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Bayesian Theory

Prior distribution over H

Given a sample S compute a posterior distribution:

$$\Pr[h|S] = \frac{\Pr[S|h]\Pr[h]}{\Pr[S]}$$

Maximum Likelihood (ML) Pr[S|h]Maximum A Posteriori (MAP) Pr[h|S]Bayesian Predictor $\Sigma h(x) Pr[h|S]$.

Some Issues in Machine Learning

- What algorithms can approximate functions well, and when?
- How does number of training examples influence accuracy?
- How does complexity of hypothesis representation impact it?
- How does noisy data influence accuracy?

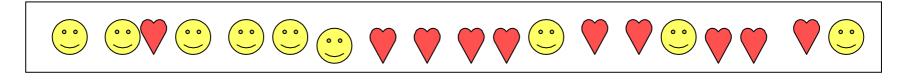
More Issues in Machine Learning

What are the theoretical limits of learnability?

- How can prior knowledge of learner help?
- What clues can we get from biological learning systems?
- How can systems alter their own representations?

Complexity vs. Generalization

- Hypothesis complexity versus observed error.
- More complex hypothesis have lower observed error on the training set,
- Might have higher true error (on test set).





Criteria for Model Selection

Minimum Description Length (MDL)

$$\varepsilon'(h)$$
 + |code length of h|

Structural Risk Minimization:

$$\varepsilon'(h) + \{ \log |H| / m \}^{\frac{1}{2}}$$
 m # of training samples

- Differ in assumptions about a priori Likelihood of h
- AIC and BIC are two other theory-based model selection methods

Weak Learning

Small class of predicates H

Weak Learning:

Assume that for *any* distribution *D*, there is some predicate *heH* that predicts better than 1/2+e.

Multiple Weak Learning



Strong Learning

Boosting Algorithms

Functions: Weighted majority of the predicates.

Methodology:

Change the distribution to target "hard" examples.

Weight of an example is exponential in the number of incorrect classifications.

Good experimental results and efficient algorithms.

THANK YOU