## 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?





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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.

Writing proofs, definitions, etc.

# 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: We don't know the actual future salary! We didn't need predictions if we knew!

# What is good/bad, intuitively?

The data:

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

Consider these hypotheses:



**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 h<sub>1</sub> = 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.