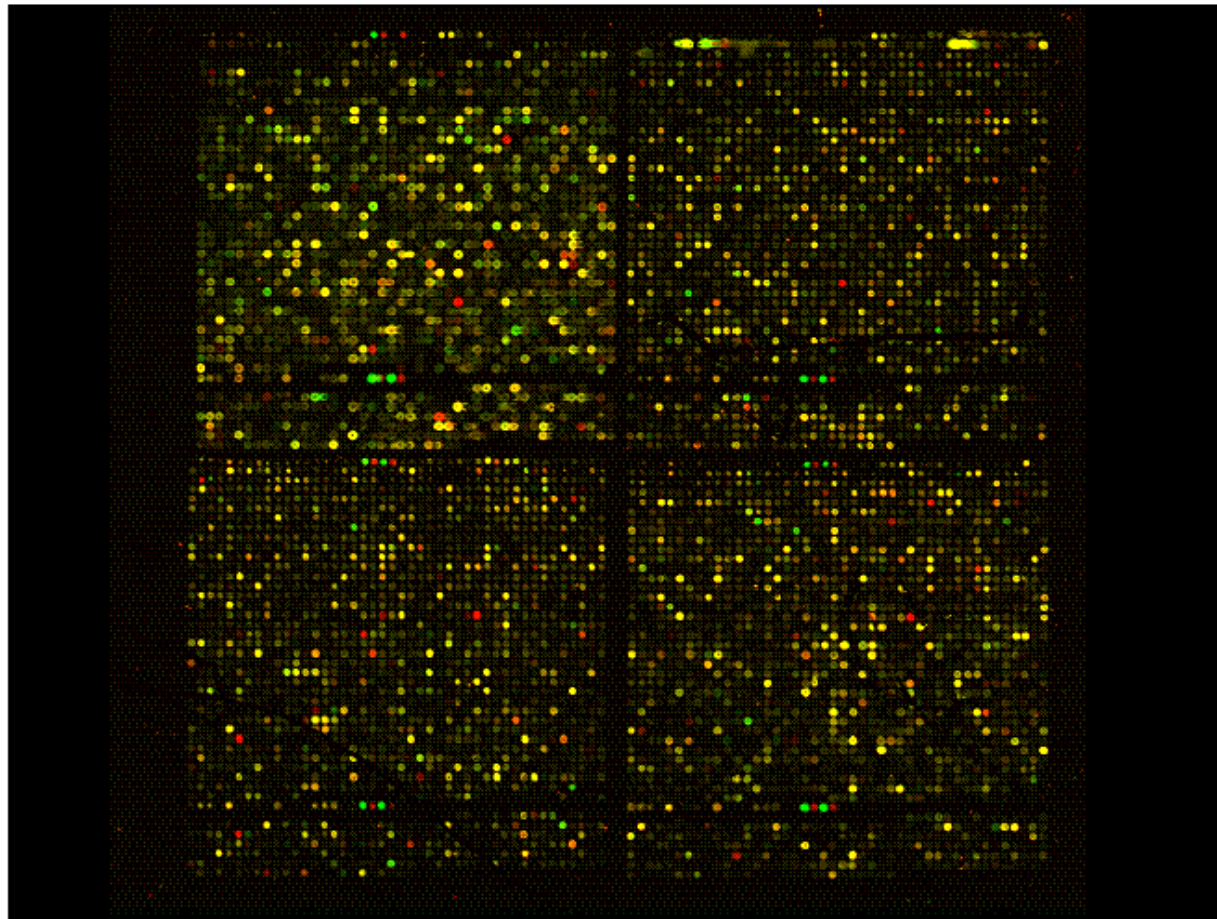
Curse-of-Dimensionality

- In high dimensional spaces data become extremely sparse and are far apart from each other
- **The curse of dimensionality affects *any* estimation problem with high dimensionality**

Curse-of-Dimensionality

- It is a serious problem in many real-world applications
- **Microarray data:** 3,000-4,000 genes;
- **Documents:** 10,000-20,000 words in dictionary;
- **Images, face recognition, etc.**

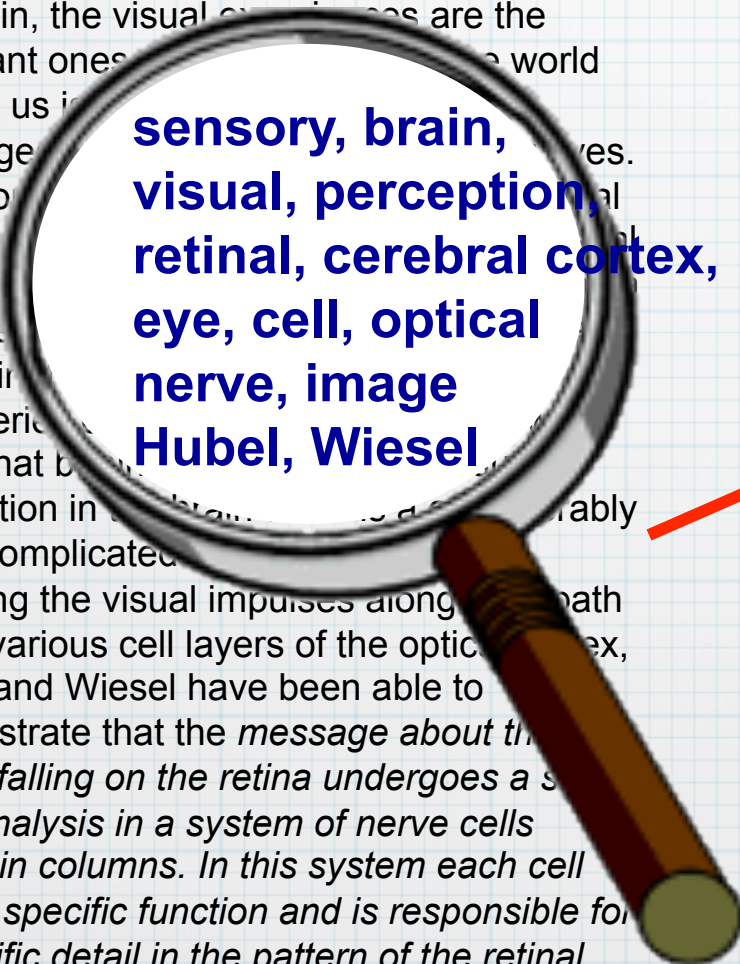
Microarray Data Analysis



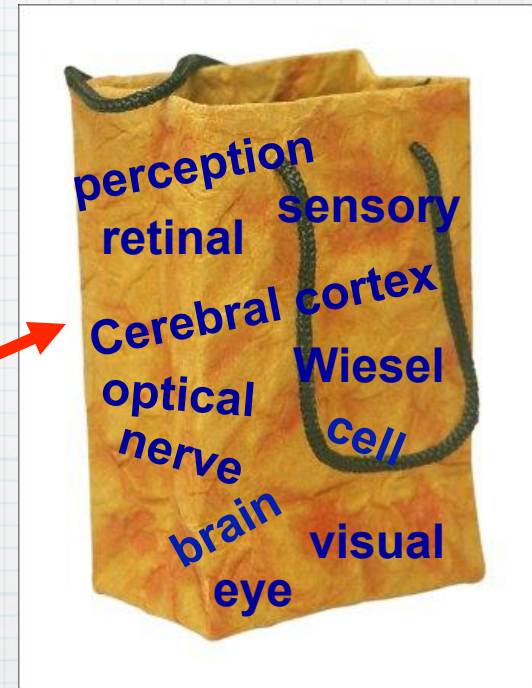
Problem: Which samples are most similar to each other, in terms of their expression profiles across genes

Document Classification

Of all the sensory impressions proceeding to the brain, the visual impressions are the dominant ones. The world around us is a constant message to the brain. For a long time, the image centers of the brain were considered movie screens. The image in the brain was discovered to be a more complicated process following the visual impulses along the path to the various cell layers of the optic cortex. Hubel and Wiesel have been able to demonstrate that the *message about the image falling on the retina undergoes a series of wise analysis in a system of nerve cells stored in columns. In this system each cell has its specific function and is responsible for a specific detail in the pattern of the retinal image.*



**sensory, brain,
visual, perception,
retinal, cerebral cortex,
eye, cell, optical
nerve, image
Hubel, Wiesel**



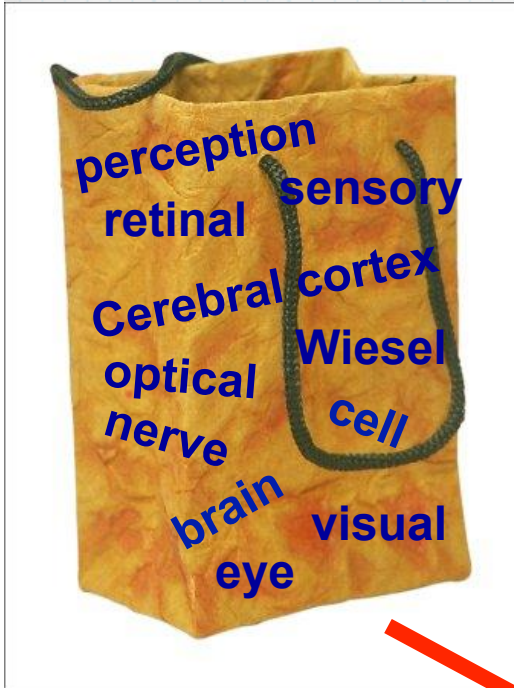
**Bag-of-words
representation of a
document**

Of all the sensory impressions proceeding to the

brain, the visual experiences are the dominant

ones. Of all the sensory impressions proceeding to the

brain, the visual experiences are the dominant ones. Our perception of the world around us is based essentially on the messages that reach the brain from our eyes. For a long time it was thought that the retinal image was transmitted point by point to visual centers in the brain; the cerebral cortex was a movie screen, so to speak, upon which the image in the eye was projected. Through the discoveries of Hubel and Wiesel we



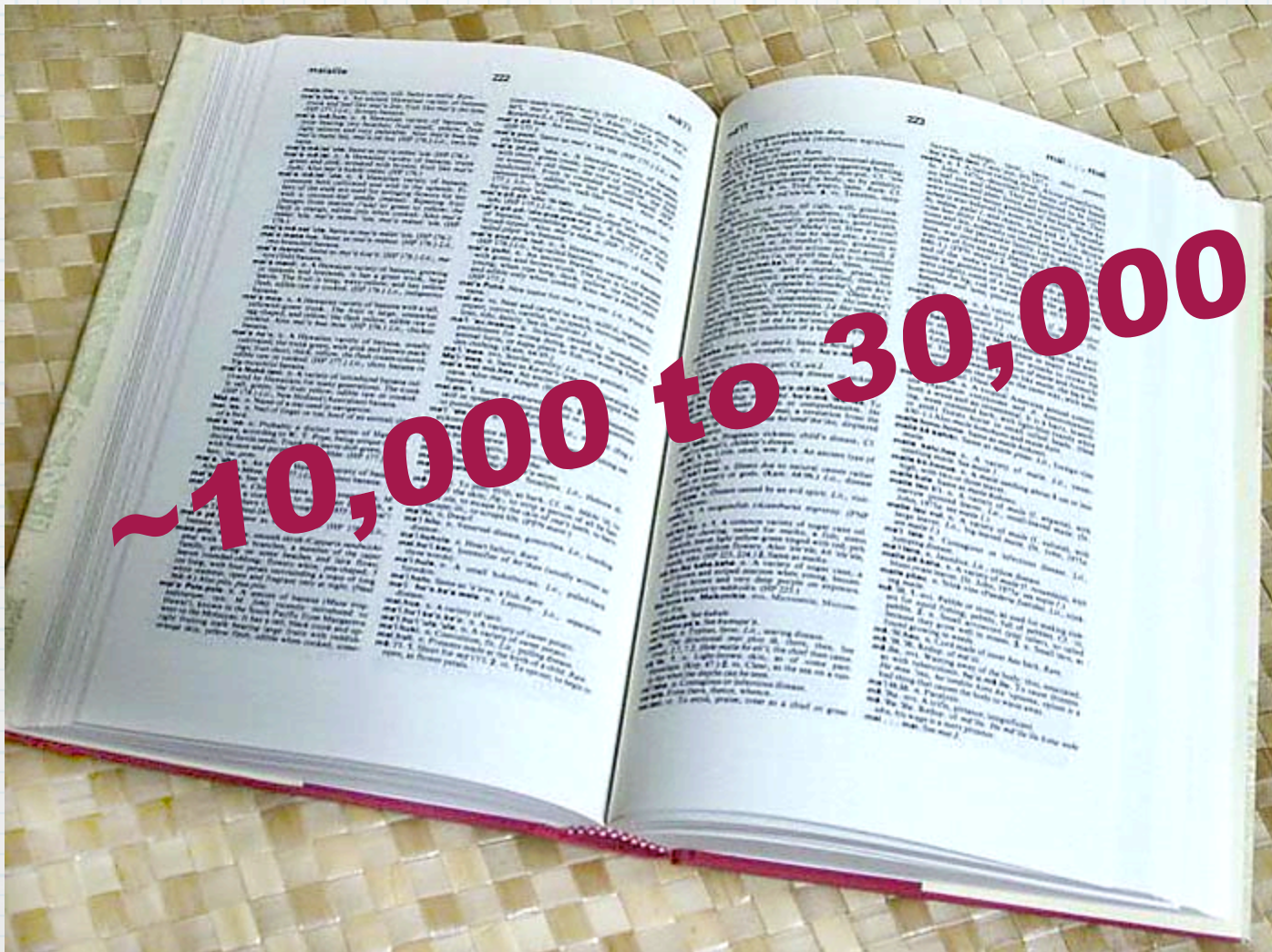
dictionary

w_1	w_2	w_q
-------	-------	------	-------

$$\mathbf{d} = (d_1, d_2, \dots, d_q)$$

$$TF(w_2, \mathbf{d}) \quad \text{Term Frequency}$$

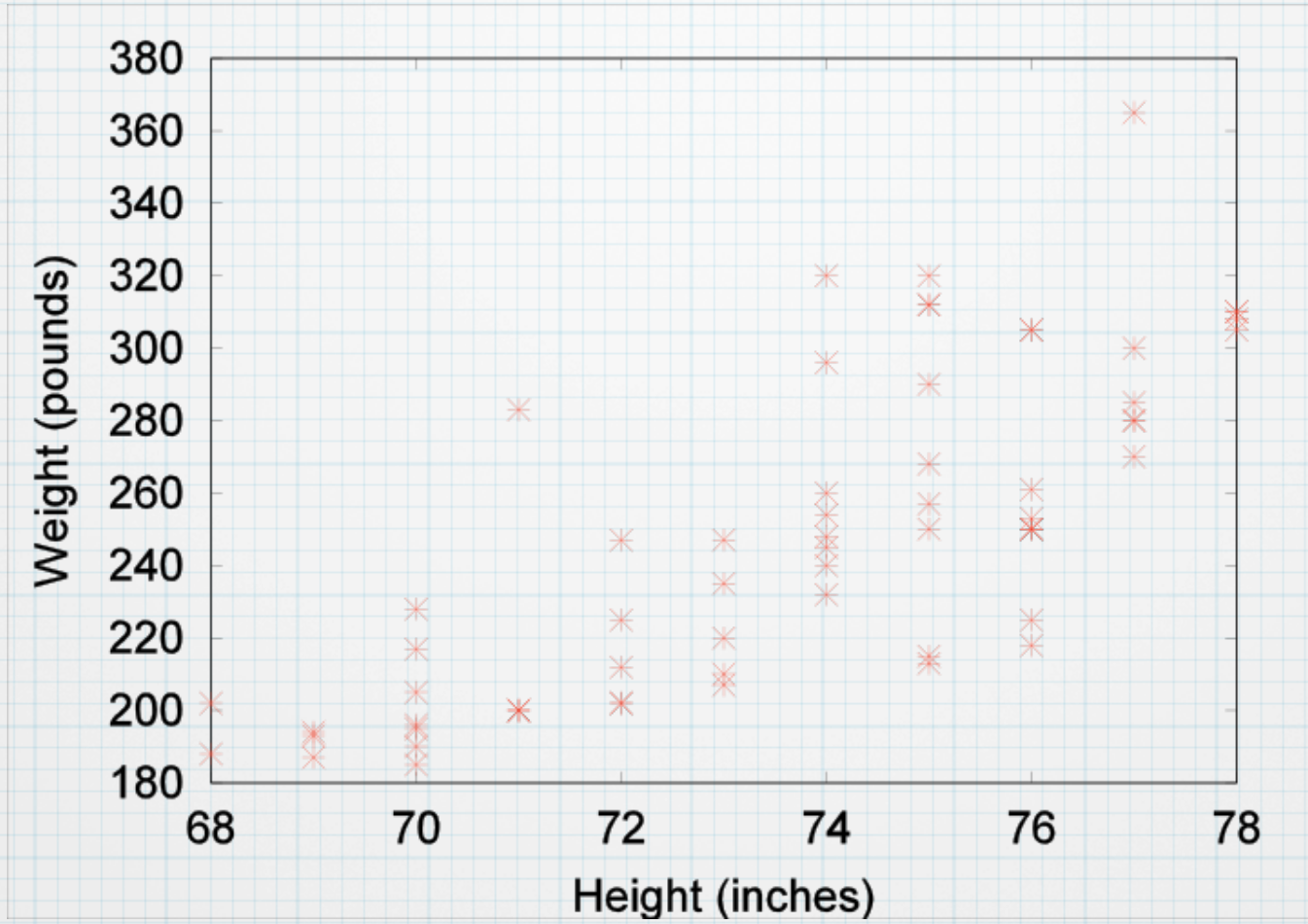
What's the size of the dictionary?



**How can we deal with
the curse of dimensionality?**

Curse-of-Dimensionality

- Effective techniques applicable to high dimensional spaces exist.
- The reasons are twofold:
 - ✓ Real data are often confined to regions of *lower dimensionality*
 - ✓ Real data typically exhibit *smoothness properties* (at least locally). Local interpolation techniques can be used to make predictions



$$\begin{bmatrix} 7.68 & 92.2 \\ 92.2 & 1912.5 \end{bmatrix}$$

$$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} \quad \boldsymbol{\mu} = \begin{pmatrix} \mu_1 \\ \mu_2 \end{pmatrix} = \frac{1}{N} \sum_{i=1}^N \mathbf{x}_i$$

2 × 2 covariance matrix:

$$E \left[(\mathbf{x} - \boldsymbol{\mu})(\mathbf{x} - \boldsymbol{\mu})^T \right] =$$

$$E \left[\begin{pmatrix} x_1 - \mu_1 \\ x_2 - \mu_2 \end{pmatrix} (x_1 - \mu_1, x_2 - \mu_2) \right] =$$

$$E \left[\begin{array}{cc} (x_1 - \mu_1)^2 & (x_1 - \mu_1)(x_2 - \mu_2) \\ (x_1 - \mu_1)(x_2 - \mu_2) & (x_2 - \mu_2)^2 \end{array} \right] =$$

$$\frac{1}{N-1} \sum_{i=1}^N \left[\begin{array}{cc} (x_1^i - \mu_1)^2 & (x_1^i - \mu_1)(x_2^i - \mu_2) \\ (x_1^i - \mu_1)(x_2^i - \mu_2) & (x_2^i - \mu_2)^2 \end{array} \right]$$

$$\frac{1}{N-1} \sum_{i=1}^N \begin{bmatrix} (x_1^i - \mu_1)^2 & (x_1^i - \mu_1)(x_2^i - \mu_2) \\ (x_1^i - \mu_1)(x_2^i - \mu_2) & (x_2^i - \mu_2)^2 \end{bmatrix} =$$

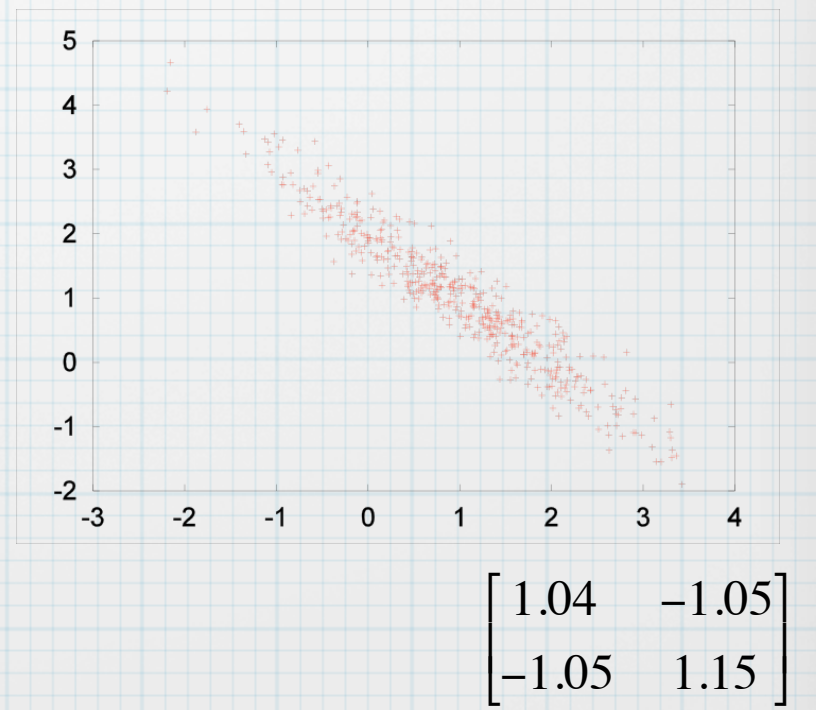
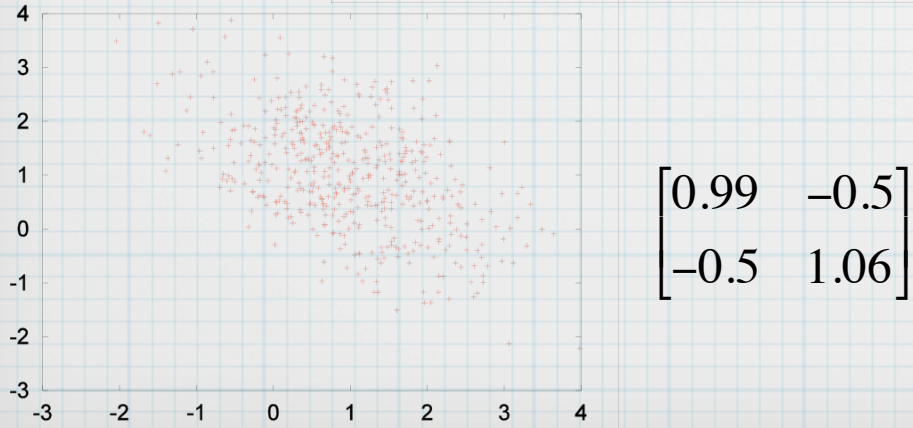
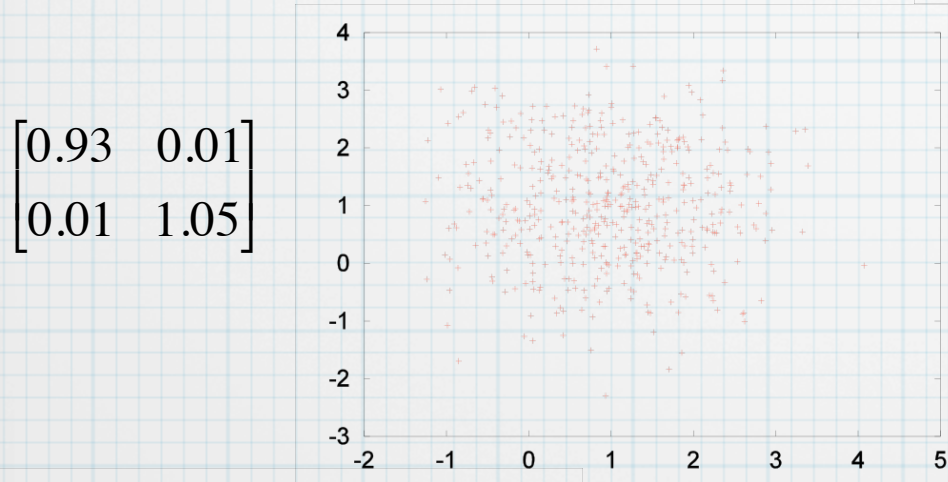
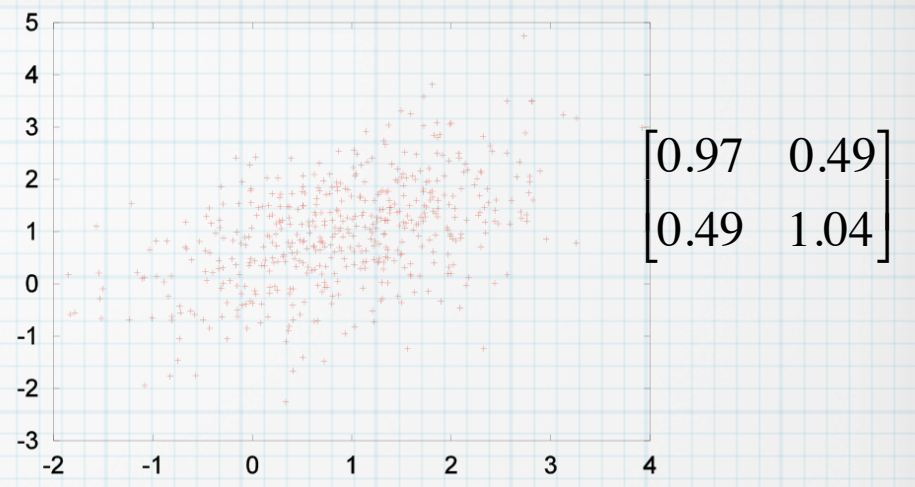
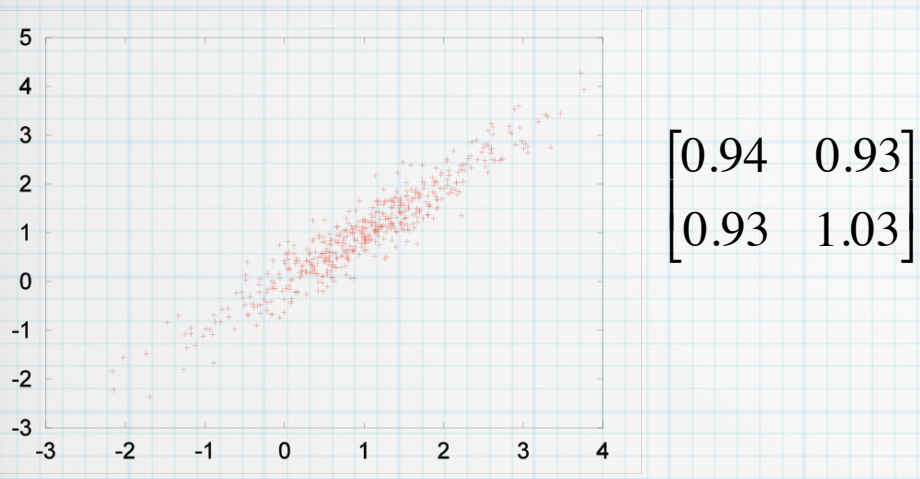
variance

covariance

$$\begin{bmatrix} \frac{1}{N-1} \sum_{i=1}^N (x_1^i - \mu_1)^2 & \frac{1}{N-1} \sum_{i=1}^N [(x_1^i - \mu_1)(x_2^i - \mu_2)] \\ \frac{1}{N-1} \sum_{i=1}^N [(x_1^i - \mu_1)(x_2^i - \mu_2)] & \frac{1}{N-1} \sum_{i=1}^N (x_2^i - \mu_2)^2 \end{bmatrix}$$

covariance

variance



Dimensionality Reduction

- Many dimensions are often interdependent (correlated);

We can:

- Reduce the dimensionality of problems;
- Transform interdependent coordinates into significant and independent ones;

Decision Theory

- *Decision theory*, when combined with *probability theory*, allows to make optimal decisions in situations involving uncertainty
- Training data: input vector \mathbf{x} , target vector \mathbf{t}
- Inference: joint probability distribution $p(\mathbf{x}, \mathbf{t})$
- Decision step: make optimal decision

Decision Theory

Classification example: medical diagnosis problem

- \mathbf{x} set of pixel intensities in an image
- Two classes:
 - $C_1 = 0$ absence of cancer
 - $C_2 = 1$ presence of cancer
- Inference step: estimate $p(\mathbf{x}, C_k)$
- Decision step: given \mathbf{x} predict C_k so that a measure of error is minimized according to the given probabilities

Decision Theory

How probabilities play a role in decision making?

- Decision step: given \mathbf{x} predict C_k

Thus, we are interested in $p(C_k | \mathbf{x})$

$$p(C_k | \mathbf{x}) = \frac{p(\mathbf{x} | C_k)p(C_k)}{p(\mathbf{x})}$$

Intuitively: we want to minimize the chance of assigning \mathbf{x} to the wrong class. Thus, choose the class that gives the higher posterior probability

Minimizing the misclassification rate

- Goal: Minimize the number of misclassifications

We need to find a rule that assigns each input vector to one of the possible classes C_k

Such rule divides the input space into regions R_k so that all points in R_k are assigned to C_k

Boundaries between regions are called ***decision boundaries***

Minimizing the misclassification rate

- Goal: Minimize the number of misclassifications

$$\begin{aligned} p(\text{mistake}) &= p(x \in R_1, C_2) + p(x \in R_2, C_1) \\ &= \int_{R_1} p(x, C_2) dx + \int_{R_2} p(x, C_1) dx \end{aligned}$$

- Assign x to the class that gives the smaller value of the integrand:

- Choose C_1 if $p(\mathbf{x}, C_1) > p(\mathbf{x}, C_2)$
- Choose C_2 if $p(\mathbf{x}, C_2) > p(\mathbf{x}, C_1)$

Minimizing the misclassification rate

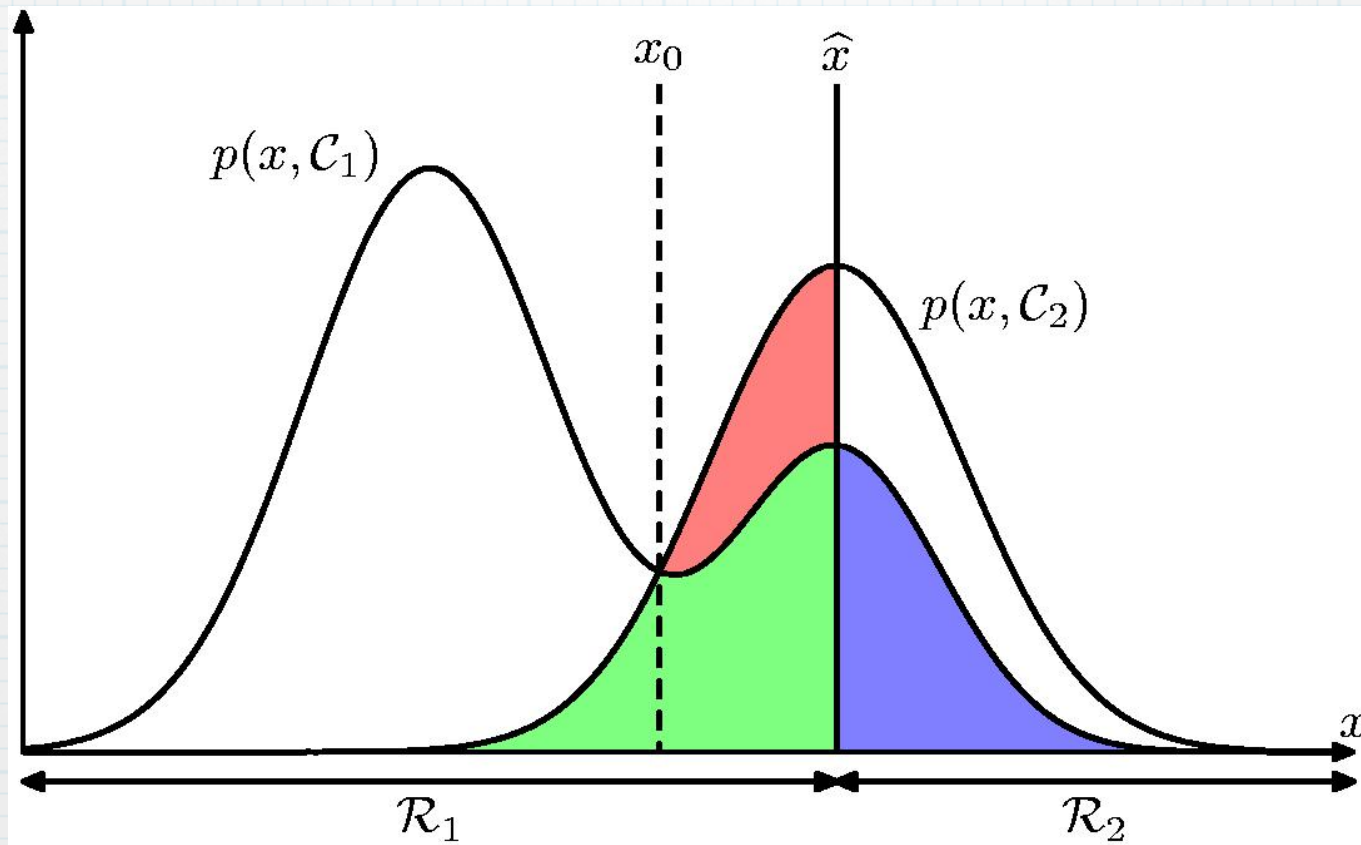
- Choose C_1 if $p(\mathbf{x}, C_1) > p(\mathbf{x}, C_2)$
- Choose C_2 if $p(\mathbf{x}, C_2) > p(\mathbf{x}, C_1)$

$$p(\mathbf{x}, C_k) = p(C_k | \mathbf{x})p(\mathbf{x})$$

Thus:

- Choose C_1 if $p(C_1 | \mathbf{x}) > p(C_2 | \mathbf{x})$
- Choose C_2 if $p(C_2 | \mathbf{x}) > p(C_1 | \mathbf{x})$

Minimizing the misclassification rate



Optimal decision boundary: $\hat{x} = x_0$

Minimizing the misclassification rate

General case of K classes:

$$p(\text{correct}) = \sum_{k=1}^K p(\mathbf{x} \in R_k, C_k) = \sum_{k=1}^K \int_{R_k} p(\mathbf{x}, C_k) d\mathbf{x}$$

Thus:

Choose C_k that gives the largest $p(C_k | \mathbf{x})$

Minimizing the expected loss

- Some mistakes are more costly than others.
- **Loss function (cost function)**: overall measure of loss incurred in taking any of the available decisions

L_{kj} : loss incurred when we assign \mathbf{x} to class C_j and the true class is C_k

	cancer	normal
cancer	0	1000
normal	1	0

The optimal solution is the one that minimizes the loss function

Minimizing the expected loss

- The loss function depends on the true class, which is unknown.
- The uncertainty of the true class is expressed through the joint probability $p(\mathbf{x}, C_k)$
- We minimize the expected loss:

$$E[L] = \sum_k \sum_j \int_{R_j} L_{kj} p(\mathbf{x}, C_k) d\mathbf{x}$$

- For each \mathbf{x} we should minimize

$$\sum_k L_{kj} p(\mathbf{x}, C_k) = \sum_k L_{kj} p(C_k | \mathbf{x}) p(\mathbf{x})$$

Minimizing the expected loss

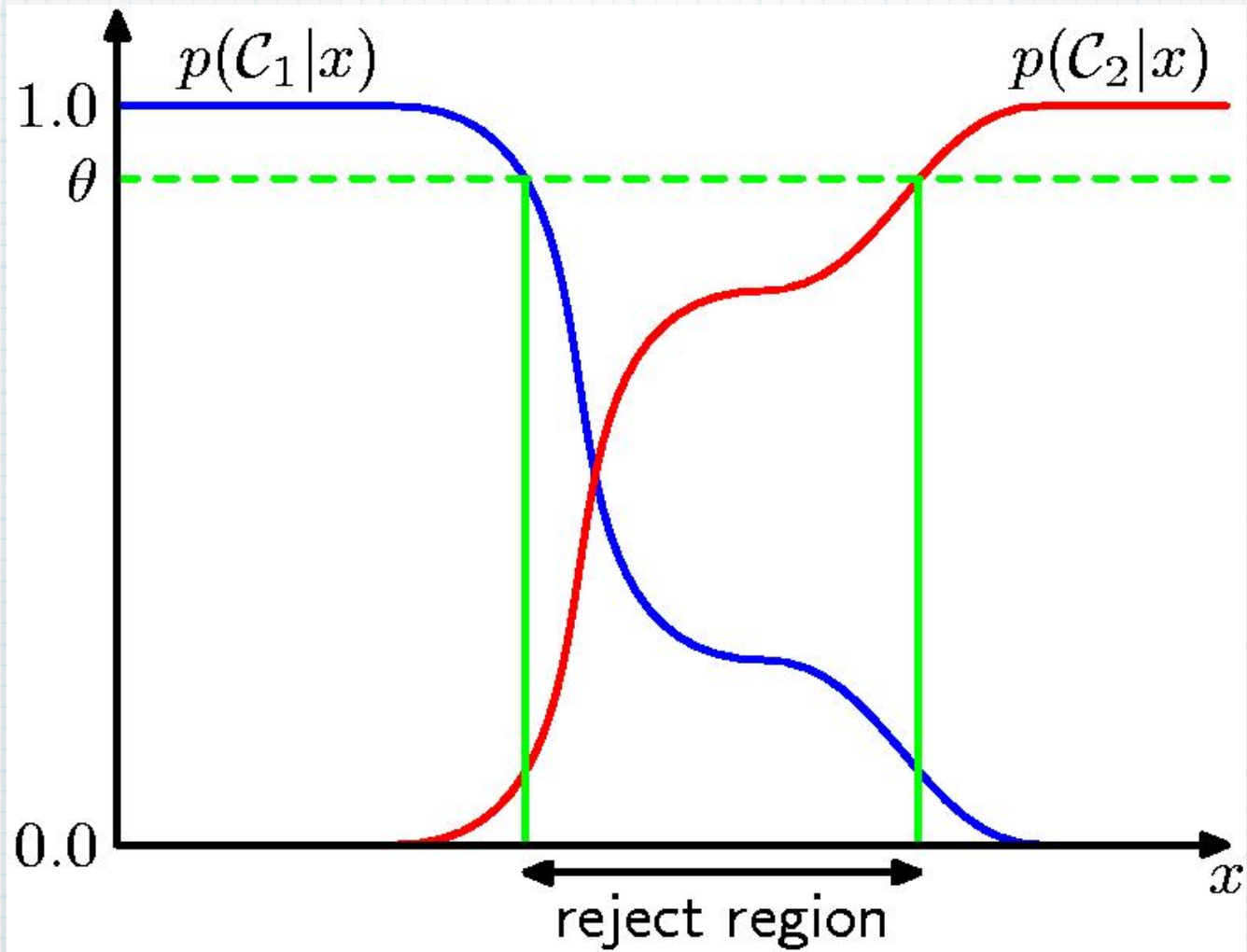
- For each \mathbf{x} we should minimize

$$\sum_k L_{kj} p(\mathbf{x}, C_k) = \sum_k L_{kj} p(C_k | \mathbf{x}) p(\mathbf{x})$$

- Thus, to minimize the expected loss: Assign each \mathbf{x} to the class j that minimizes

$$\sum_k L_{kj} p(C_k | \mathbf{x})$$

The Reject Option



Inference and Decision

➤ **Inference stage**: use the training data to learn a model for $p(C_k | \mathbf{x})$

➤ **Decision stage**: use the given posterior probabilities to make optimal class assignments

Generative Methods

- Solve the inference problem of estimating the class-conditional densities $p(\mathbf{x} | C_k)$ for each class C_k
- Infer the prior class probabilities $p(C_k)$

- Use Bayes' theorem to find the class posterior probabilities:

$$p(C_k | \mathbf{x}) = \frac{p(\mathbf{x} | C_k)p(C_k)}{p(\mathbf{x})}$$

where

$$p(\mathbf{x}) = \sum_k p(\mathbf{x} | C_k)p(C_k)$$

- Use decision theory to determine class membership for each new input \mathbf{x}

Discriminative Methods

- Solve directly the inference problem of estimating the class posterior probabilities $p(C_k | \mathbf{x})$
- Use decision theory to determine class membership for each new input \mathbf{x}

Discriminant Functions

- Find a function $f(\mathbf{x})$ which maps each input directly onto a class label. Probabilities play no role here.
- Use decision theory to determine class membership for each new input \mathbf{x}

Example

