# **Machine Learning**

Instance-based learning

# **Nearest Neighbor Classifier**

 Example of instance-based (a.k.a case-based) learning

- The basic idea:
  - 1. Get some example set of cases with known outputs e.g diagnoses of infectious diseases by experts
  - 2. When you see a new case, assign its output to be the same as the most similar known case.

Your symptoms most resemble Mr X.

Mr X had the flu.

Ergo you have the flu.

# **General Learning Task**

There is a set of possible examples  $X=\{\vec{x}_i\}$ 

Each example is an n-tuple of attribute values

$$\vec{x}_1 = \langle a_1, ..., a_k \rangle$$

There is a target function that maps X onto some set Y

$$f: X \to Y$$

The DATA is a set of duples <example, target function values>

$$D = \{ \langle \vec{x}_1, f(\vec{x}_1) \rangle, \dots \langle \vec{x}_m, f(\vec{x}_m) \rangle \}$$

Find a hypothesis h such that...

$$\forall \vec{x}, h(\vec{x}) \approx f(\vec{x})$$

## **Nearest neighbor!**

Task: Given some set of training data...

$$D = \{ \langle \vec{x}_1, f(\vec{x}_1) \rangle, \dots \langle \vec{x}_m, f(\vec{x}_m) \rangle \}$$

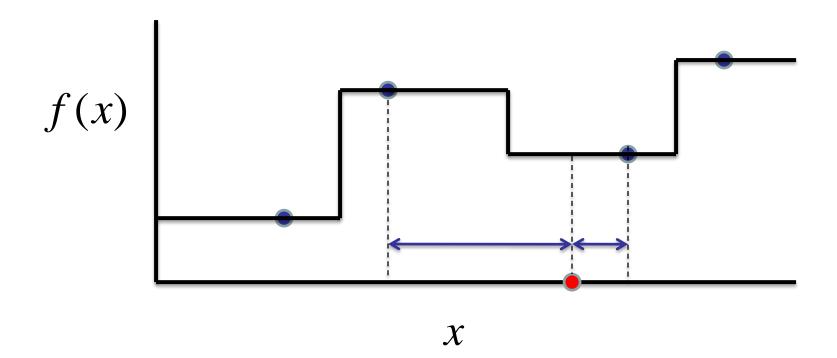
...and query point 
$$\vec{x}_q$$
, predict  $f(\vec{x}_q)$  distance function

- 1. Find the nearest member of data set to the query  $\vec{x}_{nn} = \arg\min_{x \in D} (\vec{d}(\vec{x}, \vec{x}_q))$
- Assign the nearest neighbor's output to the query

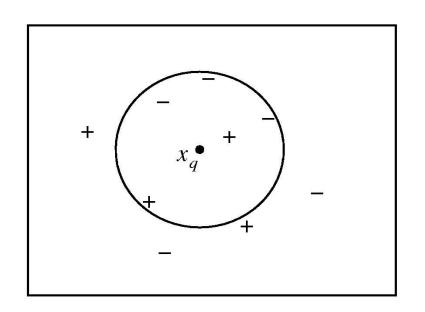
$$h(\vec{x}_q) = f(\vec{x}_{nn})$$
Our hypothesis

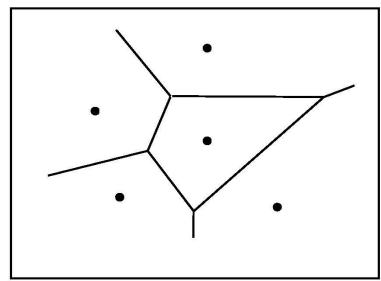
# A Single-attribute Example

- Find closest point.  $\vec{x}_{nn} = \arg\min(d(\vec{x}, \vec{x}_q))$
- Give query its value  $h(\vec{x}_q) = f(\vec{x}_{nn})$



#### Voronoi Diagram





S: Training set

#### Voronoi cell of $x \in S$ :

All points closer to  $\mathbf{x}$  than to any other instance in S

#### Region of class C:

Union of Voronoi cells of instances of C in S

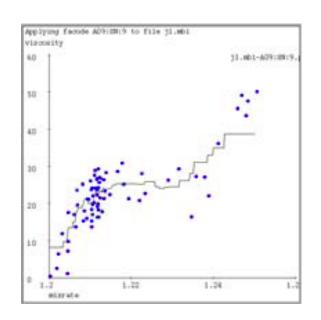
#### What makes an instance-based learner?

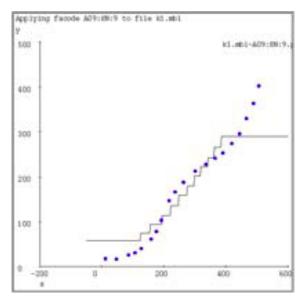
- A distance measure
   Nearest neighbor: typically Euclidean
- Number of neighbors to consider
   Nearest neighbor: One
- A weighting function (optional)
   Nearest neighbor: unused (equal weights)
- How to fit with the neighbors
   Nearest neighbor: Same output as nearest neighbor

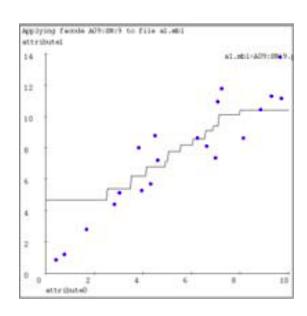
### K-nearest neighbor

- A distance measure
   Typically Euclidean
- Number of neighbors to consider
- A weighting function (optional)
   Unused (i.e. equal weights)
- How to fit with the neighbors
   Vote using K nearest neighbors (or take average, for regression)

## **Examples of KNN where K=9**







Reasonable job Did smooth noise

Screws up on the ends

OK, but problem on the ends again.

# **Computational Complexity**

 How does training time and testing time complexity compare between decision trees and nearest-neighbor?

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|Think
Start

End

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How does training time and testing time complexity compare between decision trees and nearest-neighbor?

# Share

#### **Pros and Cons**

### Advantages

- Fast training (a "lazy" method)
- Learn complex functions easily
- Don't lose information

### Disadvantages

- Slow at query time
- Lots of storage
- Can be fooled by irrelevant, redundant attributes

#### **Irrelevant Attributes**

- The Curse of Dimensionality
  - Low-dimensional intuitions don't extend to high dim
  - Nearest Neighbor can be misled when X high-dim
    - And lots of dims are irrelevant

#### Example:

- Uniform distribution on hypercube
- Sphere approximation of cube
  - Exercise: prove that the maximal intersection of hypersphere of volume 1 and hypercube of volume 1 goes to zero as dim increases
    - (if it's true)

What can we do to combat the curse of dimensionality in nearest neighbor?

| Think Start

| End

What can we do to combat the curse of dimensionality in nearest neighbor?

Pair Start

। End

What can we do to combat the curse of dimensionality in nearest neighbor?

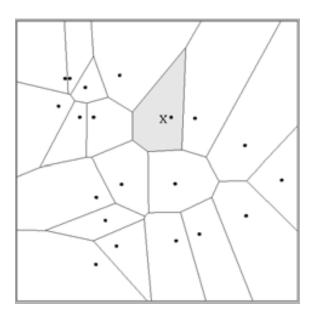
# Share

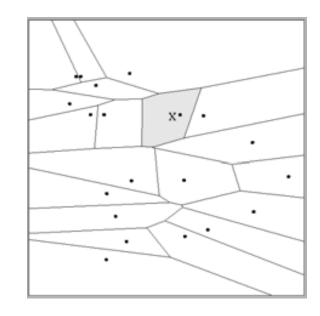
#### **Feature Selection**

- Pre-selection
  - Identify a good set of R features
  - By e.g. information gain (as in decision trees)
- Alternative approach: Wrapping
  - Starting with zero features, iterate:
    - greedily add a new feature based on NN performance

# Weighting dimensions

- Suppose data points are two-dimensional
- Different dimensional weightings affect region shapes





$$d(x, y) = (x_1 - y_1)^2 + (x_2 - y_2)^2 \quad d(x, y) = (x_1 - y_1)^2 + (3x_2 - 3y_2)^2$$

$$d(x, y) = (x_1 - y_1)^2 + (3x_2 - 3y_2)^2$$

# **Computational Cost?**

- Optimized distance computations
  - Use cheap approximation to weed out most instances
  - Compute expensive measure on remainder
- Edited k-NN
  - For each x
    - If x correctly classified by  $D \{x\}$ , remove x from D

# **Avoiding overfitting**

- Choose k in k-nearest neighbor by
  - Cross validation
- Form prototypes
- Remove noisy instances

### Kernel Regression

- A distance measure: Scaled Euclidean
- Number of neighbors to consider: All of them
- A weighting function (optional)

$$w_i = \exp\left(\frac{-d(x_i, x_q)^2}{K_W^2}\right)$$

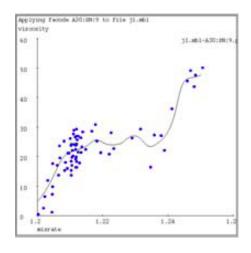
 $w_i = \exp\left(\frac{-d(x_i,x_q)^2}{K_W^2}\right) \begin{array}{l} \textit{Nearby points to the query are weighted strongly, far points weakly. The $K_w$ parameter is the Kernel Width.} \\ \end{array}$ 

How to fit with the neighbors

$$h(x_q) = \frac{\sum_{i} w_i \cdot f(x_i)}{\sum_{i} w_i}$$
 A weighted average

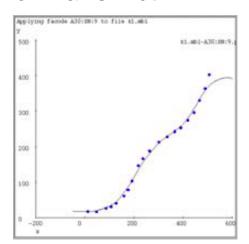
# Kernel-weighted Regression

Kernel Weight = 1/32 of X-axis width



A better fit than KNN?

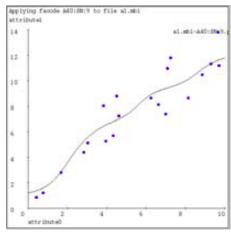
Kernel Weight = 1/32 of X-axis width



Definitely better than KNN! Catch: Had to play with kernel width to get

This result

Kernel Weight = 1/16 of X-axis width



Nice and smooth, but are the bumps justified, or is this overfitting?

#### **Discussion**

 "Simply put, machine learning is the part of artificial intelligence that actually works."

http://www.forbes.com/sites/anthonykosner/2013/12/29/why-is-machine-learning-cs-229-the-most-popular-course-at-stanford/

 "This is a world where massive amounts of data and applied mathematics replace every other tool that might be brought to bear. Out with every theory of human behavior, from linguistics to sociology. Forget taxonomy, ontology, and psychology..."

http://www.wired.com/images/press/pdf/petaage.pdf

Agree or Disagree?

# Reading

• Elements of Statistical Learning (2.3, 13.3)