

Spam image by Qwertyxp2000 from https://commons.wikimedia.org/wiki/File:Spam_can.png

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- Empirical Risk Minimization:
 - Pick $\hat{f} \in \mathcal{F}$ with smallest nr. of mistakes on \mathcal{T}

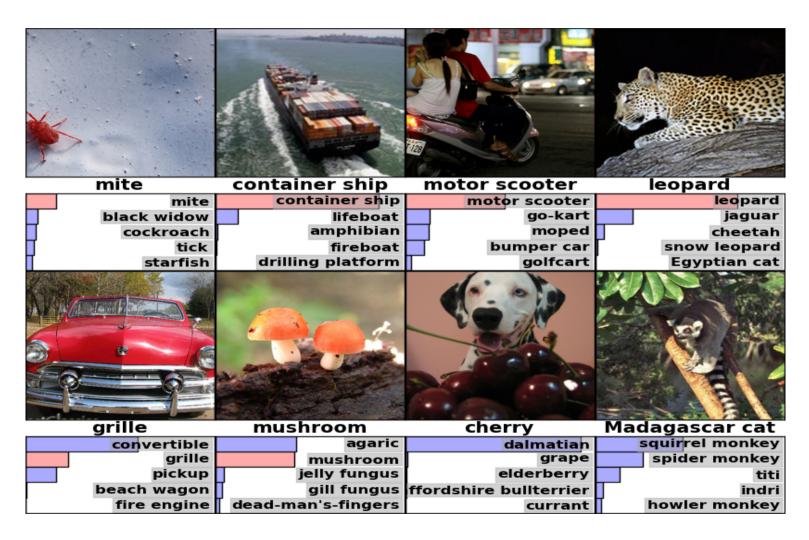
Handwritten Digit Classification

 Y_i : 0, 1, 2, ..., 9

 X_i : picture of one digit = $k \times k$ matrix of grey-values

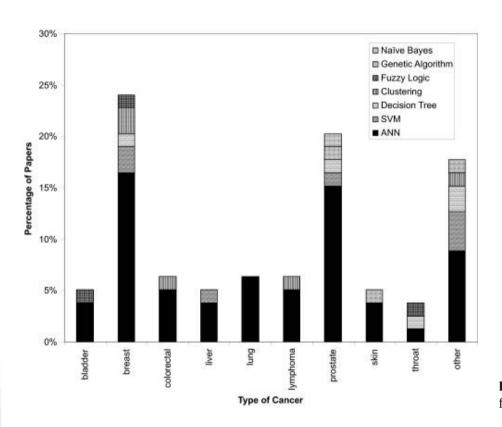
- Nearest neighbour:
 - measure distance of new picture to all pictures in $\ensuremath{\mathcal{T}}$
 - choose same class as closest picture

General Image Classification



Krizhevsky, Sutskever, Hinton, ImageNet Classification with Deep Convolutional Neural Networks, NIPS 2012

Applications in Cancer Research



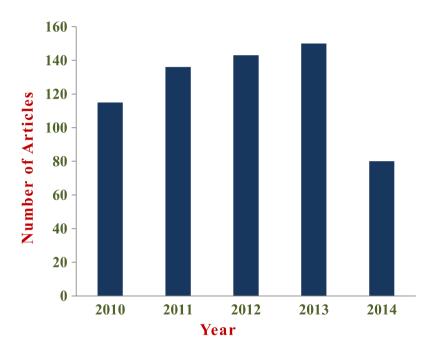


Fig. 7. Distribution of published studies, within the last 5 years, that employ ML techniques for cancer prediction.

Cruz, Wishart, Applications of Machine Learning in Cancer Prediction and Prognosis, Cancer Informatics, 2:59-77, 2006.

Kourou et al, Machine learning applications in cancer prognosis and prediction, Computational and Structural Biotechnology Journal, 13:8-17, 2015.

Regression: Prostate Cancer

 Goal: predict level of PSA (prostate specific antigen) for men with prostate cancer

 Y_i : log psa

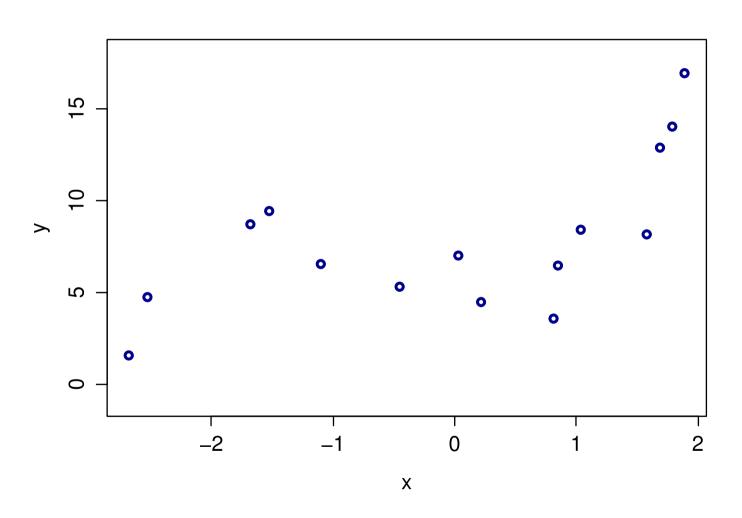
 X_i : 97 clinical measures, including:

- log cancer volume
- log prostate weight
- Gleason score

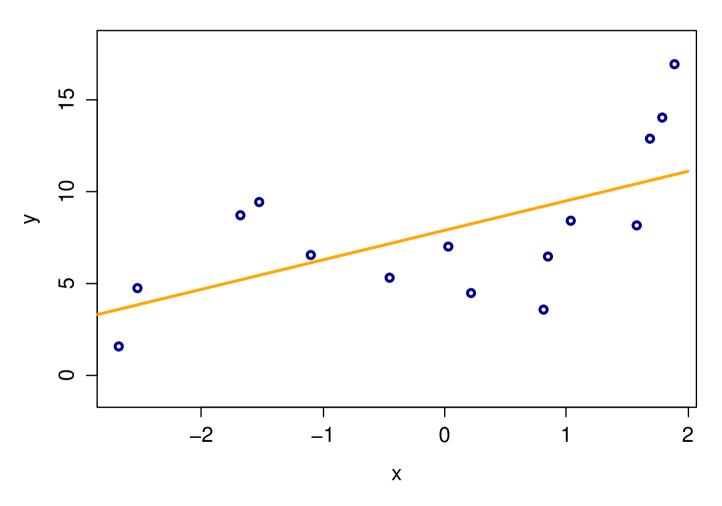
See book for more details

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Some Data

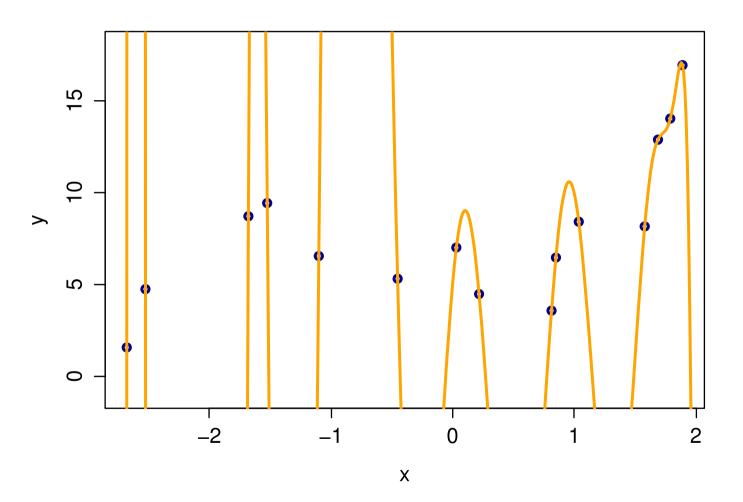


1-st Degree Polynomial



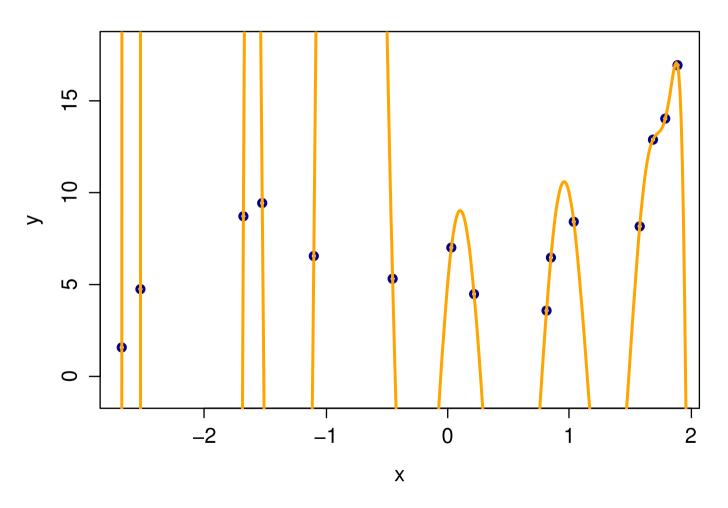
Underfitting: too few parameters

14-th Degree Polynomial: Perfect Fit on this Data



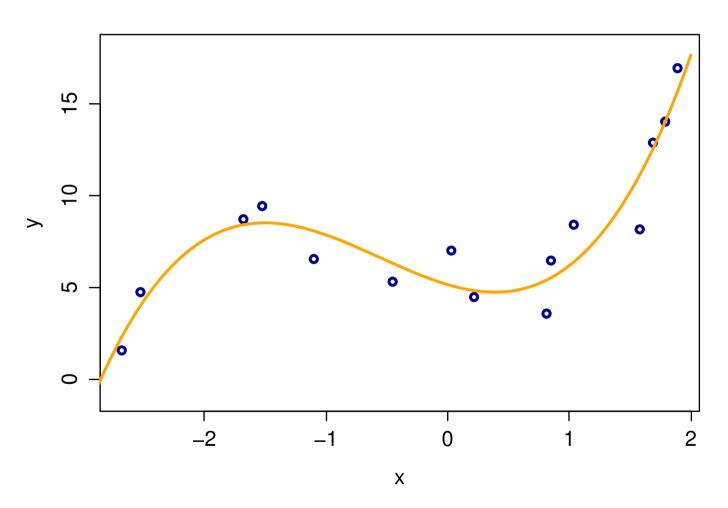
Smaller error on the data, so must be better, right?

14-th Degree Polynomial: Perfect Fit on this Data



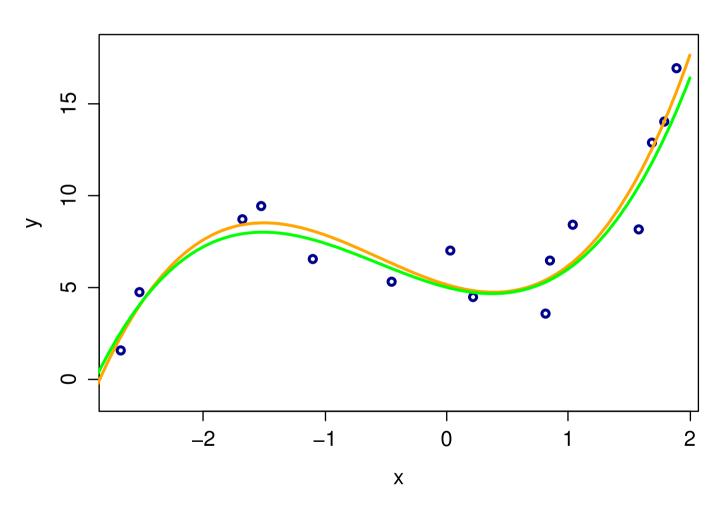
Overfitting: too many parameters!

3-rd Degree Polynomial



Intermediate nr. of parameters

3-rd Degree Polynomial



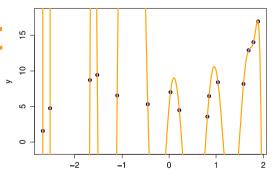
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Why Take This Course?

- Many machine learning methods available as software packages
- Try many different packages with many different parameter settings, and select the one that gets the smallest error on your data

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- Try many different packages with many different parameter settings, and select the one that gets the smallest error on your data
- Congratulations, you have overfit your data and your method predicts poorly on new data¹



 This course: understand methods and their parameters, learn proper techniques to select parameters

1. You may also have **underfit** your data, e.g. because you did not construct more features