Decision-theoretic Machine Learning

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Poznań University of Technology, Summer 2019

Wojciech Kotłowski:

- Main interest: machine learning (online learning, matrix learning, preference learning, learning theory)
- ► Past interest: multi-criteria decision aiding, decision rule models
- ► Education: MSc (2004 in Computer Science, 2006 in Physics), PhD (2009)
- ► Postdoc: Centrum Wiskunde & Informatica (2009-2012)



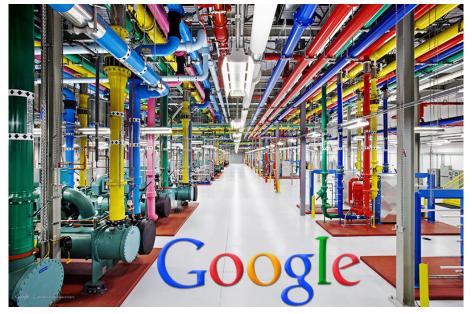
Krzysztof Dembczyński:

- Main interest: machine learning (multi-label classification, extreme classification, preference learning, learning theory)
- ► Past interest: multi-criteria decision aiding, decision rule models
- ► Education: MSc (2001), PhD (2009)
- ► Postdoc: Marburg University (2009-2011)



- We both work in the Laboratory of Intelligent Decision Support Systems, headed by Roman Słowiński, at Poznań University of Technology.
- We try to do our best in machine learning: conference articles at ICML, NIPS, COLT, journal articles in JMLR, MLJ, DMKD, TDE, serving as PC members of major AI conferences (ICML, NIPS, COLT, IJCAI, AAAI, KDD).

We live in the era of Big Data and Machine Learning



Search engines: website ranking and personalization



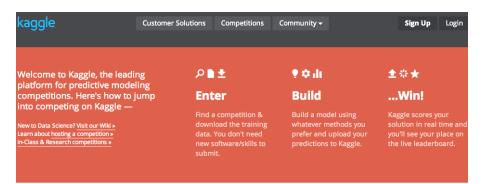
Recommender systems: movie, book, product recommendations

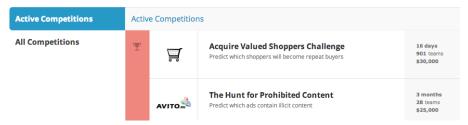


Autonomous vehicles



Spam filtering





A plenty of machine learning competitions

Machine learning is everywhere...

















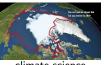








fraud detection







neuroscience



physics

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- Examples:
 - ► Spam filtering,
 - ► Handwriting recognition,
 - Text classification,
 - ► Stock prices,
 - ▶ etc.

- We know relatively much about solving simple learning problems such as binary classification:
 - ► Advanced theory,
 - ► Implemented fast algorithms,
 - Almost a mature technology.
- The main challenges are:
 - feature engineering,
 - supervision of examples,
 - new applications,
 - new complex problems,
 - ► large-scale problems.

The aim and scope of this lecture

 Aim: To explain theoretical foundations of machine learning in order to show how simple algorithms can be used for solving complex problems.

• Scope:

- 1 Introduction to Machine Learning
- 2 Binary Classification
- 3 Bipartite Ranking
- 4 Multi-Label Classification

Bibliography

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- Christopher M. Bishop. Pattern Recognition and Machine Learning. Springer-Verlag, 2006
- David Barber. Bayesian Reasoning and Machine Learning. Cambridge University Press, 2012 http://www.cs.ucl.ac.uk/staff/d.barber/brml/
- Yaser S. Abu-Mostafa, Malik Magdon-Ismail, and Hsuan-Tien Lin. Learning From Data. AMLBook, 2012

Software

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    Weka (http://www.cs.waikato.ac.nz/ml/weka/)

    R-project (http://www.r-project.org/),

• Octave (https://www.gnu.org/software/octave/),
• Julia (http://julialang.org/),

    Scikit-learn (http://scikit-learn.org/stable/)

    Matlab (http://www.mathworks.com/products/matlab/)

H20 (http://0xdata.com/)

    GraphLab (http://dato.com/)

    MLLib (https://spark.apache.org/mllib/)

    Mahout (http://mahout.apache.org/)

    TensorFlow (https://www.tensorflow.org/)

    PyTorch (http://pytorch.org/)
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