



## Artificial Intelligence. Decision Tasks. Learning.

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# Artificial Intelligence



# Artificial Intelligence — In a Broad Sense

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Studies of *intelligence in general*:

- How do we *perceive* the world?
- How do we *understand* the world?
- How do we *reason* about the world?
- How do we *predict* the consequences of our actions?
- How do we act to *influence* the world?

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**Artificial Intelligence (AI)** not only wants to understand the “intelligence”, but also wants to

- create an intelligent entity (agent, robot)
- imitating or improving
- the human behavior and effects in the outer world, and/or
- the inner human mind processes and reasoning.

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- imitating or improving
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- the inner human mind processes and reasoning.

Robot vs. agent:

- very often interchangeable terms describing systems with varying degrees of autonomy able to predict the state of the world and effects of their own actions. Sometimes, however:
- **agent**: the software responsible for the “intelligence”
- **robot**: the hardware, often used as substitute for humans in dangerous situations, in poorly accessible places, or for routine repeating actions

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The science of making machines

- **think like people?** Not AI anymore, mix of cognitive science and computational neuroscience.

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- **think rationally?** Requires correct thought process. Builds on philosophy and logic: how shall you think in order not to make a mistake? Our limited ability to express the logical deduction.

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- **act rationally.** Care only about what they do and if they achieve their goals optimally. Goals are described in terms of the utility of the outcomes. *Maximize the expected utility of the outcomes of their decisions.*

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Good decisions:

- Take into account similar situations that happened in the past. **Machine learning.**
- Simulations using a model of the world. Be aware of the consequences of your actions and plan ahead. **Inference, planning.**

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# Science Disciplines Important for AI

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## Knowledge representation:

- how to store the model of the world, the relations between the entities in the world, the rules that are valid in the world, ...

## Automated reasoning:

- how to infer some conclusions from what is known or answer some questions

## Planning:

- how to find an action sequence that puts the world in the desired state

## Pattern recognition:

- how to decide about the state of the world based on observations

## Machine learning:

- how to create/adapt the model of the world using new observations

## Multiagent systems:

- how to coordinate and cooperate in a group of agents to reach the desired goal

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## Natural language processing:

- how to understand what people say and how to say something to them

## Computer vision:

- how to understand the observed scene, what is going on in a sequence of pictures

## Robotics:

- how to move, how to manipulate with objects, how to localize and navigate

...



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## Summary

1. Bayesian and non-Bayesian decision tasks. Empirical learning.
2. Linear methods for classification and regression.
3. Non-linear model. Overfitting.
4. Nearest neighbors. Kernels, SVM. Decision trees.
5. Bagging. Boosting. Random forests.
6. Neural networks. Error backpropagation.
7. Deep learning. Convolutional and recurrent NNs.
8. Probabilistic graphical models. Bayesian networks.
9. Hidden Markov models.
10. Expectation-Maximization algorithm.
11. Constraint satisfaction problems.
12. Planning. Representations and methods.
13. Scheduling. Local search.



# Decision Tasks and Decision Making



# Observations and States

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An **object (or situation)** of interest is described by two (sets of) parameters:

- $x \in X$  which is *observable*, called **observation**, or evidence, measurement, feature vector, etc.
- $k \in K$  which is *unobservable (hidden)*, called **hidden state**, state of nature, class, etc.

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For a certain observation  $x$  (and unknown, but present  $k$ ), we would like to make a **decision**  $d \in D$ , where  $D$  is the set of possible decisions.

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Examples:

- Radar detection of an aircraft:
  - Observation  $x$ : a particular observed radar reflection.
  - Hidden state  $k$ : the (unknown) truth whether the reflection belongs to an aircraft or not.
  - Decision  $d$ : an estimate, guess, or prediction of the true hidden state.
- Patient diagnosis:
  - Observation  $x$ : a set of diagnostic measurements – body temperature, blood tests, subjective description of feelings, etc.
  - Hidden state  $k$ : the (unknown) disease the patient suffers from.
  - Decision  $d$ : the kind of treatment that is to be prescribed to the patient. Ideally, something suitable to her disease.

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The *observation* is almost always *noisy*, *incomplete*, or *corrupted*, i.e. contains various forms of **uncertainty**.



# Decision Strategy Design

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A general goal:

- Using an **observation**  $x \in X$  of an object of interest (with a **hidden state**  $k \in K$ ),
- we should find/design a **decision strategy**  $q : X \rightarrow D$
- which would be **optimal** with respect to certain criterion,
- taking into account the **uncertainty** of the observation.

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**Bayesian decision theory** requires

- complete statistical information about the object of interest in the form of the joint probability distribution  $p_{XK}(x, k)$ , and
- a suitable penalty/utility function  $W : K \times D \rightarrow \mathcal{R}$ .

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**Non-Bayesian decision theory** studies decision tasks for which some of the above information is not available.

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# Definitions of concepts

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An **object** of interest is characterized by the following parameters:

- **observation**  $x \in X$  (vector of numbers, graph, picture, sound, ECG, ...), and
- **hidden state**  $k \in K$ .
- $k$  is often viewed as the object **class**, but it may be something different, e.g. when we seek for the location  $k$  of an object based on the picture  $x$  taken by a camera.

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**Joint probability distribution**  $p_{XK} : X \times K \rightarrow \langle 0, 1 \rangle$

- $p_{XK}(x, k)$  is the joint probability that the object is in the state  $k$  and we observe  $x$ .
- $p_{XK}(x, k) = p_{X|K}(x|k) \cdot p_K(k)$

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**Decision strategy** (or function or rule)  $q : X \rightarrow D$

- $D$  is a set of possible decisions. (Very often  $D = K$ .)
- $q$  is a function that assigns a decision  $d = q(x), d \in D$ , to each  $x \in X$ .
- $Q$  is a set of all possible decision strategies  $q, q \in Q$ .

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**Penalty function** (or loss function)  $W : K \times D \rightarrow \mathcal{R}$  (real numbers)

- $W(k, d)$  is a penalty for decision  $d$  if the object is in state  $k$ .

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**Risk**  $R : Q \rightarrow \mathcal{R}$

- the criterion used to evaluate a decision strategy  $q$  in Bayesian tasks;
- the mathematical expectation of the penalty which must be paid when using the strategy  $q$ .

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# Notes on decision tasks

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In the following, we consider decision tasks where

- the decisions do not influence the state of nature (unlike *game theory* or *control theory*).
- a single decision is made, issues of time are ignored in the model (unlike *control theory*, where decisions are typically taken continuously in real time).
- the costs of obtaining the observations are not modelled (unlike *sequential decision theory*).

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- the costs of obtaining the observations are not modelled (unlike *sequential decision theory*).

*The hidden parameter  $k$  (state, class)* is considered not observable. Common situations are:

- $k$  can be observed, but at a high cost.
- $k$  is a future state (e.g. price of gold) and will be observed later.

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# Don't get confused by a different notation!

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$X \times K \times D \times W$  used by Schlesinger and Hlaváč [SH12]

- observations  $X$ ,
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- penalty function  $W$ .

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$X \times \Omega \times A \times W$  used by Duda, Hart, and Stork [DHS01]

- observations  $X$ ,
- hidden states/classes  $\Omega$  ( $Y$ ),
- decisions/actions  $A$ ,
- penalty function  $W$ .

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$E \times S \times A \times U$  used by Russel and Norvig [RN10]

- evidence  $E$ ,
- hidden states  $S$ ,
- decisions/actions  $A$ ,
- utility function  $U$ .

[DHS01] Richard O. Duda, Peter E. Hart, and David G. Stork. *Pattern Classification*. Wiley, New York, 2 edition, 2001.

[RN10] Stuart Russell and Peter Norvig. *Artificial Intelligence: A Modern Approach (3rd Edition)*. Prentice Hall, 3 edition, 2010.

[SH12] M. I. Schlesinger and Václav Hlaváč. *Ten Lectures on Statistical and Structural Pattern Recognition (Computational Imaging and Vision)*. Springer, 2002 edition, March 2012.

## Decision task examples

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The description of the concepts is very general—so far we did not specify what the items of the  $X$ ,  $K$ , and  $D$  sets actually are, how they are represented.

Application	Observation (measurement)	Decisions
Coin value in a slot machine	$x \in \mathcal{R}^n$	Value
Cancerous tissue detection	Gene-expression profile, $x \in \mathcal{R}^n$	{yes, no}
Medical diagnostics	Results of medical tests, $x \in \mathcal{R}^n$	Diagnosis
Optical character recognition	2D bitmap, intensity image	Words, numbers
License plate recognition	2D bitmap, grey-level image	Characters, numbers
Fingerprint recognition	2D bitmap, grey-level image	Personal identity
Face detection	2D bitmap	{yes, no}
Speech recognition	$x(t)$	Words
Speaker identification	$x(t)$	Personal identity
Speaker verification	$x(t)$	{yes, no}
EEG, ECG analysis	$x(t)$	Diagnosis
Forfeit detection	Various	{yes, no}





# Two types of pattern recognition

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## 1. Statistical pattern recognition

- Objects are represented as points in a vector space.
- The point (vector)  $x$  contains the individual observations (in a numerical form) as its coordinates.

## 2. Structural pattern recognition

- The object observations contain a structure which is represented and used for recognition.
- A typical example of the representation of a structure is *a grammar*.



# Bayesian Decision Theory



# Bayesian decision task

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Given the sets  $X$ ,  $K$ , and  $D$ , and functions  $p_{XK} : X \times K \rightarrow \langle 0, 1 \rangle$  and  $W : K \times D \rightarrow \mathcal{R}$ , find a strategy  $q : X \rightarrow D$  which minimizes the **Bayesian risk** of the strategy  $q$

$$R(q) = \sum_{x \in X} \sum_{k \in K} p_{XK}(x, k) \cdot W(k, q(x)).$$

The optimal strategy  $q$ , denoted as  $q^*$ , is then called **the Bayesian strategy**.

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- Bayesian dec. task
- Characteristics of  $q^*$
- Two special cases
- Limitations

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# Bayesian decision task

Given the sets  $X$ ,  $K$ , and  $D$ , and functions  $p_{XK} : X \times K \rightarrow \langle 0, 1 \rangle$  and  $W : K \times D \rightarrow \mathcal{R}$ , find a strategy  $q : X \rightarrow D$  which minimizes the **Bayesian risk** of the strategy  $q$

$$R(q) = \sum_{x \in X} \sum_{k \in K} p_{XK}(x, k) \cdot W(k, q(x)).$$

The optimal strategy  $q$ , denoted as  $q^*$ , is then called **the Bayesian strategy**. The Bayesian risk can be expressed as

$$\begin{aligned} R(q) &= \sum_{x \in X} \sum_{k \in K} p_{K|X}(k|x) \cdot p_X(x) \cdot W(k, q(x)) = \\ &= \sum_{x \in X} p_X(x) \sum_{k \in K} p_{K|X}(k|x) \cdot W(k, q(x)) = \\ &= \sum_{x \in X} p_X(x) \cdot R(q(x), x), \text{ where} \end{aligned}$$

$$R(d, x) = \sum_{k \in K} p_{K|X}(k|x) \cdot W(k, d)$$

is the **partial risk**, i.e. the expected penalty for decision  $d$  given the observation  $x$ .

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$$R(d, x) = \sum_{k \in K} p_{K|X}(k|x) \cdot W(k, d)$$

is the **partial risk**, i.e. the expected penalty for decision  $d$  given the observation  $x$ . The minimization of the Bayesian risk can be formulated as

$$R(q^*) = \min_{q \in Q} R(q) = \sum_{x \in X} p_X(x) \cdot \min_{d \in D} R(d, x),$$

i.e. the Bayesian strategy can be constructed by choosing the decision  $d^*$  that minimizes the partial risk for each observation  $x$ .

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# Bayesian strategy characteristics

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**Bayesian strategy can be derived for infinite  $X$ ,  $K$  and/or  $D$**  by replacing summation with integration and probability mass function with probability density function in the formulation of Bayesian decision task.

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- $q$  provides the same decision  $d = q(x)$  for the same  $x$ , despite  $k$  may be different.
- What if we used a randomized strategy  $q$  of the form  $q(d|x)$ , i.e. if the decision  $d$  would be chosen randomly using the probability distribution  $q(d|x)$ ?
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**Bayesian strategy divides the probability space to  $|D|$  convex cones  $C(d)$ .**

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## Bayesian strategy divides the probability space to $|D|$ convex cones $C(d)$ .

- *Probability space?* Any observation  $x$  is mapped to a point in a  $|K|$ -dimensional linear space (delimited by the positive coordinates) with the coordinates  $(p_{X|1}(x|1), p_{X|2}(x|2), \dots, p_{X|k}(x|k))$ .

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- *Cone?* Let  $S$  be a linear space. Any subspace  $C \subset S$  is a *cone* if for each  $x \in C$  also  $\alpha x \in C$  for any real number  $\alpha > 0$ .



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- *Convex cone?* For any 2 points  $x_1 \in C$  and  $x_2 \in C$ , and for any point  $x$  lying on the line between  $x_1$  and  $x_2$ , also  $x \in C$ .

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- **Convex cone?** For any 2 points  $x_1 \in C$  and  $x_2 \in C$ , and for any point  $x$  lying on the line between  $x_1$  and  $x_2$ , also  $x \in C$ .
- The individual  $C(d)$  are **linearly separable!!!**

# Two special cases of the Bayesian decision task

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## Probability of error when estimating $k$

- The task is to decide the object state  $k$ , i.e.  $D = K$ .
- The goal is to minimize  $Pr(q(x) \neq k)$ .
- $Pr(q(x) \neq k) = R(q)$  if

$$W(k, q(x)) = \begin{cases} 0 & \text{if } q(x) = k, \\ 1 & \text{otherwise.} \end{cases}$$

- In this case:

$$\begin{aligned} q(x) &= \arg \min_{d \in D} \sum_{k \in K} p_{XK}(x, k) W(k, d) = \\ &= \arg \max_{d \in D} p_{K|X}(k|x), \end{aligned} \quad (1)$$

i.e. compute *posterior probabilities* of all states  $k$  given the observation  $x$ , and decide for the most probable state.

- **Maximum posterior (MAP) estimation.**

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i.e. compute *posterior probabilities* of all states  $k$  given the observation  $x$ , and decide for the most probable state.

- **Maximum posterior (MAP) estimation.**

## Bayesian strategy with the dontknow decision

- Using the partial risk  $R(d, x) = \sum_{k \in K} p_{K|X}(k|x) \cdot W(k, d)$ , for each observation  $x$ , we shall provide the decision  $d$  minimizing  $R(d, x)$ .
- But even this optimal  $R(d, x)$  may not be sufficiently low, i.e.  $x$  does not convey sufficient information for a low-risk decision.
- Let's use  $D = K \cup \{\text{dontknow}\}$  and define

$$W(k, d) = \begin{cases} 0 & \text{if } d = k, \\ 1 & \text{if } d \neq k \text{ and } d \neq \text{dontknow} \\ \epsilon & \text{if } d = \text{dontknow.} \end{cases}$$

- In this case:

$$q(x) = \begin{cases} \arg \max_{k \in K} p_{K|X}(k|x) & \text{if } \max_{k \in K} p_{K|X}(k|x) > 1 - \epsilon, \\ \text{dontknow} & \text{if } \max_{k \in K} p_{K|X}(k|x) \leq 1 - \epsilon. \end{cases}$$



# Limitations of the Bayesian approach

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To use the Bayesian approach we need to know:

1. The penalty function  $W$ .
2. The *a priori* probabilities of states  $p_K(k)$ .
3. The conditional probabilities of observations  $p_{X|K}(x|k)$ .

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## Penalty function:

- Important:  $W(k, d) \in R$
- We cannot use the Bayesian formulation for tasks where identifying the penalties with  $R$  substantially deforms the task, i.e. *when the penalties cannot be measured in (or easily transformed to) the same units.*
- How do you compare the following penalties:
  - games, fairy tales:  
lose your horse vs. lose your sword vs. lose your fiancée

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  - judicial error:  
to convict an innocent (huge harm for 1 innocent person) vs. to free a killer (potential harm to many innocent persons)

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## Limitations of the Bayesian approach (cont.)

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### Prior probabilities of states:

- Probabilities  $p_K(k)$ 
  - may be unknown (then we can determine them by further study), or
  - may not exist at all (if the state  $k$  is not random).
- E.g. we observe a plane  $x$  and we want to decide if it is an enemy aircraft or not.
  - $p_{X|K}(x|k)$  may be quite complex, but known (it at least exists).
  - $p_K(k)$ , however, do not exist—the frequency of enemy plane observation does not converge to any number.

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## Conditional probabilities of observations:

- Again, probabilities  $p_{X|K}(x|k)$  may not be known or may not exist.
- E.g. if we want to decide what characters are on paper cards written by several persons, the observation  $x$  of the state  $k$  is influenced by an unobservable non-random intervention—by the writer  $z$ .
  - We can only talk about  $p_{X|K,Z}(x|k,z)$ , not about  $p_{X|K}(x|k)$ .
  - If  $Z$  was random and if we knew  $p_Z(z)$ , then we could compute also  $p_{X|K}(x|k)$ .

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# Non-Bayesian Decision Theory



# Non-Bayesian decision tasks

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When?

- Tasks where  $W$ ,  $p_K$ , or  $p_{X|K}$  are not known.
- Even if all the events are random and all probabilities are known, it is sometimes helpful to approach the problem as a non-Bayesian task.
- In practical tasks, it can be more intuitive for the customer to express the desired strategy properties as allowed rates of false positives (false alarm) and false negatives (overlooked danger).

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# Non-Bayesian decision tasks

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There are several special cases of practically useful non-Bayesian formulations for which the solution is known:

- The strategies that solve these non-Bayesian tasks are of the same form as Bayesian strategies—**they divide the probability space to a set of convex cones**.
- These non-Bayesian tasks can be formulated as linear programs and **solved by linear programming methods**.

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# Non-Bayesian decision tasks

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When?

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There are several special cases of practically useful non-Bayesian formulations for which the solution is known:

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There are many other non-Bayesian tasks for which the solution is not known yet.

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# Neyman-Pearson task

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## Situation:

- Observation  $x \in X$ , states  $k = 1$  (normal),  $k = 2$  (dangerous),  $K = \{1, 2\}$ .
- The probability distribution  $p_{X|K}(x|k)$  exists and is known.
- Given the observation  $x$ , the task is to decide  $k$ , i.e. if the object is in normal or dangerous state.
- The set  $X$  is to be divided to 2 subsets  $X_1$  and  $X_2$ ,  $X = X_1 \cup X_2$ .
- In this formulation,  $p_K(k)$  and  $W(k, d)$  is not needed.

# Neyman-Pearson task

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Each strategy  $q$  is characterized by 2 numbers:

- Probability of false positive (false alarm):

$$\omega(1) = \sum_{x \in X_2} p_{X|K}(x|1)$$

- Probability of false negative (overlooked danger):

$$\omega(2) = \sum_{x \in X_1} p_{X|K}(x|2)$$

# Neyman-Pearson task

## Situation:

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## Neyman-Pearson task formulation:

Find a strategy  $q$ , i.e. a decomposition of  $X$  into  $X_1$  and  $X_2$ , such that

- the probability of overlooked danger (FN) is not larger than a predefined value  $\epsilon$ , i.e.

$$\omega(2) = \sum_{x \in X_1} p_{X|K}(x|2) \leq \epsilon,$$

- and the probability of false alarm (FP) is minimal, i.e.

$$\text{minimize } \omega(1) = \sum_{x \in X_2} p_{X|K}(x|1),$$

- under the additional conditions

$$X_1 \cap X_2 = \emptyset, X_1 \cup X_2 = X.$$

**Solution:** The optimal strategy  $q^*$  separates  $X_1$  and  $X_2$  according to the *likelihood ratio*:

$$q^*(x) = \begin{cases} 1 & \text{iff } \frac{p_{X|K}(x|1)}{p_{X|K}(x|2)} > \theta, \\ 2 & \text{iff } \frac{p_{X|K}(x|1)}{p_{X|K}(x|2)} < \theta. \end{cases}$$



# Minimax task

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## Situation:

- Observation  $x \in X$ , states  $k \in K$ .
- $q : X \rightarrow K$  — given the observation  $x$ , the strategy decides the object state  $k$ .
- The set  $X$  is to be divided to  $|K|$  subsets  $X_1, \dots, X_{|K|}$ ,  $X = X_1 \cup \dots \cup X_{|K|}$ .
- Again,  $p_K(k)$  and  $W(k, d)$  are not required.

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# Minimax task

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## Situation:

- Observation  $x \in X$ , states  $k \in K$ .
- $q : X \rightarrow K$  — given the observation  $x$ , the strategy decides the object state  $k$ .
- The set  $X$  is to be divided to  $|K|$  subsets  $X_1, \dots, X_{|K|}$ ,  $X = X_1 \cup \dots \cup X_{|K|}$ .
- Again,  $p_K(k)$  and  $W(k, d)$  are not required.

Each strategy is described by  $|K|$  numbers

$$\omega(k) = \sum_{x \notin X_k} p_{X|K}(x|k),$$

i.e. by the conditional probabilities of a wrong decision under the condition that the true hidden state is  $k$ .

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# Minimax task

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## Situation:

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i.e. by the conditional probabilities of a wrong decision under the condition that the true hidden state is  $k$ .

## Minimax task formulation:

Find a strategy  $q^*$  which minimizes

$$\max_{k \in K} \omega(k)$$

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# Minimax task

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## Situation:

- Observation  $x \in X$ , states  $k \in K$ .
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- Again,  $p_K(k)$  and  $W(k, d)$  are not required.

Each strategy is described by  $|K|$  numbers

$$\omega(k) = \sum_{x \notin X_k} p_{X|K}(x|k),$$

i.e. by the conditional probabilities of a wrong decision under the condition that the true hidden state is  $k$ .

## Minimax task formulation:

Find a strategy  $q^*$  which minimizes

$$\max_{k \in K} \omega(k)$$

## Solution:

- The solution is of the same form as the Bayesian strategies.
- The solution for the  $|K| = 2$  case is similar to the Neyman-Pearson task, with the exception that in minimax task the probability of FN cannot be controlled explicitly.

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# Wald task

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## Motivation:

- The Neyman-Pearson task is asymmetric: the prob. of FN is controlled explicitly, while the probability of FP is minimized (but can be quite high).
- Can we find a strategy for which *both* the error probabilities would not exceed a predefined  $\epsilon$ ? No, the demands often cannot be accomplished in the same time.

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# Wald task

## Motivation:

- The Neyman-Pearson task is asymmetric: the prob. of FN is controlled explicitly, while the probability of FP is minimized (but can be quite high).
- Can we find a strategy for which *both* the error probabilities would not exceed a predefined  $\epsilon$ ? No, the demands often cannot be accomplished in the same time.

## Wald's relaxation:

- Decompose  $X$  into  $X_1$ ,  $X_2$ , and  $X_0$  corresponding to  $D = K \cup \{\text{dontknow}\}$ .
- Strategy of this form is characterized by 4 numbers:

- the conditional prob. of a wrong decision about the state  $k$ ,

$$\omega(1) = \sum_{x \in X_2} p_{X|K}(x|1) \quad \text{and} \quad \omega(2) = \sum_{x \in X_1} p_{X|K}(x|2),$$

- the conditional prob. of the dontknow decision when the object state is  $k$ ,

$$\chi(1) = \sum_{x \in X_0} p_{X|K}(x|1) \quad \text{and} \quad \chi(2) = \sum_{x \in X_0} p_{X|K}(x|2).$$

- The requirements  $\omega(1) \leq \epsilon$  and  $\omega(2) \leq \epsilon$  are no longer contradictory for an arbitrarily small  $\epsilon > 0$ , since the strategy  $X_0 = X, X_1 = \emptyset, X_2 = \emptyset$  is plausible.
- Each strategy fulfilling  $\omega(1) \leq \epsilon$  and  $\omega(2) \leq \epsilon$  is then characterized by how often the strategy refuses to decide, i.e. by the number  $\max(\chi(1), \chi(2))$ .

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## Wald task (cont.)

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### Wald task formulation:

Find a strategy  $q^*$  which minimizes

$$\max(\chi(1), \chi(2))$$

subject to conditions  $\omega(1) \leq \epsilon$  and  $\omega(2) \leq \epsilon$ .

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## Wald task (cont.)

### Wald task formulation:

Find a strategy  $q^*$  which minimizes

$$\max(\chi(1), \chi(2))$$

subject to conditions  $\omega(1) \leq \epsilon$  and  $\omega(2) \leq \epsilon$ .

**Solution:** The optimal decision is based on the likelihood ratio and 2 thresholds  $\theta_1 > \theta_2$ :

$$q^*(x) = \begin{cases} 1 & \text{iff } \frac{p_{X|K}(x|1)}{p_{X|K}(x|2)} > \theta_1, \\ 2 & \text{iff } \frac{p_{X|K}(x|1)}{p_{X|K}(x|2)} < \theta_2, \\ \text{dontknow} & \text{otherwise.} \end{cases}$$

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In [SH12], also the generalization for  $|K| > 2$  is given.

[SH12] M. I. Schlesinger and Václav Hlaváč. *Ten Lectures on Statistical and Structural Pattern Recognition (Computational Imaging and Vision)*. Springer, 2002 edition, March 2012.

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# Linnik tasks

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a.k.a. statistical decisions with non-random interventions  
a.k.a. evaluations of complex hypotheses.

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Previous non-Bayesian tasks did not require

- the a priori probabilities of the states  $p_K(k)$ , and
- the penalty function  $W(k, d)$  to be known.



# Linnik tasks

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a.k.a. statistical decisions with non-random interventions  
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Summary

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Previous non-Bayesian tasks did not require

- the a priori probabilities of the states  $p_K(k)$ , and
- the penalty function  $W(k, d)$  to be known.

In Linnik tasks,

- the conditional probabilities  $p_{X|K}(x|k)$  do not exist,
- the a priori probabilities  $p_K(k)$  may exist (it depends on the fact if the state  $k$  is a random variable or not),
- but the conditional probabilities  $p_{X|K,Z}(x|k, z)$  do exist, i.e. the random observation  $x$  depends not only on the (random or non-random) object state  $k$ , but also on a non-random intervention  $z$ .





# Linnik tasks

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a.k.a. statistical decisions with non-random interventions  
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**Goal:**

- find a strategy that minimizes the probability of incorrect decision in case of the worst intervention  $z$ .



# Linnik tasks

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a.k.a. statistical decisions with non-random interventions  
a.k.a. evaluations of complex hypotheses.

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- find a strategy that minimizes the probability of incorrect decision in case of the worst intervention  $z$ .

See examples in [SH12].

[SH12] M. I. Schlesinger and Václav Hlaváč. *Ten Lectures on Statistical and Structural Pattern Recognition (Computational Imaging and Vision)*. Springer, 2002 edition, March 2012.



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- The aim of PR is to design decision strategies (classifiers) which—given an observation  $x$  of an object with a hidden state  $k$ —provide a decision  $d$  such that this decision making process is optimal with respect to a certain criterion.
- If the statistical properties of  $(x, k)$  are completely known, and if we are able to design a suitable penalty function  $W(k, d)$ , we should solve the task in the *Bayesian framework* and search for the *Bayesian strategy* which optimizes the *Bayesian risk* of the strategy.
  - The minimization of the probability of an error is a special case, the resulting Bayesian strategy decides for the state with the *maximum a posteriori probability*.
- If the statistical properties are known only partially, or are not known at all, or if a reasonable penalty function cannot be constructed, we face a *non-Bayesian task*.
  - Several practically important special cases of non-Bayesian tasks are well-analyzed and solved (Neyman-Pearson, minimax, Wald, ...).
  - There are plenty of non-Bayesian tasks we can say nothing about.



# Learning

## Decision strategy design

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Using an observation  $x \in X$  of an object of interest with a hidden state  $k \in K$ , we should design a decision strategy  $q : X \rightarrow D$  which would be optimal with respect to certain criterion.

# Decision strategy design

---

Using an observation  $x \in X$  of an object of interest with a hidden state  $k \in K$ , we should design a decision strategy  $q : X \rightarrow D$  which would be optimal with respect to certain criterion.

**Bayesian decision theory** requires complete statistical information  $p_{XK}(x, k)$  of the object of interest to be known, and a suitable penalty function  $W : K \times D \rightarrow \mathcal{R}$  must be provided.

**Non-Bayesian decision theory** studies tasks for which some of the above information is not available.

**In practical applications**, typically, none of the probabilities are known! The designer is only provided with the **training (multi)set**  $T = \{(x_1, k_1), (x_2, k_2), \dots, (x_l, k_l)\}$  of examples.

- It is simpler to provide good examples than to gain complete or partial statistical model, build general theories, or create explicit descriptions of concepts (hidden states).
- The aim is to find definitions of concepts (classes, hidden states) which are
  - complete (all positive examples are satisfied), and
  - consistent (no negative examples are satisfied).
- The training (multi)set is *finite*, the found concept description is only a *hypothesis*.

# Decision strategy design

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When do we need to use learning?

- When knowledge about the recognized object is insufficient to solve the PR task.
- Most often, we have insufficient knowledge about  $p_{X|K}(x|k)$ .



# Types of feedback in learning

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## Supervised learning:

- A training multi-set of examples is available. Correct answers (hidden state, class, the quantity we want to predict) are *known* for all observations.
  - **Classification:** the answers (the output variable of the model) are nominal, i.e. the value specifies a class ID. (predict spam/ham based on email contents, predict 0/1/.../9 based on the image of the number, etc.)
  - **Regression:** the answers (the output variable of the model) are quantitative, often continuous (predict temperature in Prague based on date and time, predict height of a person based on weight and gender, etc.)

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# Types of feedback in learning

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## Unsupervised learning:

- A training multi-set of examples is available. Correct answers are *not known*, they must be sought in data itself  $\Rightarrow$  data analysis.

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## Semisupervised learning:

- A training multi-set of examples is available. Correct answers are *known only for a subset* of the training set.

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## Semisupervised learning:

- A training multi-set of examples is available. Correct answers are *known only for a subset* of the training set.

## Reinforcement learning:

- A training multi-set of examples is *not available*. Correct answers, or rather rewards for good decisions in the past, *are given occasionally after decisions are taken*.



# Learning as parameter estimation

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1. **Assume**  $p_{XK}(x, k) = p_{XK|\Theta}(x, k|\theta)$  has a particular form (e.g. Gaussian, mixture of Gaussians, piece-wise constant) with a small number of parameters  $\Theta$ .
2. **Estimate** the values of parameters  $\Theta$  using the training set  $T$ .
3. **Solve** the classifier design problem as if the estimated  $\hat{p}_{XK}(x, k) = p_{XK|\Theta}(x, k|\hat{\theta})$  was the true (and unknown)  $p_{XK}(x, k)$ .

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2. **Estimate** the values of parameters  $\Theta$  using the training set  $T$ .
3. **Solve** the classifier design problem as if the estimated  $\hat{p}_{XK}(x, k) = p_{XK|\Theta}(x, k|\hat{\theta})$  was the true (and unknown)  $p_{XK}(x, k)$ .

Pros and cons:

- If the true  $p_{XK}(x, k)$  does not have the assumed form, the resulting strategy  $q'(x)$  can be arbitrarily bad, even if the training set size  $|T|$  approaches infinity.
- Implementation is often straightforward, especially if the parameters  $\Theta_k$  are assumed to be independent for each class (**naive bayes classifier**).



# Learning as optimal strategy selection

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- Choose a class  $Q$  of strategies  $q_{\Theta} : X \rightarrow D$ . The class  $Q$  is usually given as a set of parametrized strategies of the same kind.
- The problem can be formulated as a non-Bayesian task with non-random interventions:
  - The unknown parameters  $\Theta_k$  are the non-random interventions.
  - The probabilities  $p_{X|K,\Theta}(x|k, \theta_k)$  must be known.
  - The solution may be e.g. such a strategy that minimizes the maximal probability of incorrect decision over  $\Theta$ , i.e. strategy that minimizes the probability of incorrect decision in case of the worst possible parameter settings.
  - But even this minimal probability may not be low enough—this happens especially in cases when the class  $Q$  of strategies is too broad.
  - It is necessary to narrow the set of possible strategies using additional information—the training (multi)set  $T$ .
- **Learning** then amounts to **selecting a particular strategy  $q_{\theta^*}$  from the *a priori* known set  $Q$**  using the information provided as training set  $T$ .
  - Natural criterion for the selection of one particular strategy is the risk  $R(q_{\Theta})$ , but it cannot be computed because  $p_{XK}(x, k)$  is unknown.
  - The strategy  $q_{\theta^*} \in Q$  is chosen by minimizing some other surrogate criterion on the training set which approximates  $R(q_{\Theta})$ .
  - The choice of the surrogate criterion determines the *learning paradigm*.

## Several surrogate criteria

---

All the following surrogate criteria can be computed using the training data  $T$ .

Learning as parameter estimation

- according to the **maximum likelihood**.
- according to a **non-random training set**.

Learning as optimal strategy selection

- by **minimization of the empirical risk**.
- by **minimization of the structural risk**.

## Several surrogate criteria

---

All the following surrogate criteria can be computed using the training data  $T$ .

Learning as parameter estimation

- according to the **maximum likelihood**.

- The likelihood of an instance of the parameters  $\theta = (\theta_k : k \in K)$  is the probability of  $T$  given  $\theta$ :

$$L(\theta) = p(T|\theta) = \prod_{(x_i, k_i) \in T} p_{XK|\Theta}(x_i, k_i|\theta) = \prod_{(x_i, k_i) \in T} p_K(k_i) p_{X|K, \Theta}(x|k, \theta_k)$$

- Learning then means to find  $\theta^*$  that maximizes the probability of  $T$ :

$$\theta^* = (\theta_k^* : k \in K) = \arg \max_{\theta} L(\theta)$$

which can be decomposed to

$$\theta_k^* = \arg \max_{\theta_k} \sum_{x \in X} \alpha(x, k) \log p_{X|K}(x|k, \theta_k),$$

where  $\alpha(x, k)$  is the frequency of the pair  $(x, k)$  in  $T$  (i.e.  $T$  is multiset).

- The recognition is then performed according to  $q_{\theta^*}(x) = q_{\Theta}(x, \theta^*)$ .

- according to a **non-random training set**.

Learning as optimal strategy selection

- by **minimization of the empirical risk**.
- by **minimization of the structural risk**.



## Several surrogate criteria

---

All the following surrogate criteria can be computed using the training data  $T$ .

Learning as parameter estimation

- according to the **maximum likelihood**.
- according to a **non-random training set**.
  - When random examples are not easy to obtain, e.g. in recognition of images.
  - $T$  is carefully crafted by the designer:
    - it should cover the whole recognized domain
    - the examples should be typical (“quite probable”) prototypes
  - Let  $T(k), k \in K$ , be a subset of the training set  $T$  with examples for state  $k$ . Then for all  $k \in K$

$$\theta_k^* = \arg \max_{\theta_k} \min_{x \in T(k)} p_{X|K, \Theta}(x|k, \Theta_k)$$

- Note that the  $\theta^*$  does not depend on the frequencies of  $(x, k)$  in  $T$  (i.e.  $T$  is a set).

Learning as optimal strategy selection

- by **minimization of the empirical risk**.
- by **minimization of the structural risk**.

## Several surrogate criteria

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All the following surrogate criteria can be computed using the training data  $T$ .

Learning as parameter estimation

- according to the **maximum likelihood**.
- according to a **non-random training set**.

Learning as optimal strategy selection

- by **minimization of the empirical risk**.
  - The set  $Q$  of parametrized strategies  $q_{\Theta}: X \rightarrow D$ , penalty function  $W: K \times D \rightarrow \mathcal{R}$ .
  - The quality of each strategy  $q_{\theta} \in Q$  (i.e. the quality of each parameter set  $\theta$ ) could be described by the risk

$$R(\theta) = R(q_{\theta}) = \sum_{k \in K} \sum_{x \in X} p_{XK}(x, k) W(k, q_{\theta}(x, \theta)),$$

but  $p_{XK}$  is unknown.

- We thus use the **empirical risk**  $R_{\text{emp}}$  (training set error):

$$R_{\text{emp}}(\theta) = R_{\text{emp}}(q_{\theta}) = \frac{1}{|T|} \sum_{(x_i, k_i) \in T} W(k_i, q_{\theta}(x_i, \theta)).$$

- Strategy  $q_{\theta^*}(x) = q_{\Theta}(x, \theta^*)$  is used where  $\theta^* = \arg \min_{\theta} R_{\text{emp}}(\theta)$ .
- Examples: Perceptron, neural networks (backprop.), classification trees, ...
- by **minimization of the structural risk**.

## Several surrogate criteria

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- according to the **maximum likelihood**.
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Learning as optimal strategy selection

- by **minimization of the empirical risk**.
- by **minimization of the structural risk**.
  - Based on Vapnik-Chervonenkis theory
  - Examples: Optimal separating hyperplane, support vector machine (SVM)



# Learning revisited

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Do we need learning? When?

- If we are about to solve one particular task which is sufficiently known to us, we should try to develop a recognition method *without learning*.
- If we are about to solve a task belonging to a well defined class (we only do not know which particular task from the class we shall solve), develop a recognition method *with learning*.

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Bayesian DT

Non-Bayesian DT

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- Surrogate criteria
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- Summary

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# Learning revisited

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- should understand all the varieties of the task class, i.e.
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# Learning revisited

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The *supervised learning* is a topic for several upcoming lectures:

- Decision trees and decision rules.
- Linear classifiers.
- Adaboost.



# Summary

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## Learning:

- Needed when we do not have sufficient statistical info for recognition.
- There are several types of learning differing in the types of information the learning process can use.

## Approaches to learning:

- Assume  $p_{XK}$  has a certain form and use  $T$  to estimate its parameters.
- Assume the right strategy is in a particular set and use  $T$  to choose it.
- There are several learning paradigms depending on the choice of criterion used instead of Bayesian risk.

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# Summary

# Competencies

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After this lecture, a student shall be able to ...

- explain various views on AI and describe the differences of their personal view of AI;
- list the fields of science most related to AI;
- define Bayesian decision task and all its components (decision strategy, risk, penalty function, observation, hidden state, joint probability distribution);
- solve simple instances of Bayesian decision task by hand, write a computer program solving Bayesian decision tasks;
- explain features of Bayesian strategy;
- recognize special cases of Bayesian decision task (minimization of error probability when estimating hidden state, strategy with "dontknow" decision);
- describe reasons and exemplify situations when the Bayesian approach cannot be used;
- define and describe examples of non-Bayesian tasks which can be solved to some extent without learning (Neyman-Pearson, minimax, Wald);
- solve simple instances of the above non-Bayesian decision tasks by hand, write a computer program solving them;
- define the decision strategy design as a learning from data;
- describe the differences between Bayesian decision tasks, non-Bayesian decision tasks and decision tasks solved by learning;
- define the types of learning (supervised, unsupervised, semisupervised, reinforcement) and describe conceptual differences between them;
- define classification and regression types of problems, recognize them in practical situations;
- describe 2 approaches to learning (as parameter estimation, as direct optimal strategy design) and give examples of surrogate criteria used in them.



## References

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- Competencies
- [References](#)

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