9.520 in 2012

Statistical Learning Theory and Applications

Class Times:

Monday and Wednesday 10:30-12:00 Units: 3-0-9 H,G

Location:

46-5193

Instructors:

Tomaso Poggio (TP), Lorenzo Rosasco (LR), Charlie Frogner (CF), Guille D. Canas (GJ)

Office Hours:

Friday 1-2 pm in 46-5156, CBCL lounge Email Contact : 9.520@mit.edu

Class

http://www.mit.edu/~9.520/

Rules of the game:

- problem sets (3, last one consists of posting Wikipedia article)
- final project (between review and j. paper): you have to give us title+abstract before March 29th
- scribing
- participation
- Grading is based on Psets (20%+20%+10%) + Final Project (30%) + Scribing (10%) + Participation (10%)

Slides on the Web site Staff mailing list is 9.520@mit.edu Student list will be 9.520students@mit.edu <u>Please fill form!</u>

send email to us if you want to be added to mailing list

Saturday, February 4, 2012

Class

http://www.mit.edu/~9.520/

Mathcamps (optional):

- Functional analysis (~45mins)
- Probability (~45mins)

Feb 13 7pm-9pm???

Statistical Learning Theory and Applications: Projects

We will provide some in the next few classes and we will speak more about them just before spring break

Statistical Learning Theory and Applications: Projects

We will provide some in the next few classes and we will speak more about them before spring break

Projects 2011

Final writeup due Sunday, May 15th, by midnight

- <u>Project Ideas</u> Contact: <u>Instructors</u>
- <u>Part-based Human Recognition in Videos</u> Contact: <u>Hueihan Jhuang</u>
- <u>Solving Large Scale Kernel Machines using Random Features Contact: Nicholas Edelman</u>
- Evaluating which Classifiers Work Best for Decoding Neural Data Contact: Ethan Meyers

5

- <u>Does learning from segmented images aid categorization?</u> Contact: <u>Cheston Tan</u>
- <u>What can humans see with a single glance?</u> Contact: <u>Cheston Tan</u>
- <u>Demo of the motion silencing effect Contact</u>: <u>Cheston Tan</u>
- <u>When invariance learning goes wrong Contact: Joel Leibo</u>
- More TBA

9.520 Statistical Learning Theory and Applications

Class 26: Project presentations (past examples)

2:35-2:50 "Learning card playing strategies with SVMs", David Craft and Timothy Chan

2:50-3:00 "Artificial Markets: Learning to trade using Support Vector Machines", Adlar Kim

3:00-3:10 "Feature selection: literature review and new development", Wei Wu

3:10—3:25 "Man vs machines: A computational study on face detection" Thomas Serre

9.520 Statistical Learning Theory and Applications (2007)

- 10:30 Simon Laflamme "Online Learning Algorithm for Structural Control using Magnetorheological Actuators"
 - Emily Shen "Time series prediction"
 - Zak Stone "Facebook project"
 - Jeff Miller "Clustering features in the standard model of cortex"
 - Manuel Rivas "Learning Age from Gene Expression Data"
 - Demba Ba "Sparse Approximation of the Spectrogram via Matching Pursuits: Applications to Speech Analysis"
 - Nikon Rasumov "Data mining in controlled environment and real data"

Class projects: examples

• Reviews of a topic.

- Projects, simulations and/or theorems:
- -- Learning to rank papers/grants: replacing review panels
- -- Oscillations and iterations in optimization
- -- Class-specific computations and architecture of recognition
- -- Sparseness and recall from visual associative memory
- -- The surprising usefulness of sloppy arithmetic: study of bits and their tradeoff in hierarchical architectures

Class projects: an example

Definition A definition² of CV_{on} stability (see later) is

 $\forall \mu \quad \mathrm{I\!E} |V(f_{n+1}, z_n) - V(f_n, z_n)| \leq \beta_n$

We consider the simplest "noiseless" form of SGD:

$$f_t = f_{t-1} - \gamma_t [\nabla_f V_t(f_{t-1})], \tag{2}$$

Theorem 0.1 Assume stochastic gradient descent in \mathcal{H} with the standard hypothesis (see 5.1) that ensures its convergence and consistency. Then the sequence f_t is CV_{on} stable with "fast" rate (and converges to the solution of FTL).

Project: prove theorem!

9

Problem Set 3: posting/editing article on Wikipedia

- Computational learning theory: to be redone or new entry in Generalization Bounds
- RKHS is ok but could be improved on the learning side
- Stability in Learning Theory (batch and online) is missing
- Radial basis function network should be rewritten or edited
- VC theory exists in a minimalistic form
- Regularization networks/theory IS TERRIBLE...EASY TO IMPROVE
- Statistical learning theory is a mess

Overview of overview

- Context for this course: a golden age for new AI and the key role of Machine Learning
- Success stories from past research in Machine Learning: examples of engineering applications
- Statistical Learning Theory
- A new cycle of basic research on learning: computer science and neuroscience, learning and the brain
- A Center for Brains, Minds and Machines

Overview of overview

- Context for this course: a golden age for new AI and the key role of Machine Learning
- Success stories from past research in Machine Learning: examples of engineering applications
- Statistical Learning Theory
- A new cycle of basic research on learning: computer science and neuroscience, learning and the brain
- A Center for Brains, Minds and Machines

The problem of intelligence: how it arises in the brain and how to replicate it in machines

The problem of intelligence is one of the great problems in science, probably the greatest.

Research on intelligence:

- a great intellectual mission
- will help cure mental diseases and develop more intelligent artifacts
- will improve the mechanisms for collective decisions

These advances will be critical to of our society's

- future prosperity
- education, health, security

National priorities: grand challenges for 21st century engineering (NAE)

- Fully half (7 out of 14) focus on the frontiers of intelligence:
 - Reverse engineer the brain
 - Advance personalized learning
 - Enhance virtual reality
 - Engineer the tools of scientific discovery
 - Advance health informatics
 - Engineer better medicines
 - Secure cyberspace

At the core of the problem of Intelligence is the problem of Learning



Learning is the gateway to understanding the brain and to making intelligent machines.

Problem of learning:

- a focus for
 - o math
 - o computer algorithms
 - $_{\circ}$ neuroscience

Machine Learning + Vision @CBCL



Theory of Learning

- Learning is becoming the *lingua franca* of Computer Science
- Learning is at the center of recent successes in AI over the last 15 years
- The next 10 year will be a golden age for technology based on learning: Google, MobilEye, Siri etc.
- The next 50 years will be a golden age for the science and engineering of intelligence. Theories of learning and their tools will be a key part of this.
- Not all the major players realize they need a Department of Learning Theory (for instance not MIT)

Machine Learning is where the action is



Peter Norvig - Jan 26, 2012 - Public

Robert Tibshirani, co-author of one of the best-ever books on statistics / machine learning, describes what it is like to be transformed into a rockstar, as the field of statistics gains popularity.

What Are the Odds That Stats Would Be This Popular?

By <u>QUENTIN HARDY</u> | January 26, 2012, 10:30 AM1

"Most of my life I went to parties and heard a little groan when people heard what I did," says Robert Tibshirani, a statistics professor at Stanford University. "Now they're all excited to meet me."

It's not because of a new after-shave. Arcane statistical analysis, the business of making sense of our growing data mountains, has become high tech's hottest calling.

Stanford's Department of Statistics, both renowned and near so many Internet and bioscience companies, is at the center of the boom. It received 800 résumés for next year's 60 graduate positions, twice the number of applications it had three years ago. Graduates head to business school at a starting salary of \$150,000 or more, or to Facebook for about \$130,000.

The problem of intelligence and learning is where the science is



Saturday, February 4, 2012



Overview of overview

- Context for this course: a golden age for new AI and the key role of Machine Learning
- Success stories from past research in Machine Learning: examples of engineering applications
- Statistical Learning Theory
- A new cycle of basic research on learning: computer science and neuroscience, learning and the brain
- A Center for Brains, Minds and Machines

Learning: Math, Engineering (now)

More in general, since the introduction of *supervised learning* techniques, AI vision has made significant (and not well known) advances in a few domains:

- Vision (see above)
- Graphics and morphing (see above)
- Natural Language/Knowledge retrieval (Watson and Jeopardy)
- Speech recognition (Nuance)
- Games (Go, chess,...)









COMPUTATIONAL NEUROSCIENCE: models+experiments Theorems on foundations of learning Predictive algorithms

Sung & Poggio 1995





3

Same in the second







Theorems on foundations of learning Predictive algorithms



Face detection is now available in digital cameras (commercial systems)





Theorems on foundations of learning Predictive algorithms

Papageorgiou&Poggio, 1997, 2000 also Kanade&Scheiderman





Theorems on foundations of learning Predictive algorithms

Papageorgiou&Poggio, 1997, 2000 also Kanade&Scheiderman





COMPUTATIONAL NEUROSCIENCE: models+experiments Theorems on foundations of learning Predictive algorithms

Papageorgiou&Poggio, 1997, 2000 also Kanade&Scheiderman







MobilEye (c)

COMPUTATIONAL NEUROSCIENCE: models+experiments Theorems on foundations of learning Predictive algorithms

Pedestrian and car detection are also "solved" (commercial systems, *MobilEye*)
http://www.volvocars.com/us/all-cars/volvo-s60/pages/5-things.aspx?p=5

Saturday, February 4, 2012

Pedestrian accidents occur every day in our increasingly intensive traffic environment.



http://www.volvocars.com/us/all-cars/volvo-s60/pages/5-things.aspx?p=5

Saturday, February 4, 2012

Overview of overview

- Context for this course: a golden age for new AI and the key role of Machine Learning
- Success stories from past research in Machine Learning: examples of engineering applications
- Statistical Learning Theory
- A new cycle of basic research on learning: computer science and neuroscience, learning and the brain
- A Center for Brains, Minds and Machines

Learning: Math, Engineering, Neuroscience



Statistical Learning Theory



Statistical Learning Theory: supervised learning



Given a set of I examples (data)

$$\{(x_1, y_1), (x_2, y_2), \dots, (x_{\ell}, y_{\ell})\}$$

Question: find function f such that

$$f(x) = \hat{y}$$

is a good predictor of y for a future input x (fitting the data is not enough!)







Generalization:

estimating value of function where there are no data (good generalization means predicting the function well; important is for empirical or validation error to be a good proxy of the prediction error)

Statistical Learning Theory: part of mainstream math not just statistics (Valiant, Vapnik, Smale, Devore...)

BULLETIN (New Series) OF THE AMERICAN MATHEMATICAL SOCIETY Volume 39, Number 1, Pages 1–49 S 0273-0979(01)00923-5 Article electronically published on October 5, 2001

ON THE MATHEMATICAL FOUNDATIONS OF LEARNING



FELIPE CUCKER AND STEVE SMALE

The problem of learning is arguably at the very core of the problem of intelligence, both bi

T. Poggio and C.R. Shelton

INTRODUCTION

(1) A main theme of this report is the relationship of approximation to learning and the primary role of sampling (inductive inference). We try to emphasize relations of the theory of learning to the mainstream of mathematics. In particular, there are large roles for probability theory, for algorithms such as *least squares*, and for tools and ideas from linear algebra and linear analysis. An advantage of doing this is that communication is facilitated and the power of core mathematics is more easily brought to bear.

Statistical Learning Theory: supervised learning

There is an unknown **probability distribution** on the product space $Z = X \times Y$, written $\mu(z) = \mu(x, y)$. We assume that X is a compact domain in Euclidean space and Y a bounded subset of \mathbb{R} . The **training set** $S = \{(\mathbf{x}_1, y_1), ..., (\mathbf{x}_n, y_n)\} = \{z_1, ..., z_n\}$

consists of *n* samples drawn i.i.d. from μ .

 \mathcal{H} is the **hypothesis space**, a space of functions $f : X \to Y$.

A **learning algorithm** is a map $L : Z^n \to \mathcal{H}$ that looks at S and selects from \mathcal{H} a function $f_S : \mathbf{x} \to y$ such that $f_S(\mathbf{x}) \approx y$ in a predictive way.

Statistical Learning Theory

Given a function f, a loss function V, and a probability distribution μ over Z, the **expected or true error** of f is:

$$I[f] = \mathbb{E}_Z V[f, z] = \int_Z V(f, z) d\mu(z)$$
(1)

which is the **expected loss** on a new example drawn at random from μ . The **empirical error** of *f* is:

$$I_S[f] = \frac{1}{n} \sum V(f, z_i) \tag{2}$$

A very natural requirement for *f*_S is distribution independent **generalization**

$$\forall \mu, \lim_{n \to \infty} |I_S[f_S] - I[f_S]| = 0 \text{ in probability}$$
(3)

In other words, the training error for the solution must converge to the expected error and thus be a "proxy" for it. Otherwise the solution would not be "predictive".

Statistical Learning Theory: supervised learning

Consider a prototypical learning algorithm: ERM (empirical risk minimization)

$$\min_{f \in \mathcal{H}} \frac{1}{\ell} \sum_{i=1}^{\ell} V(f(x_i), y_i)$$

What are the conditions ensuring generalization?

It turns out that choosing an appropriately *simple* hypothesis space H (for instance a compact set of continuous functions) can guarantee generalization

Statistical Learning Theory: the learning problem should be well-posed



A problem is well-posed if its solution

exists, unique and

J. S. Hadamard, 1865-1963

is stable, eg depends continuously on the data (here examples)

Statistical Learning Theory: theorems extending foundations of learning theory

An algorithm is stable if the removal of any one training sample from any large set of samples results *almost* always in a small change in the learned function.

For ERM the following theorem holds

ERM on H generalizes if and only if the hypothesis space H is uGC and if and only if ERM on H is CV₁₀₀ stable

Mukherjee, Niyogi, Poggio, Rifkin, *Nature*, March 2004

This is an example of foundational results in learning theory...

Statistical Learning Theory: theorems extending foundations of learning theory

Conditions for generalization in learning theory

have deep, almost philosophical, implications:

they can be regarded as *equivalent* conditions that guarantee a theory to be predictive (that is scientific)

- theory must be chosen from a small set
- theory should not change much with new data...most of the time

Saturday, February 4, 2012

Statistical Learning Theory: classical algorithms: Kernel Machines eg Regularization in RKHS

$$\min_{f \in H} \left[\frac{1}{n} \sum_{i=1}^{n} V(f(x_i) - y_i) + \lambda \| \|f\|_K^2 \right]$$

implies

$$f(\mathbf{x}) = \sum_{i=1}^{n} \alpha_{i} K(\mathbf{x}, \mathbf{x}_{i})$$

Equation includes splines, Radial Basis Functions and SVMs (depending on choice of V).

For a review, see Poggio and Smale, 2003; see also Schoelkopf and Smola, 2002; Bousquet, O., S. Boucheron and G. Lugosi; Cucker and Smale; Zhou and Smale...

Statistical Learning Theory: classical algorithms: Regularization

$$\min_{f \in H} \left[\frac{1}{n} \sum_{i=1}^{n} V(f(x_i) - y_i) + \lambda \| \|f\|_{K}^{2} \right]$$

has a Bayesian interpretation:

data term is a model of the noise and the stabilizer is a prior on the hypothesis space of functions *f*. That is, Bayes rule

$$\mathcal{P}[f|D_{\ell}] = \frac{\mathcal{P}[D_{\ell}|f] \ \mathcal{P}[f]}{P(D_{\ell})}$$

leads to

$$\mathcal{P}[f|D_{\ell}] = \frac{1}{Z_D Z_L Z_r} e^{-\left(\frac{1}{2\sigma^2} \sum_{i=1}^{\ell} (y_i - f(\mathbf{x}_i))^2 + \|f\|_K^2\right)}$$

Saturday, February 4, 2012

Statistical Learning Theory: Regularization

Classical learning algorithms: Kernel Machines (eg Regularization in RKHS)

$$\min_{f \in H} \left[\frac{1}{n} \sum_{i=1}^{n} V(f(x_i) - y_i) + \lambda \| \|f\|_{K}^{2} \right]$$

implies

$$f(\mathbf{x}) = \sum_{i=1}^{n} \alpha_{i} K(\mathbf{x}, \mathbf{x}_{i})$$

Remark (for later use):

Kernel machines correspond to shallow networks



Statistical Learning Theory: note

Two connected and overlapping strands in learning theory:

Bayes, hierarchical models, graphical models...

□ Statistical learning theory, regularization (closer to classical math, functional analysis+probability theory+empirical process theory...)

Learning



Learning: read-out of thoughts



Learning



Learning: bioinformatics

New feature selection SVM:

Only 38 training examples, 7100 features

AML vs ALL: 40 genes 34/34 correct, 0 rejects. 5 genes 31/31 correct, 3 rejects of which 1 is an error.

A.I. Memo No.1677 C.B.C.L Paper No.182

> Support Vector Machine Classification of Microarray Data

S. Mukherjee, P. Tamayo, D. Slonim, A. Verri, T. Golub, J.P. Mesirov, and T. Poggio

Pomeroy, S.L., P. Tamayo, M. Gaasenbeek, L.M. Sturia, M. Angelo, M.E. McLaughlin, J.Y.H. Kim, L.C. Goumnerova, P.M. Black, C. Lau, J.C. Allen, D. Zagzag, M.M. Olson, T. Curran, C. Wetmore, J.A. Biegel, T. Poggio, S. Mukherjee, R. Rifkin, A. Califano, G. Stolovitzky, D.N. Louis, J.P. Mesirov, E.S. Lander and T.R. Golub. <u>Prediction of Central Nervous System Embryonal Tumour Outcome Based on Gene Expression, Nature</u>, 2002.



Saturday, February 4, 2012

Learning



Saturday, February 4, 2012

Learning: image analysis



\Rightarrow Bear (0° view)

\Rightarrow Bear (45° view)

Learning: image synthesis

UNCONVENTIONAL GRAPHICS



$$\Theta$$
 = 0° view \Rightarrow



$$\Theta$$
 = 45° view \Rightarrow

Learning: image synthesis

3D Reconstruction from a Single Image



Blanz and Vetter, MPI SigGraph '99

Learning: image synthesis



Blanz and Vetter, MPI SigGraph '99



A- more in a moment

1. <u>Learning</u>

System learns from 4 mins of video face appearance (Morphable Model) and speech dynamics of the person



For any speech input the system provides as output a synthetic video stream







B-Dido



C-Hikaru


D-Denglijun



E-Marylin



F-Katie Couric



G-Katie



H-Rehema



I-Rehemax

A Turing test: what is real and what is synthetic?



L-real-synth

A Turing test: what is real and what is synthetic?

Experiment	# subjects	% correct	t	p<
Single pres.	22	54.3%	1.243	0.3
Fast single pres.	21	52.1%	0.619	0.5
Double pres.	22	46.6%	-0.75	0.5

Table 1: Levels of correct identification of real and synthetic sequences. t represents the value from a standard t-test with significance level of p<.

Turing test as a definition of intelligence







A Turing Test for Vision

- Vision is <u>more</u> than categorization or identification, it is more than the <u>what</u> question
- Vision is even more than the what is where question
- Vision is it is image understanding/inference/parsing
- A Turing test for vision: our visual system can "answer" almost any of an almost infinite number of questions about an image or video
- ...thus ability to synthesize visual programs







The problem is that none of the systems is able to pass a full Turing test

Overview of overview

- Context for this course: a golden age for new AI and the key role of Machine Learning
- Success stories from past research in Machine Learning: examples of engineering applications
- Statistical Learning Theory
- A new cycle of basic research on learning: computer science and neuroscience, learning and the brain
- A Center for Brains, Minds and Machines

...and the level of the software....

- Human Brain ٠
 - 10¹⁰-10¹¹ neurons (~1 million flies)
 - 10¹⁴- 10¹⁵ synapses

MTP MT

V4

TF



each emisphere)

~15 10⁶ neurons in AIT

Saturday, February 4, 2012

V2

V3

V1

Learning in visual cortex



Learning in visual cortex: what is where

Unconstrained visual recognition is a difficult problem (e.g., "is there an animal in the image?")









Saturday, February 4, 2012







Saturday, February 4, 2012





...predicts and is consistent with neural data...

- V1:
 - Simple and complex cells tuning (Schiller et al 1976; Hubel & Wiesel 1965; Devalois et al 1982)
 - MAX operation in subset of complex cells (Lampl et al 2004)
- V4:
 - Tuning for two-bar stimuli (Reynolds Chelazzi & Desimone 1999)
 - MAX operation (Gawne et al 2002)
 - Two-spot interaction (Freiwald et al 2005)
 - Tuning for boundary conformation (Pasupathy & Connor 2001, Cadieu et al., 2007)
 - Tuning for Cartesian and non-Cartesian gratings (Gallant et al 1996)
 - IT:
 - Tuning and invariance properties (Logothetis et al 1995)
 - Differential role of IT and PFC in categorization (Freedman et al 2001, 2002, 2003)
 - Read out data (Hung Kreiman Poggio & DiCarlo 2005)
 - Pseudo-average effect in IT (Zoccolan Cox & DiCarlo 2005; Zoccolan Kouh Poggio & DiCarlo 2007)
 - Human:
 - Rapid categorization (Serre Oliva Poggio 2007)
 - Face processing (fMRI + psychophysics) (Riesenhuber et al 2004; Jiang et al 2006)

(Serre Kouh Cadieu Knoblich Kreiman & Poggio 2005)

Neuroscience to good computer vision



Models of the <u>ventral stream</u> in cortex perform well compared to engineered computer vision systems (in 2006) on several databases

Bileschi, Wolf, Serre, Poggio, 2007

Neuroscience to good computer vision



Models of the <u>ventral stream</u> in cortex perform well compared to engineered computer vision systems (in 2006) on several databases



Bileschi, Wolf, Serre, Poggio, 2007

Neuroscience to good computer vision



Models of the <u>ventral stream</u> in cortex perform well compared to engineered computer vision systems (in 2006) on several databases



Bileschi, Wolf, Serre, Poggio, 2007





Models are not enough: theory is needed: what is the secret of cortex?

From computational goal predicting architecture cell properties in different areas higher visual modules (face patches..)

Theory predicts

from the computational goal of cortex

architecture

function

tuning of neurons
Predicting development and shape of receptive fields in V1



Saturday, February 4, 2012



Saturday, February 4, 2012

Theory states

that architecture and properties of neurons

reflect the symmetry properties -- eg group properties--

of the physical world

Saturday, February 4, 2012

Overview of overview

- Context for this course: a golden age for new AI and the key role of Machine Learning
- Success stories from past research in Machine Learning: examples of engineering applications
- Statistical Learning Theory
- A new cycle of basic research on learning: computer science and neuroscience, learning and the brain
- A Center for Brains, Minds and Machines

The new golden age: trying to understand the brain and replicate intelligence

To understand human intelligence and to replicate it in machines we need a new push in basic research integrating neuroscience, cognitive science and AI at the different levels of computation, circuits/algorithms and biophysics



The new golden age: trying (again) to understand and replicate Intelligence

- The *first* and last *attempt* in history was ~ fifty years ago -- at the beginning of Artificial Intelligence (Dartmouth workshop, 1956)
- It is time to try again because
 - we have seen in the last decade and we are going to see in the next 5 years several *intelligent apps* from the first wave of AI+ML research: search + vision + speech + language + Go...
 - ...but these are not intelligent machines and this is not enough to understand intelligence...
 - ...we need to integrate computation with neuroscience and cognition for the next jump in understanding



, the next wave of research on Intelligence...

Thus

The new golden age: trying (again) to understand and replicate Intelligence

- there is much more to be done with these learning methods + theory that really work in order to develop very useful applications with performance close or better than humans in restricted domains: search (vision, audio, text), object recognition, scene analysis, language, games, finance...
- but I am <u>also</u> interested in trying to develop a new approach to intelligence+learning integrating computation with neuroscience and cognition for the next jump in understanding the brain and the mind



MIT Intelligence Initiative

, the next wave of research on Intelligence...

Thus