Machine Learning CS 4900/5900

Introduction

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What is (Human) Learning?

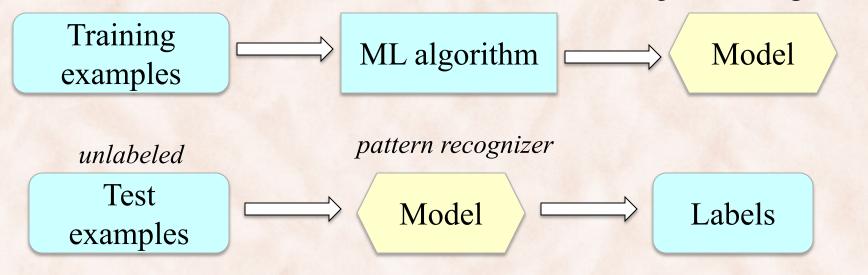
- Merriam-Webster:
 - *learn* = to acquire knowledge, understanding, or skill ... by study, instruction, or *experience*.
- Why do we learn?
 - to *improve performance* on a given *task*.
- What (tasks) do we learn:
 - 1. categorize email, recognize faces, diagnose diseases, translate, ...
 - 2. clustering (fish, insects, birds, mice, humans), summarization, sound source separation, ...
 - 3. walk, play backgammon, ride bikes, drive cars, fly helicopters, ... Lecture 01

What is Machine Learning?

- Machine Learning = constructing computer programs that *learn* from *experience* to perform well on a given task.
 - Supervised Learning i.e. discover patterns from labeled examples that enable predictions on (previously unseen) unlabeled examples.

labeled

pattern recognizer



ML is Meta-Programming

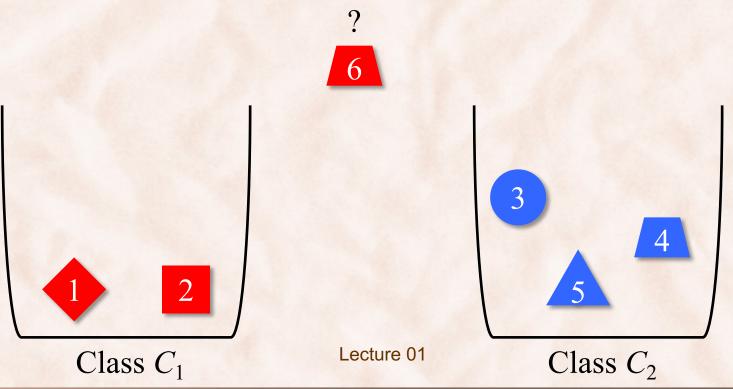
- An ML model (e.g. a *neural network*) is a computer program:
 - We do not want to explicitly program (model) the computer for each particular task.
 - Use a general ML algorithm and task-specific data to automatically create the Program, i.e. the Model, that solves the task.

⇒ An ML algorithm (e.g. *gradient descent*) is a **metaprogram**.

Example

M_1 : x is Red $\Rightarrow x \in C_1$

M₂: x is a Square or x is a Diamond $\Rightarrow x \in C_1$ M₃: x is Red and x is a Quadrilateral $\Rightarrow x \in C_1$



Occam's Razor



William of Occam (1288 – 1348) English Franciscan friar, theologian and philosopher.

- *"Entia non sunt multiplicanda praeter necessitatem"* Entities must not be multiplied beyond necessity.
- i.e. Do not make things needlessly complicated.i.e. Prefer the simplest hypothesis that fits the data.

ML Objective

• Find a model M

that is *simple* + that *fits the training data*.

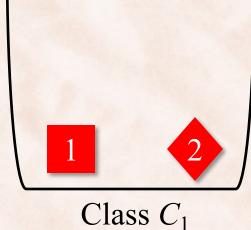
 $\hat{\mathbf{M}} = \underset{\mathbf{M}}{\operatorname{argmin}} Complexity(\mathbf{M}) + Error(\mathbf{M}, Data)$

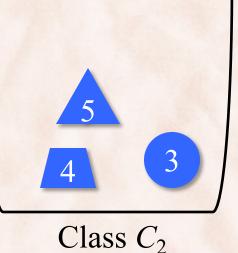
- **Inductive hypothesis**: Models that perform well on training examples are expected to do well on test (unseen) examples.
- Occam's Razor: Simpler models are expected to do better than complex models on test examples (assuming similar training performance).

Example

M_1 : x is Red => $x \in C_1$

M₂: x is a Square or x is a Diamond $\Rightarrow x \in C_1$ M₃: x is Red and x is a Quadrilateral $\Rightarrow x \in C_1$

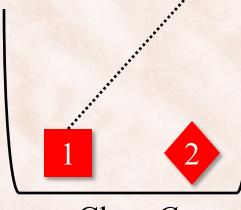




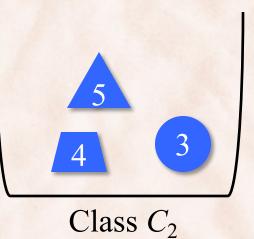
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Feature Vectors

Features	φ(x ₁)	φ(x ₂)	φ(x ₃)	φ(x ₄)	φ(x ₅)
(φ ₁) Red ?	1	1	0	0	0
(φ_2) Quad?	1	1	0	1	0
(\ophi_3) Square?	1	0	0	0	0
(\ophi4) Diamond?	0	1	0	0	0
(y) Label	y ₁ =+1	y ₂ =+1	y ₃ =-1	y ₄ =-1	y ₅ =-1



Class C_1



9

Learning with Labeled Feature Vectors

Features	φ(x ₁)	φ(x ₂)	φ(x ₃)	φ(x ₄)	φ(x ₅)
(φ ₁) Red?	1	1	0	0	0
(\opega_2) Quad?	1	1	0	1	0
(\ophi_3) Square?	1	0	0	0	0
(φ ₄) Diamond?	0	1	0	0	0
(y) Label	y ₁ =+1	y ₂ =+1	y ₃ =-1	y4=-1	y ₅ =-1

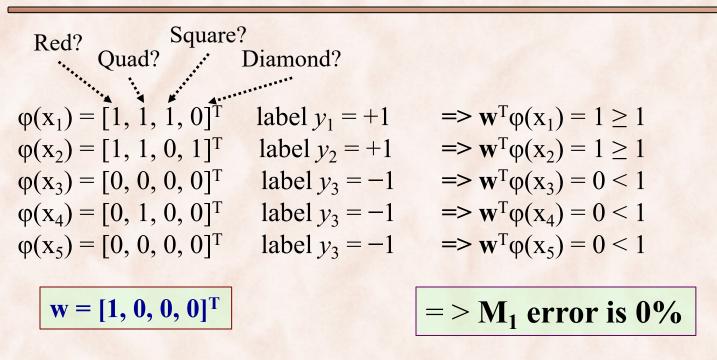
 $\begin{aligned} \phi(\mathbf{x}_1) &= [1, 1, 1, 0]^T \quad \phi(\mathbf{x}_2) &= [1, 1, 0, 1]^T \quad \phi(\mathbf{x}_3) &= [0, 0, 0, 0]^T \dots \\ \mathbf{y}_1 &= 1 & \mathbf{y}_2 &= +1 & \mathbf{y}_3 &= -1 & \dots \end{aligned}$

Learning = finding parameters $\mathbf{w} = [w_1, w_2, w_3, w_4]^T$ and τ such that:

•
$$\mathbf{w}^{\mathrm{T}} \boldsymbol{\varphi}(\mathbf{x}_{\mathrm{i}}) \geq \tau$$
, if $\mathbf{y}_{\mathrm{i}} = +1$

• $\mathbf{w}^{T} \varphi(\mathbf{x}_{i}) < \tau$, if $\mathbf{y}_{i} = -1$ where $\mathbf{w}^{T} \varphi(\mathbf{x}) = \mathbf{w}_{1} \varphi_{1}(\mathbf{x}) + \mathbf{w}_{2} \varphi_{2}(\mathbf{x}) + \mathbf{w}_{3} \varphi_{3}(\mathbf{x}) + \mathbf{w}_{4} \varphi_{4}(\mathbf{x})$

Model M_1 : x_i is Red $\Rightarrow y_i = +1$

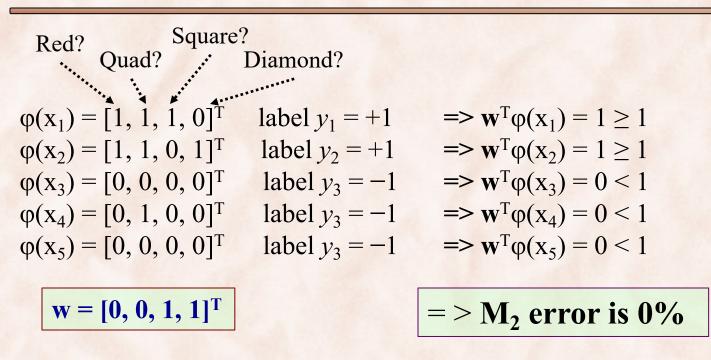


Learning = finding parameters $\mathbf{w} = [w_1, w_2, w_3, w_4]^T$ such that $(\tau = 1)$:

- $\mathbf{w}^{\mathrm{T}} \varphi(\mathbf{x}_{i}) \geq 1$, if $y_{i} = +1$
- $\mathbf{w}^{\mathrm{T}} \varphi(\mathbf{x}_{\mathrm{i}}) < 1$, if $y_{\mathrm{i}} = -1$

where $\mathbf{w}^{T} \varphi(\mathbf{x}) = w_{1} \varphi_{1}(\mathbf{x}) + w_{2} \varphi_{2}(\mathbf{x}) + w_{3} \varphi_{3}(\mathbf{x}) + w_{4} \varphi_{4}(\mathbf{x})$

M_2 : x_i is Square or Diamond => y_i = +1



Learning = finding parameters $\mathbf{w} = [w_1, w_2, w_3, w_4]^T$ such that $(\tau = 1)$:

- $\mathbf{w}^{\mathrm{T}} \varphi(\mathbf{x}_{i}) \geq 1$, if $y_{i} = +1$
- $\mathbf{w}^{\mathrm{T}} \varphi(\mathbf{x}_{\mathrm{i}}) < 1$, if $y_{i} = -1$

where $\mathbf{w}^{T} \varphi(\mathbf{x}) = w_{1} \varphi_{1}(\mathbf{x}) + w_{2} \varphi_{2}(\mathbf{x}) + w_{3} \varphi_{3}(\mathbf{x}) + w_{4} \varphi_{4}(\mathbf{x})$

Linear Discriminant Functions: Two classes (K = 2)

• Use a linear function of the input vector:

$$h(\mathbf{x}) = \mathbf{w}^T \varphi(\mathbf{x}) + w_0$$
weight vector
$$bias = -threshold$$

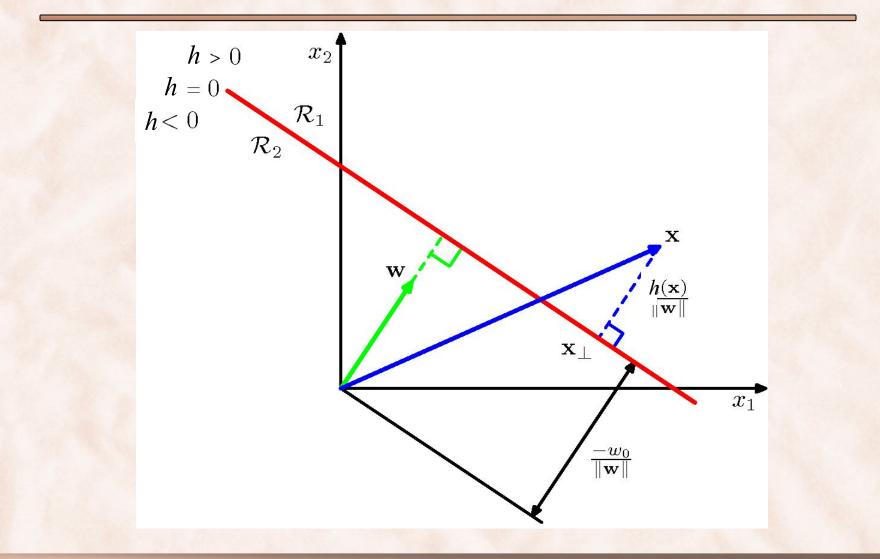
• Decision:

 $\mathbf{x} \in C_1$ if $h(\mathbf{x}) \ge 0$, otherwise $\mathbf{x} \in C_2$.

 \Rightarrow decision boundary is hyperplane $h(\mathbf{x}) = 0$.

- Properties:
 - w is orthogonal to vectors lying within the decision surface.
 - $-w_0$ controls the location of the decision hyperplane.

Geometric Interpretation



The Perceptron Algorithm: Two Classes $t_n \in \{+1, -1\}$

- 1. initialize parameters w = 0
- 2. **for** $n = 1 \dots N$
- 3. $h_n = sgn(\mathbf{w}^{\mathrm{T}}\mathbf{x}_n)$
- 4. **if** $h_n \neq t_n$ **then**

5. $\mathbf{w} = \mathbf{w} + t_n \mathbf{x}_n$

Repeat:

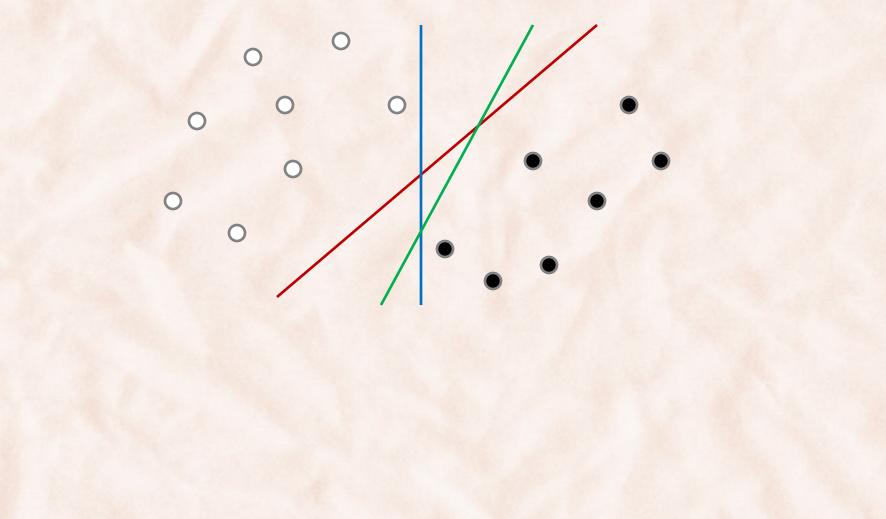
- a) until convergence.
 - b) for a number of epochs E.

Theorem [Rosenblatt, 1962]:

If the training dataset is linearly separable, the perceptron learning algorithm is guaranteed to find a solution in a finite number of steps.

• see Theorem 1 (Block, Novikoff) in [Freund & Schapire, 1999].

Classifiers & Margin



The Perceptron Algorithm: Two Classes

- 1. initialize parameters $\mathbf{w} = 0$
- 2. **for** $n = 1 \dots N$
- 3. $h_n = sgn(\mathbf{w}^{\mathrm{T}}\mathbf{x}_n)$
- 4. **if** $h_n \neq t_n$ **then**

5. $\mathbf{w} = \mathbf{w} + t_n \mathbf{x}_n$

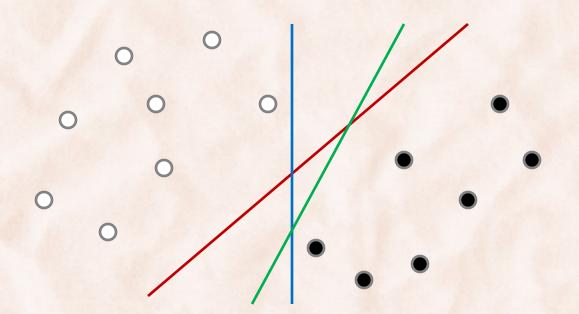
Repeat:

- a) until convergence.
 - b) for a number of epochs E.

Loop invariant: w is a weighted sum of training vectors:

$$\mathbf{w} = \sum_{n} \alpha_{n} t_{n} \mathbf{x}_{n} \quad \Rightarrow \quad \mathbf{w}^{T} \mathbf{x} = \sum_{n} \alpha_{n} t_{n} \mathbf{x}_{n}^{T} \mathbf{x}_{n}$$

Classifiers & Margin



- Which classifier has the smallest generalization error?
 - The one that maximizes the margin [Computational Learning Theory]
 - **margin** = the distance between the decision boundary and the closest sample.

M_1 or M_2 ?

- Model M_1 : x_i is Red $\Rightarrow y_i = +1$
 - $\mathbf{w}^{(1)} = [1, 0, 0, 0]^{\mathrm{T}}$
 - Error = 0%
- Model M₂: x_i is Square or Diamond => y_i = +1
 - $\mathbf{w}^{(2)} = [0, 0, 1, 1]^{\mathrm{T}}$
 - Error = 0%
- Which one should we choose?
 - Which one is expected to perform better on unseen (new) examples?

ML Objective

• Find a model w that is *simple* and that *fits the training data*.

$\hat{\mathbf{w}} = \underset{\mathbf{w}}{\operatorname{arg\,min}} \operatorname{Complexity}(\mathbf{w}) + \operatorname{Error}(\mathbf{w}, Data)$

M_1 or M_2 ?

- Model M_1 : x_i is Red => y_i = +1
 - $\mathbf{w}^{(1)} = [1, 0, 0, 0]^{\mathrm{T}}$
 - Error = 0%
- Model M₂: x_i is Square or Diamond => y_i = +1
 - $\mathbf{w}^{(2)} = [0, 0, 1, 1]^{\mathrm{T}}$
 - Error = 0%

 $\hat{\mathbf{w}} = \operatorname{arg\,min} \operatorname{Complexity}(\mathbf{w}) + \operatorname{Error}(\mathbf{w}, Data)$ $\|\mathbf{w}\|_{0} \text{ i.e. } \# \text{ non-zero values}$ $\operatorname{Complexity}(\mathbf{w}) = ? \qquad \|\mathbf{w}\|_{1} \text{ i.e. sum of absolute values}$

 $\|\mathbf{w}\|_2$ i.e sum of squared values

ML Objectives

• Find a model w that is *simple* and that *fits the training data*.

 $\hat{\mathbf{w}} = \underset{\mathbf{w}}{\operatorname{arg\,min}} \operatorname{Complexity}(\mathbf{w}) + \operatorname{Error}(\mathbf{w}, Data)$

Ridge Regression:

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

λ7

Logistic Regression:

$$\operatorname{argmin} \frac{\alpha}{2} \|\mathbf{w}\|^2 - \sum_{n=1}^N \ln p(t_n | x_n)$$

ML Objectives

Support Vector Machines:

$$\underset{\mathbf{w}}{\operatorname{argmin}} \quad \frac{1}{2} \|\mathbf{w}\|^2 + C \sum_{n=1}^N \xi_n$$

subject to:

$$t_n(\mathbf{w}^T \varphi(\mathbf{x}_n) + b) \ge 1 - \xi_n, \quad \forall n \in \{1, \dots, N\}$$
$$\xi_n \ge 0$$

Upper bound on the number of misclassified training examples

- A (labeled) example (\mathbf{x}, t) consists of:
 - <u>Instance</u> / <u>observation</u> / <u>raw feature</u> vector **x**.
 - Label t.
- Examples:
 - 1. Digit recognition:

 $\begin{array}{l} \textbf{abel } t = ?\\ \textbf{abel } t = ? \end{array}$

2. Language modelling:

instance $\mathbf{x} = ?$

label t = ?

- Often, a raw observation **x** is pre-processed and further transformed into a feature vector $\varphi(\mathbf{x}) = [\varphi_1(\mathbf{x}), \varphi_1(\mathbf{x}), \dots, \varphi_K(\mathbf{x})]^T$.
 - Where do the <u>features</u> φ_k come from?
 - Feature engineering, e.g. in polynomial curve fitting:
 - manual, can be time consuming (e.g. SIFT).
 - (Unsupervised) feature learning, e.g. in modern computer vision
 - automatic, used in deep learning models.

- A <u>training dataset</u> is a set of (training) examples $(\mathbf{x}_1, t_1), (\mathbf{x}_2, t_2), \dots$ (\mathbf{x}_N, t_N) :
 - The <u>data matrix</u> X contains all instance vectors $\mathbf{x}_1, \mathbf{x}_2, ..., \mathbf{x}_N$ rowwise.
 - The label vector $\mathbf{t} = [t_1, t_2, \dots, t_N]^{\mathrm{T}}$.
- A <u>test dataset</u> is a set of (test) examples $(\mathbf{x}_{N+1}, t_{N+1}), \dots, (\mathbf{x}_{N+M}, t_{N+M})$:
 - Must be new/unseen/different from the training examples!

- There is a function f that maps an instance x to its label t = f(x).
 - -f is unknown / not given.
 - But we observe samples from $f: (\mathbf{x}_1, t_1), (\mathbf{x}_2, t_2), \dots (\mathbf{x}_N, t_N)$.
- Learning means finding a <u>model</u> h that maps an instance x to a label $h(\mathbf{x}) \approx f(\mathbf{x})$, i.e. close to the true label of x.
 - Machine learning = finding a model *h* that approximates well the unknown function *f*.
 - Machine learning = <u>function approximation</u>!

- Machine learning is <u>inductive</u>:
 - <u>Inductive hypothesis</u>: if a model performs well on training examples, it is expected to also perform well on unseen (test) examples.
- The <u>model</u> y is often specified through a set of parameters w:
 - x is mapped by the model to h(x, w).
- The <u>objective function</u> $J(\mathbf{w})$ captures how poorly the model does on the training dataset:
 - Want to find $\widehat{\mathbf{w}} = \operatorname{argmin} J(\mathbf{w})$
 - Machine learning = <u>optimization</u>!

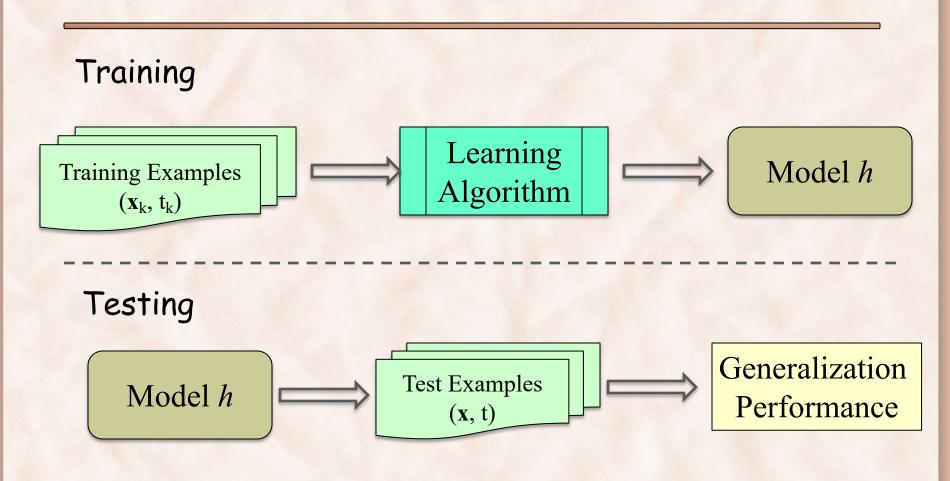
Fitting vs. Generalization

- <u>Fitting</u> performance = how well the model performs on training examples.
- <u>Generalization</u> performance = how well the model performs on unseen (test) examples.
- We are interested in Generalization:
 - Prefer finding patterns to memorizing examples!
 - Overfitting:
 - Underfitting:
 - Regularization:

Regularization = Any Method that Alleviates Overfitting

- Parameter norm penalties (term in the objective).
- Limit parameter norm (constraint).
- Dataset augmentation.
- Dropout.
- Ensembles.
- Semi-supervised learning.
- Early stopping.
- Noise robustness.
- Sparse representations.
- Adversarial training.

Supervised Learning

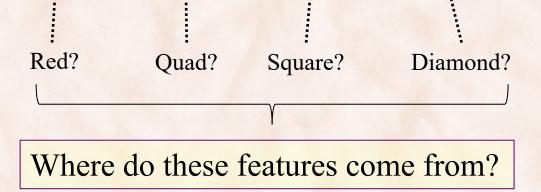


Features

• Learning = finding parameters $\mathbf{w} = [w_1, w_2, w_3, w_4]$ and τ such that:

 $\mathbf{w}^{\mathrm{T}} \boldsymbol{\varphi}(\mathbf{x}_{\mathrm{i}}) \geq \tau, \text{ if } y_{i} = +1$ $\mathbf{w}^{\mathrm{T}} \boldsymbol{\varphi}(\mathbf{x}_{\mathrm{i}}) < \tau, \text{ if } y_{i} = -1$

where $\mathbf{w}^{\mathrm{T}} \boldsymbol{\varphi}(\mathbf{x}) = \mathbf{w}_1 \times \boldsymbol{\varphi}_1(\mathbf{x}) + \mathbf{w}_2 \times \boldsymbol{\varphi}_2(\mathbf{x}) + \mathbf{w}_3 \times \boldsymbol{\varphi}_3(\mathbf{x}) + \mathbf{w}_4 \times \boldsymbol{\varphi}_4(\mathbf{x})$



Object Recognition: Cats













Pixels as Features?

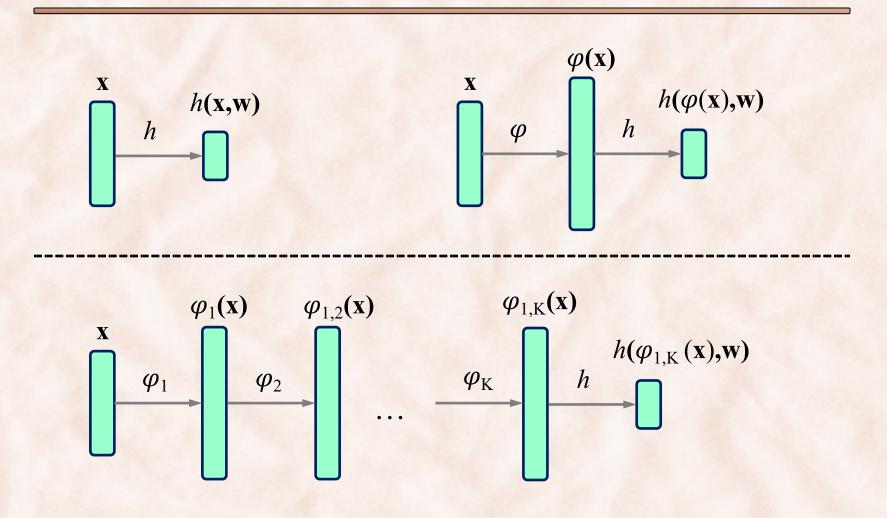
$$\varphi(\mathbf{x}) = [25, 63, 125, 32, 84, 257, ..., 13, 27, 39, 8, 213, 107, 54, 73, ..., 91, 91, 90, 93, 44, 69, 85, 68, 54, 87, ..., 11, 117, 59, 117, 210, 177, 54, 72, ...]^T$$



• Learning = finding parameters $\mathbf{w} = [w_1, w_2, w_3, ..., w_k]^T$ such that: $\mathbf{w}^T \varphi(\mathbf{x}_i) \ge \tau$, if $y_i = +1$ (cat) $\mathbf{w}^T \varphi(\mathbf{x}_i) < \tau$, if $y_i = -1$ (other) where $\mathbf{w}^T \varphi(\mathbf{x}) = w_1 \times \varphi_1(\mathbf{x}) + w_2 \times \varphi_2(\mathbf{x}) + w_3 \times \varphi_3(\mathbf{x}) + ..., w_k \times \varphi_k(\mathbf{x})$

- Often, a raw observation **x** is pre-processed and further transformed into a feature vector $\varphi(\mathbf{x}) = [\varphi_1(\mathbf{x}), \varphi_1(\mathbf{x}), ..., \varphi_K(\mathbf{x})]^T$.
 - Where do the <u>features</u> φ_k come from?
 - Feature engineering, e.g. in polynomial curve fitting:
 - manual, can be time consuming (e.g. SIFT).
 - (Unsupervised) feature learning, e.g. in modern computer vision
 - automatic, used in deep learning models.

Machine Learning vs. Deep Learning



What is Machine Learning?

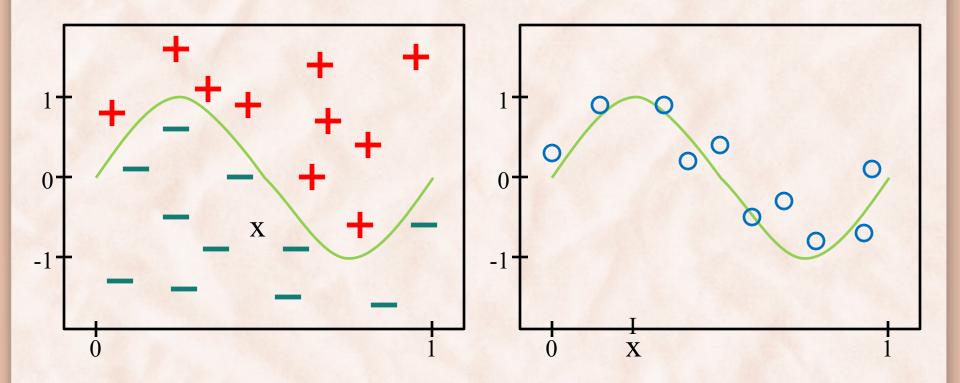
- **Machine Learning** = constructing computer programs that *automatically improve with experience*:
 - Supervised Learning i.e. learning from labeled examples:
 - Classification
 - Regression
 - Unsupervised Learning i.e. learning from unlabeled examples:
 - Clustering.
 - Dimensionality reduction (visualization).
 - Density estimation.
 - Reinforcement Learning i.e. learning with delayed feedback.

Supervised Learning

- Task = learn a function $f : X \rightarrow T$ that maps input instances $x \in X$ to output targets $t \in T$:
 - Classification:
 - The output $t \in T$ is one of a finite set of discrete categories.
 - Regression:
 - The output $t \in T$ is continuous, or has a continuous component.
- Supervision = set of training examples:

 $(\mathbf{x}_1, t_1), (\mathbf{x}_2, t_2), \dots (\mathbf{x}_n, t_n)$

Classification vs. Regression



Classification: Junk Email Filtering

Sahami, Dumais & Heckerman, AAAI'98]

From: Tammy Jordan jordant@oak.cats.ohiou.edu Subject: Spring 2015 Course

CS690: Machine Learning

Instructor: Razvan Bunescu Email: <u>bunescu@ohio.edu</u> Time and Location: Tue, Thu 9:00 AM , ARC 101 Website: http://ace.cs.ohio.edu/~razvan/courses/m16830

Course description:

Machine Learning is concerned with the design and analysis of algorithms that enable computers to automatically find patterns in the data. This introductory course will give an overview ...

- Email filtering:
 - Provide emails labeled as {Spam, Ham}.
 - Train *Naïve Bayes* model to discriminate between the two.

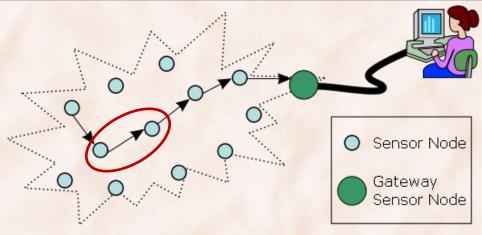
Lecture 01

From: UK National Lottery <u>edreyes@uknational.co.uk</u> Subject: Award Winning Notice

UK NATIONAL LOTTERY. GOVERNMENT ACCREDITED LICENSED LOTTERY. REGISTERED UNDER THE UNITED KINGDOM DATA PROTECTION ACT;

We happily announce to you the draws of (UK NATIONAL LOTTERY PROMOTION) International programs held in London, England Your email address attached to ticket number :3456 with serial number :7576/06 drew the lucky number 4-2-274, which subsequently won you the lottery in the first category ...

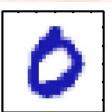
Classification: Routing in Wireless Sensor Networks [Wang, Martonosi & Peh, SECON'06]

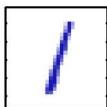


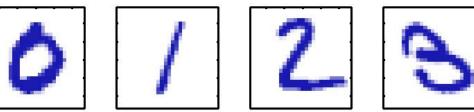
- Link quality prediction:
 - Provide a set of training links:
 - received signal strength, send/forward buffer sizes
 - node depth from base station, forward/backward probability
 - o LQI = Link Quality Indication, binarized as {Good, Bad}

- Train *Decision Trees* model to predict LQ using runtime features.

Classification: Handwritten Zip Code Recognition [Le Cun et al., Neural Computation '89]

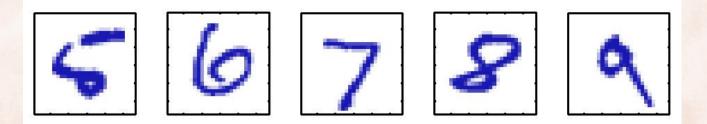












- Handwritten digit recognition: ۲
 - Provide images of handwritten digits, labeled as $\{0, 1, ..., 9\}$.
 - Train *Neural Network* model to recognize digits from input images.

Classification: Medical Diagnosis

[Krishnapuram et al., GENSIPS'02]

- Cancer diagnosis from gene expression signatures:
 - Create database of gene expression profiles (X) from tissues of known cancer status (Y):
 - Human accute leukemia dataset:
 - http://www.broadinstitute.org/cgi-bin/cancer/datasets.cgi
 - Colon cancer microarray data:
 - <u>http://microarray.princeton.edu/oncology</u>
 - Train Logistic Regression / SVM / RVM model to classify the gene expression of a tissue of unknown cancer status.

ML for Software Verification / ATP

- Software verification requires theorem proving.
- Proving a mathematical theorem requires finding and using relevant previous theorems and definitions:
 - The space of existing theorems and definitions is huge.
 - Use machine learning to narrow the search space to relevant theorems and definitions:
 - "Premise Selection for Mathematics by Corpus Analysis and *Kernel Methods*", Alama et al., JAR 2012.
 - "DeepMath *Deep Sequence* Models for Premise Selection", Alemi et al., NIPS 2016.
 - "Learning to Prove Theorems via Interacting with Proof Assistants", *TreeLSTM encoder-decoder*, Yang & Deng, ICML 2019.

Classification: Other Examples

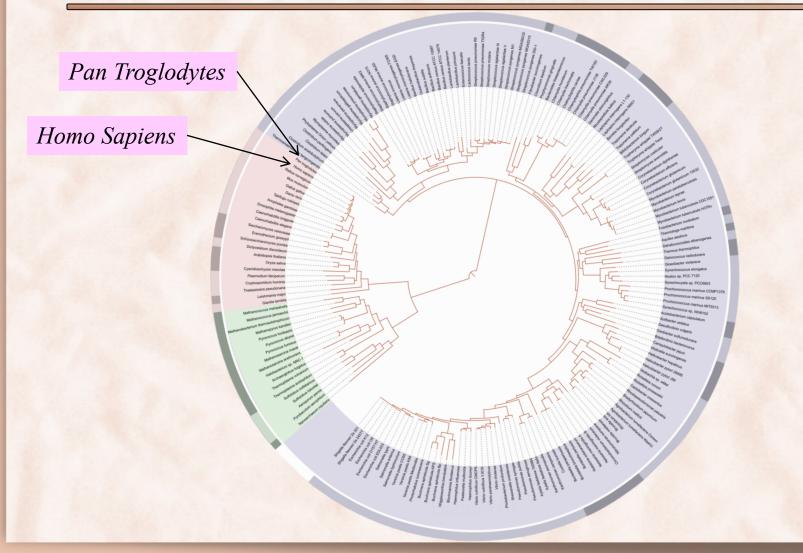
- Named Entity Recognition
- Named Entity Disambiguation
- Relation Extraction
- Word Sense Disambiguation
- Coreference Resolution
- Sentiment Analysis
- Chord Recognition
- Voice Separation
- Tone recognition
- Gesture Recognition

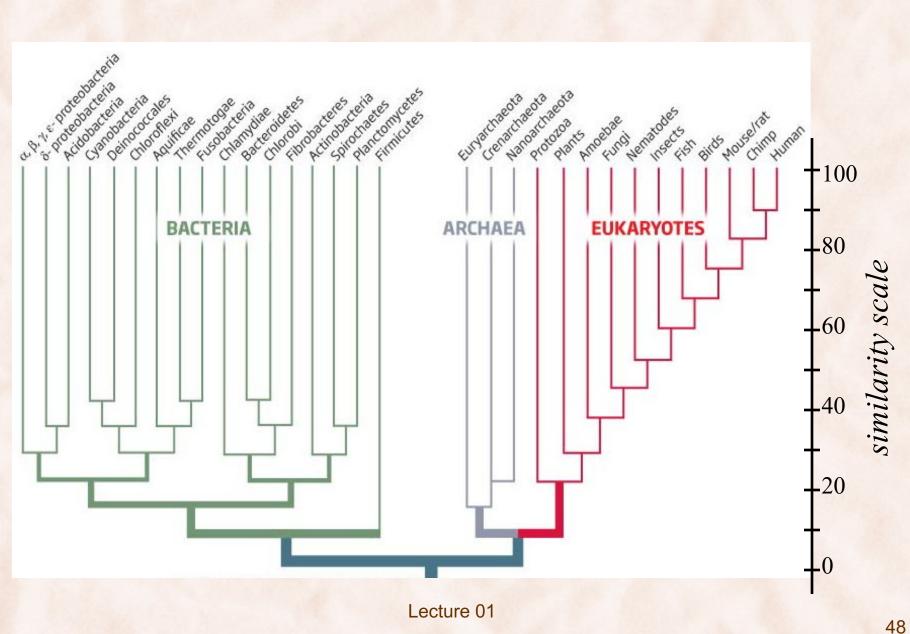
- Galaxy Morphology Recognition
- Dysarthria Prediction
- Tone Classification in Mandarin Chinese

Regression: Examples

- 1. Stock market prediction:
 - Use the current stock market conditions $(x \in X)$ to predict tomorrow's value of a particular stock $(t \in T)$.
- 2. Oil price, GDP, income prediction.
- 3. Chemical processes:
 - Predict the yield in a chemical process based on the concentrations of reactants, temperature and pressure.
- Algorithms:
 - Linear Regression, Neural Networks, Support Vector Machines, ...

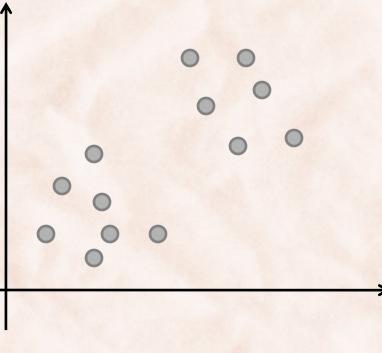
Unsupervised Learning: Hierarchical Clustering





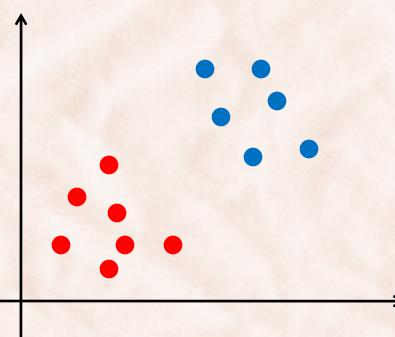
Unsupervised Learning: Clustering

- Partition unlabeled examples into disjoint clusters such that:
 - Examples in the same cluster are very similar.
 - Examples in different clusters are very different.



Unsupervised Learning: Clustering

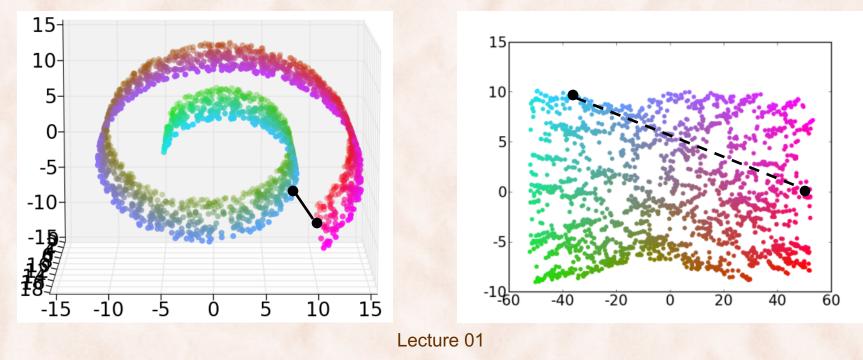
- Partition unlabeled examples into disjoint clusters such that:
 - Examples in the same cluster are very similar.
 - Examples in different clusters are very different.



- Need to provide:
 - number of clusters (k = 2)
 - similarity measure (Euclidean)

Unsupervised Learning: Dimensionality Reduction

- Manifold Learning:
 - Data lies on a low-dimensional manifold embedded in a highdimensional space.
 - Useful for *feature extraction* and *visualization*.

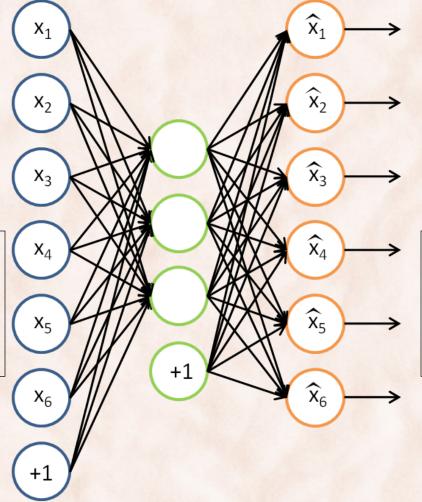


Unsupervised Feature Learning: Auto-encoders



[25, 63, 125, 32, 84, 257, ..., 13, 27, 39, 8, 213, 107, 54, 73, ..., 91 67, 59, 72, 33, 112, 54, 35, ..., 9 18, 37, 18, 142, 162, 54, 53, ..., 28 93, 44, 69, 85, 68, 54, 87, ..., 11, 117, 59, 117, 210, 177, 54, 72, ...]

Input



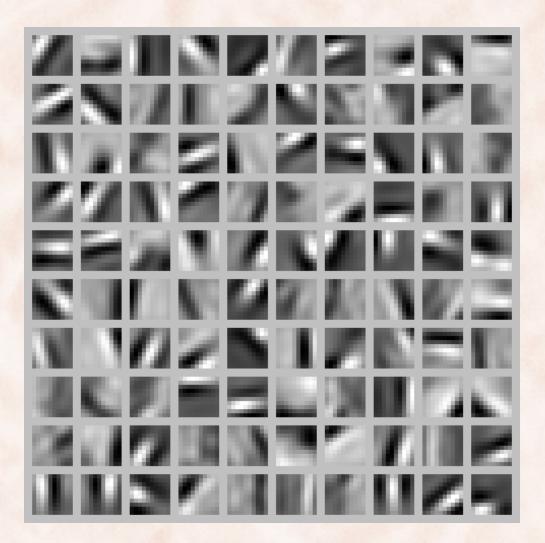
Features

Output

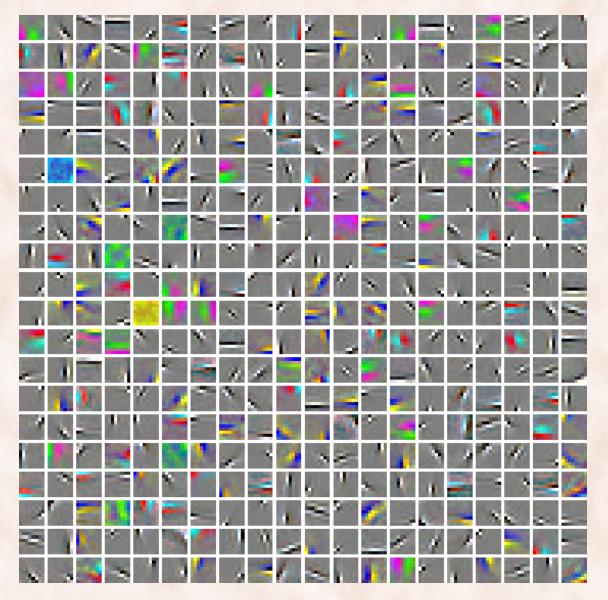


[25, 63, 125, 32, 84, 257, ..., 13, 27, 39, 8, 213, 107, 54, 73, ..., 91 67, 59, 72, 33, 112, 54, 35, ..., 9 18, 37, 18, 142, 162, 54, 53, ..., 28 93, 44, 69, 85, 68, 54, 87, ..., 11, 117, 59, 117, 210, 177, 54, 72, ...]

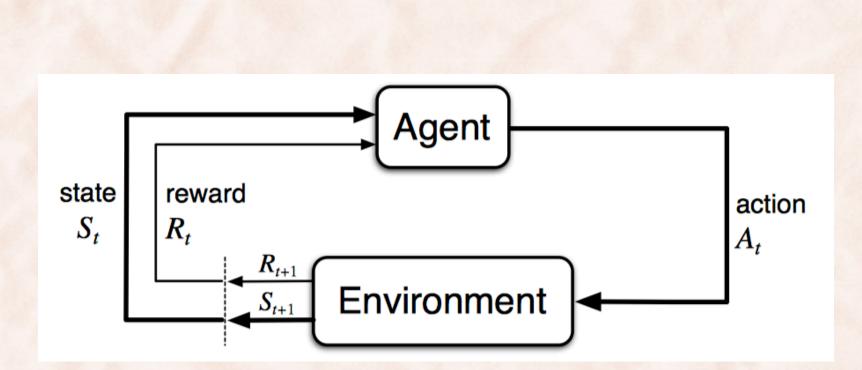
Learned Features (Representations)

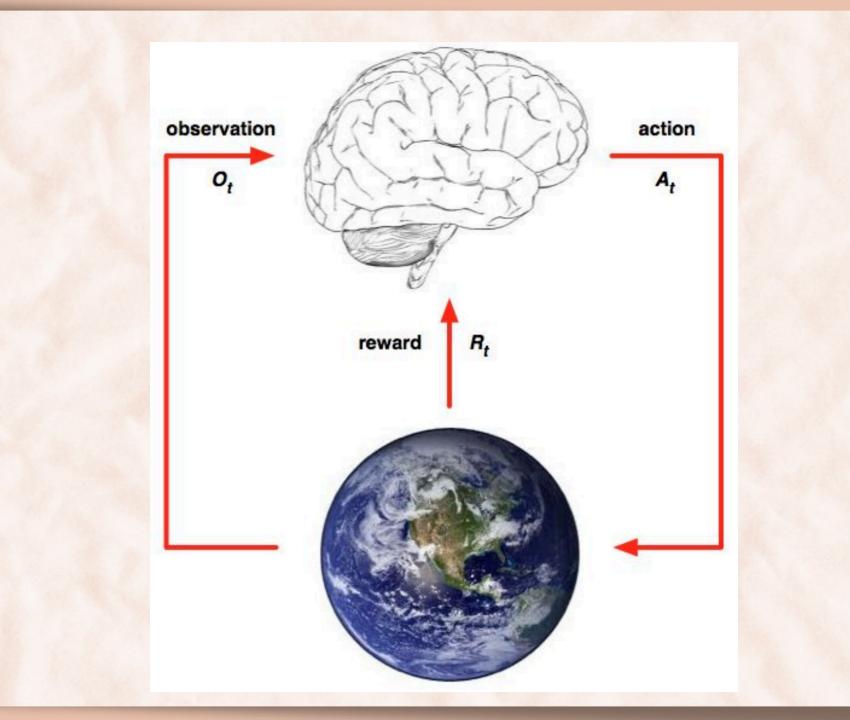


Learned Features (Representations)



Reinforcement Learning





Reinforcement Learning: TD-Gammon [Tesauro, CACM'95]

- Learn to play Backgammon:
 - Immediate reward:
 - +100 if win
 - -100 if lose
 - 0 for all other states
 - Temporal Difference Learning with a Multilayer Perceptron.
 - Trained by playing 1.5 million games against itself.
 - Played competitively against top-ranked players in international tournaments.

Reinforcement Learning

- Interaction between agent and environment modeled as a sequence of *actions & states*:
 - Learn *policy* for mapping states to actions in order to maximize a *reward*.
 - Reward may be given only at the end state => delayed reward.
 - States may be only *partially observable*.
 - Trade-off between *exploration* and *exploitation*.
- Examples:
 - Backgammon [Tesauro, CACM'95], helicopter flight [Abbeel, NIPS'07].
 - 49 Atari games, using deep RL [Mnih et al., Nature'15].
 - AlphaGo [Silver et al., 2016], AlphaZero [Silver et al., 2017].

Relevant Disciplines

- Mathematics:
 - Probability & Statistics
 - Information Theory
 - Linear Algebra
 - Optimization
- Algorithms:
 - Computational Complexity
 - Dynamic Programming
- Artificial Intelligence
 - Search
- Neurobiology

Supplemental Readings

- PRML 1.2, 2.1 2.1.1, 2.2 2.2.1, 2.3 (2.3.4, 2.3.9).
- PRML Appendix B and C.