Machine Learning Basics

Neal Parikh

Learn 2 Quant Conference, New York November 16, 2018

Finding spy planes

US Federal Agents Flew A Secret Spy Plane To Hunt Drug Cartel Leaders In Mexico

Neither the US Marshals Service nor the Mexican government wants to talk about their joint efforts to hunt drug kingpins. But BuzzFeed News spotted a Marshals spy plane circling around the time of a prominent capture in Sinaloa.

Posted on August 3, 2017, at 8:00 a.r



in August 2017, Buzzfeed News publishes articles finding

- military contractors flying over SF Bay Area
- · secret US Marshals plane hunting drug cartel kingpins in Mexico
- Air Force special operations planes flying over US



Finding spy planes



BuzzFeed News Trained A Computer To Search For Hidden Spy Planes. This Is What We Found.

From planes tracking drug traffickers to those testing new spying technology, US airspace is buzzing with surveillance aircraft operated for law enforcement and the military.

pull a publicly available dataset (not intended for this purpose)

- 2 train a simple machine learning model
- 3 validate (here, 'do journalism')

Finding spy planes



BuzzFeed News Trained A Computer To Search For Hidden Spy Planes. This Is What We Found.

From planes tracking drug traffickers to those testing new spying technology, US airspace is buzzing with surveillance aircraft operated for law enforcement and the military.

- 1 pull 4 months of flight-tracking data from website Flightradar24
- 2 extract 'features': turning rates, speeds, altitudes, manufacturers
- Itrain a binary classifier to distinguish between previously identified FBI/DHS planes and not
- 4 validate

Examples

- Adobe (font recognition using phone camera)
- Amazon (speculative shipping, Kindle browser prefetching)
- American Express (fraud detection, individual credit limits)
- Cheesecake Factory (predict food ingredient demand)
- C-SPAN (automatically name politicians on screen)
- HireVue (video analysis of job interviews for hiring/screening)
- Nest Thermostat (embedded control of smart thermostat)
- Target (market research, individualized product catalogues)
- USPS (handwriting recognition)
- Walmart (inventory, product placement)

Automated sepsis detection for hospital operations

- sepsis is #3 leading cause of death in US, but hospitals often miss early signs and don't catch it until it's too late
- university hospitals (Duke, Johns Hopkins) deploying ML systems, some this month (Sepsis Watch), for automated sepsis detection
- *e.g.*, Duke system trained on 50K patient records, over 32M data points, with many variables (vital signs, lab tests, medical history)
- pulls patient data every 5 min to evaluate conditions, then alerts nurses
- nurses make decisions about alert, and if approved, are guided through checklist of actions

- no precise technical definition
- usage evolved over time
- 'classical' usage is as a sub-discipline of AI research

- intersection of computer science and statistics
- computationally tractable algorithms that learn from data
- the mathematical foundation of modern AI, but now also used in a huge variety of other domains

- modern usage: how to build *learning procedures*, *i.e.*, how to use historical data to build a *prediction rule*
- prediction rule: algorithm mapping observable inputs to prediction of unknown quantity (the *response*)
- focus is on making predictions, and doing well on data you *haven't yet seen* (how to select the right prediction rule among several)

- modern usage: how to build *learning procedures*, *i.e.*, how to use historical data to build a *prediction rule*
- prediction rule: algorithm mapping observable inputs to prediction of unknown quantity (the *response*)
- focus is on making predictions, and doing well on data you *haven't yet seen* (how to select the right prediction rule among several)
- informally, is mostly interchangeable with the terms 'Al' and 'modern statistical prediction' (*e.g.*, Sepsis Watch can be called 'an Al')

Machine learning and AI

- 1950s Dartmouth conferences; chess & checkers; LISP; perceptron
- 1960s early foundational & philosophical work; formal logic
- 1970s neural networks; AI winter
- 1980s expert systems; Al winter
- 1990s probabilistic revolution; graphical models; kernel methods
- 2000s convex optimization; continuing development from 90s
- 2010s deep learning; large-scale & widespread applications

Machine learning and statistics

(Wasserman; Tibshirani)

statistics	computer science
estimation/fitting	learning
regression/classification	supervised learning
clustering/density estimation	unsupervised learning
data	training sample
covariates	features, inputs
response	outputs
test set performance	generalization ability

Linear regression



Straight line fit to 50 points in a plane.

Autoregressive time series



Hourly temperature at LAX.

Polynomial regression



Least squares fits of degree 2, 6, 10, and 15 to 100 points.

Support vector machine



Support vector machine



Splice site recognition

(Ben-Hur et al., PLoS Computational Biology, 2008)



Splice site recognition

(Ben-Hur et al., PLoS Computational Biology, 2008)



Uses and pitfalls

uses:

- explore new, richer, unused datasets (text, image, ...)
- internal operations (anomaly detection, data processing, ...)
- actual trading signals, portfolio construction, ...

pitfalls:

- need appropriate team and workflows (e.g., model diagnostics)
- 'bias' and ethics
- (wrongly) anthropomorphizing models

Thanks

Questions?

k-nearest neighbors



Source: Hastie, Tibshirani, Friedman, The Elements of Statistical Learning

Topic models

A mysterious mechanism

A regularious methanism Error of the Extense scores is a facilitati researd of global analitations of our level, it's labels to speek anoders contraversey, orces what's driving sur-level change. Researchares have growning of scoreborners is the Extense corre-sonance of scoreborns. But the Extense corre-

1255

Origin Billipel Nex-Jines Door tea-perint Prointmeae LearCore (J. 15 14 10 10 10 10 \leq _ 4 = 3 5-~ _ 6 - - - -See changes. Some drops in tass level /lines. soft conside with core unconformities /co/-ored bars, center) and with rapid changes in lacapea (time, left).

GENOME MEETING

Seeking Life's Bare (Genetic) Necessities

CCU D SPENDE HARDON, NYE YOM-Ther next all draw in equipments of the second spendent next all comparison to the 71 XM proves the hot pro-mer research to the comparison to the 71 XM proves the hot ments of the second spendent next all the second spendent of the Hot provides the second spendent next all the second spendent of the Hot provides the second spendent next all the second spendent of the Hot provides the second spendent next all the second spendent of the Hot provides the second spendent next all the second spendent of the Hot provides the second spendent next all the second spendent of the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second spendent next all the Hot provides the second spendent next all the second other recorder mapped grees in a simple pursitio and eti-mand that for this organism. StOgeneous ploray and the



Stripping fown. Computer analysis sidds an esti-mate of the minimum modom and ancient ponomes

Determine the set of the set

server ago. But before that, while the world same representing the warment have rays of the server server of the server server of the s



4.0

Topics

Topic models

sound	quantum	brain	computer	ice
speech	laser	memory	data	climate
acoustic	light	human	information	ocean
language	optical	visual	problem	sea
sounds	electron	cognitive	computers	temperature
stars	research	materials	fossil	volcanic
universe	national	organic	species	years
galaxies	science	molecules	evolution	fig
astronomers	new	molecular	birds	deposits
star	funding	polymer	evolutionary	rocks

Topic models

