Lecture 1 – Introduction, Learning From Data



DSC 40A, Fall 2022 @ UC San Diego Mahdi Soleymani, with help from many others

Agenda

- 1. Who are we?
- 2. What is this course about?
- 3. How will this course run?
- 4. How do we turn the problem of learning from data into a math problem?

Who are we?

Instructor:

- Mahdi Soleymani
- ▶ Ph.D. in ECE, University of Michigan Ann Arbor.
- Research: Coding/information theory and machine learning
- Postdoctoral Scholar and Lecturer at HDSI.
- Email: msoleymani@ucsd.edu

Course staff:

- ▶ 1 TA, who will teach discussion and help run the class.
 - Pushkar Bhuse, a MS student in CSE.
- 8 tutors, who will hold OH, grade assignments, and help run the class.
 - Aryaman Sinha, Jessica Song, Karthikeya Manchala, Shiv Sakthivel, Vivian Lin, Weiyue Li, Yujia Wang, Yuxin Guo.
 - All undergrads who took DSC 40A before and did well.
- Read about them at dsc40a.com/staff.

What is this course about?





strain Ltd and QPI&F @ Copyright Avocados Australia Ltd. Photos supplied by Plant & Food Research (Hass) and QPI&F (Shepard)

How do we teach a computer to read handwritten text?

How do we predict a future data scientist's salary?

...by **learning** from data.

How do we learn from data?



The fundamental approach:

- 1. Turn learning from data into a math problem.
- 2. Solve that problem.

Course overview

Part 1: Learning from Data (Week 0-5)

- Summary statistics and loss functions; mean absolute error and mean squared error.
- Linear regression (incl. linear algebra).
- Clustering.

Part 2: Probability (Week 6-10)

- Set theory and combinatorics; probability fundamentals.
- Conditional probability and independence.
- ▶ Naïve Bayes (mix of both parts of the class).

Learning objectives

After this quarter, you'll...

- understand the basic principles underlying the mainstream machine learning and data science algorithms.
- be better prepared for the math in upper division: vector calculus, linear algebra, and probability.
- be able to tackle the problems mentioned at the beginning.

Theoretical Foundations of Data Science

How will this course run?

Technology

- The course website, dsc40a.com, is where all content (lectures, readings, homeworks, discussions) will be posted. It also contains a calendar of office hours (with Zoom links).
- Campuswire is where all announcements will be sent, and where all student-staff and student-student communication will occur. Ask questions here!
- Gradescope is where all assignments are submitted and all grades live.
- Zoom will be used for virtual office hours and discussion.

Lectures

- M/W/F 4:00-4:50PM, Pepper Canyon Hall (PCYNH). No attendance required; recordings posted.
- Content in the first few weeks will closely follow readings.
- Lecture slides will be posted before class.
- I'll write definitions, proofs, etc. on the slides.

Discussion

Discussion: Monday 5:00-5:50 and 6:00-6:50.

- Come to work on problems in small groups ("groupwork") of 2-4.
- Attendance is highly recommended but not required, however you **must** work on the groupwork problems in a group (whether that's in discussion or on your own time).
- Groupwork problems must be submitted to Gradescope by Monday at 11:59pm.
 - Only one group member should submit; they should add the rest of the group to the assignment on Gradescope.

Assessments and exams

- Homeworks: Released weekly, and usually due Friday at 2:00pm on Gradescope. Worth 40% of your grade.
- Groupworks: Due Monday at 11:59pm. Worth 10% of your grade.
- Midterm Exam: TBD, In-person. Worth 20% of your grade.*
- Final Exam: In-person 12/03, 7 PM-9:59PM. Worth 30% of your grade.*

Leniency

We have some leniency built into our grading scheme:

- Slip days: 5. Can only be used on homework. Can only use one per homework.
- Drops: We will drop your lowest homework and groupwork.

Support

- Office Hours (starting next week): held throughout the week, but concentrated near deadlines. Calendar on course website will be updated with times by the weekend.
 - Some staff OH are remote via Zoom. See Calendar for Zoom links. Others are in-person in the CSE Basement. Put yourself on the queue at autograder.ucsd.edu ("The Autograder").
- **Campuswire**: Use it! We're here to help you.
 - Do not post answers.
 - Do not DM TA and tutors.

How do we turn the problem of learning from data into a math problem?

How do we predict a future data scientist's salary?

Learning from data

Idea: ask a few data scientists about their salary.
StackOverflow does this annually.

Five random responses:

90,000 94,000 96,000 120,000 160,000

Discussion Question

Given this data, how might you predict your future salary?

Some common approaches

The mean:

- $\frac{1}{5} \times (90,000 + 94,000 + 96,000 + 120,000 + 160,000)$ = 112,000
- The median:

Which is better? Are these good ways of predicting future salary?

Quantifying the goodness/badness of a prediction

- We want a metric that tells us if a prediction is good or bad.
- One idea: compute the absolute error, which is the distance from our prediction to the right answer.

absolute error = |(actual future salary) - prediction|

- Then, our goal becomes to find the prediction with the smallest possible absolute error.
- There's a problem with this:

What is good/bad, intuitively?

The data:

90,000 94,000 96,000 120,000 160,000

Consider these hypotheses:

$$h_1 = 150,000$$
 $h_2 = 115,000$

Discussion Question

Which do you think is better, h_1 or h_2 ? Why?

Quantifying our intuition

- Intuitively, a good prediction is close to the data.
- Suppose we predicted a future salary of h₁ = 150,000 before collecting data.

salary	absolute error of h_1
90,000	60,000
94,000	56,000
96,000	54,000
120,000	30,000
160,000	10,000
	sum of absolute errors: 210,000

mean absolute error: 42,000

Quantifying our intuition

Now suppose we had predicted h_2 = 115,000.

salary	absolute error of h_2
90,000	25,000
94,000	21,000
96,000	19,000
120,000	5,000
160,000	45,000
	sum of absolute errors: 115,000

mean absolute error: 23,000

Mean absolute error (MAE)

Mean absolute error on data:

 $h_1: 42,000$ $h_2: 23,000$

- Conclusion: h_2 is the better prediction.
- In general: pick prediction with the smaller mean absolute error.