

# MIT Iddo Drori, Fall 2020



#### **Course Overview: Lecture Topics**





#### # of Papers in 2020 (so far)



**Number of Papers** 



Massachusetts Institute of Technology



Data Source: IBM Science Summarizer



# Motivation



#### Human Brain Connectome

- 100 Billion neurons (1 Billion neurons in cat brain)
- 100 Trillion connections: each neuron connects to 5k-200k
- 10k different types of neurons
- 1k new neurons per day our entire life



Image Source: Wikipedia



#### **Transformer Parameters**



 3 orders of magnitude less parameters than number of connections in human brain



#### Number of Connections or Parameters



• Transformers have 3 orders of magnitude less parameters than number of connections in human brain



#### Super-Human ML Systems: AlphaX

- AlphaZero: board games
- AlphaStar: multiplayer online games
- AlphaFold: protein structure prediction
- AlphaD3M: automated machine learning
- AlphaStock: stock trading
- ..
- AlphaDogfight: fighter pilot



#### DARPA Programs

- Self driving grand challenge 2 decades ago: competitive. Recent collaborative efforts
- Data-Driven Discovery of Models (D3M): AutoML
- Learning with Less Labels (LwLL): few shot learning
- Lifelong Learning Machines (L2M): online learning
- Machine Common Sense (MCS)

Automated machine learning, few shot learning, online learning, learn to read, natural language understanding



# **Meta Learning Definitions**



#### Definitions

- Supervised learning
- Transfer learning
- Meta learning
- Automated machine learning

- Adaptation
- Multi-task learning
- Few-shot learning
- Online learning



#### Observation

- Input **x**<sub>dx1</sub>
- Function **f**
- Output y<sub>1x1</sub>





#### Observation

- Input **x**<sub>dx1</sub>
- Function **f**
- Output y<sub>1x1</sub>





#### Observations

- Input X<sub>dxm</sub>
- Function **f**
- Output **y**<sub>mx1</sub>



y = f(X)



















#### **Transfer Learning**



Source: Deep Learning course 2017, Iddo Drori



#### **Transfer Learning** new data transfer learning base data learning algorithm predictor algorithm predictor



# **Transfer Learning** D' D (X,y) ť g' g f^



















#### Machine Learning System

- Predictor is part of a machine learning system
- Built from data science / machine learning primitives
- Machine learning primitive = {PCA, SVM, NN,...}
- Example machine learning pipeline:





#### **Machine Learning Pipeline**





#### **Automated Machine Learning**





#### Automated Machine Learning (AutoML)





#### Learning to Learn

• Machine Learning: learn parameters of *M* 

• Learning to learn: learn *M* and parameters

where M is a classifier or machine learning pipeline or machine learning algorithm or reinforcement learning method, ect.



#### Adaptation (Unsupervised Transfer Learning)





#### **Multi-Task Learning**





#### **Zero-Shot Learning**





#### **Online Learning (Sequential, Lifelong learning)**





# Applications



## Applications

- Automated machine learning
- Computer vision: learning from small data, ..
- Robotics: learning from a few examples, ..
- Information retrieval: adaptation between domains
- Natural language processing
- Cross-lingual generalization
- Machine translation
- Mobile data analysis
- Discovering physics formulas
- Education, answering and generating math questions
- Learning to learn courses
- Learning to code
- Combinatorial optimization
- Autonomous vehicle



#### DARPA Data Driven Discovery of Models (D3M)

- AutoML goal: solve any task on any dataset specified by a user.
- Broad set of computational primitives as building blocks.
- Automatic systems for machine learning, synthesize pipeline and hyperparameters to solve a previously unknown data and problem.
- Human in the loop: user interface that enables users to interact with and improve the automatically generated results.
- Pipelines: pre-processing, feature extraction, feature selection, estimation, post-processing, evaluation



#### Human Example





#### Learning to Code

Background

• Human performance similar to sports..

• Machines will be in a league of their own.

• Code machines to learn to code.



# **Bayesian Inference**



#### Probability

- Observed data x, latent variables z
- Inference about hidden variables given by posterior conditional distribution p(z|x)

$$p(z, x) = p(z|x)p(x) = p(x|z)p(z) = p(x, z)$$

• Extending likelihood p(x|z) times prior p(z) to multiple layers

$$p(x|z_1)p(z_1|z_2)\cdots p(z_{l-1}|z_l)p(z_l)$$

• Bayes rule

$$p(z|x) = \frac{p(x|z)p(z)}{p(x)}$$



#### Probability

• High dimensional intractable integral over exponential number of terms for z:

$$p(x) = \int p(x|z)p(z)dz$$



### **Uninformative Beta prior**



Animation Source: Stata



### **Informative Beta prior distribution**





# Binomial likelihood and Beta prior

#### $p(\theta) \quad p(y|\theta)$





### Update belief based on result of experiment

Posterior  $\propto$  Prior x Likelihood  $p(\theta|y) \propto p(\theta)p(y|\theta)$ 



Animation Source: Stata



#### Update belief based on result of experiment

 $p(\theta|y) = Beta(\alpha, \beta) x Binomial(n, \theta) = Beta(y + \alpha, n - y + \beta)$ 



Beta distribution is a **conjugate** prior for binomial likelihood function since **posterior distribution belongs to same family as prior distribution** 

Animation Source: Stata



## Posterior for Beta(1,1) prior



 $p(\theta|y) = Beta(\alpha, \beta) x Binomial(n, \theta) = Beta(y + \alpha, n - y + \beta)$ 



#### Effect of more informative prior distribution on posterior distribution





#### Effect of larger sample size on posterior distribution





## Example





### Example

- Set prior to previous posterior
- Recompute





# MIT Iddo Drori, Fall 2020