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Bakar Computational Health
Sciences Institute

Introductory Machine Learning for Biologists

• Min-Gyoung Shin

Oct 4, 2022

Table of contents

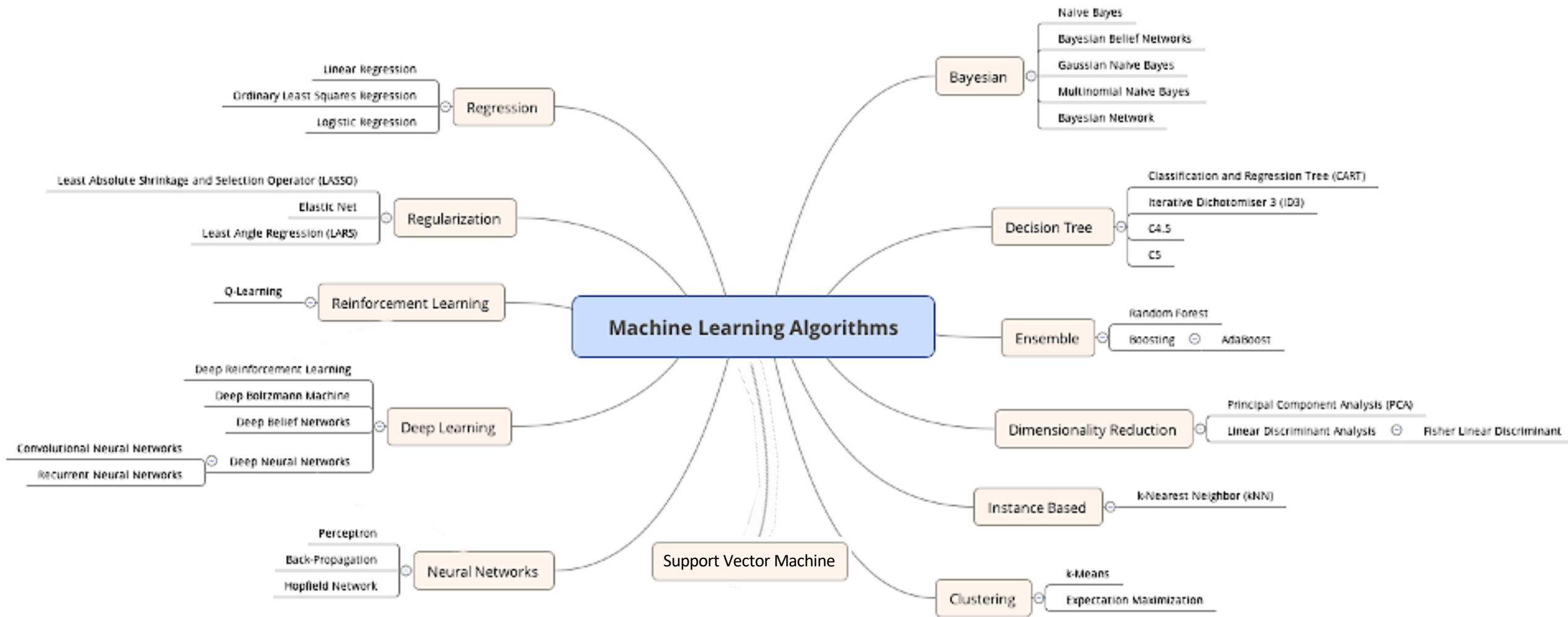
Introduction

- Supervised and Unsupervised
- Bias and Variance
- Cross Validation

Methods to learn

- K-Nearest Neighbors (+ Hands on practice)
- K-means clustering (+ Hands on practice)
- Decision Tree (+ Hands on practice)

Examples of Machine Learning Methods



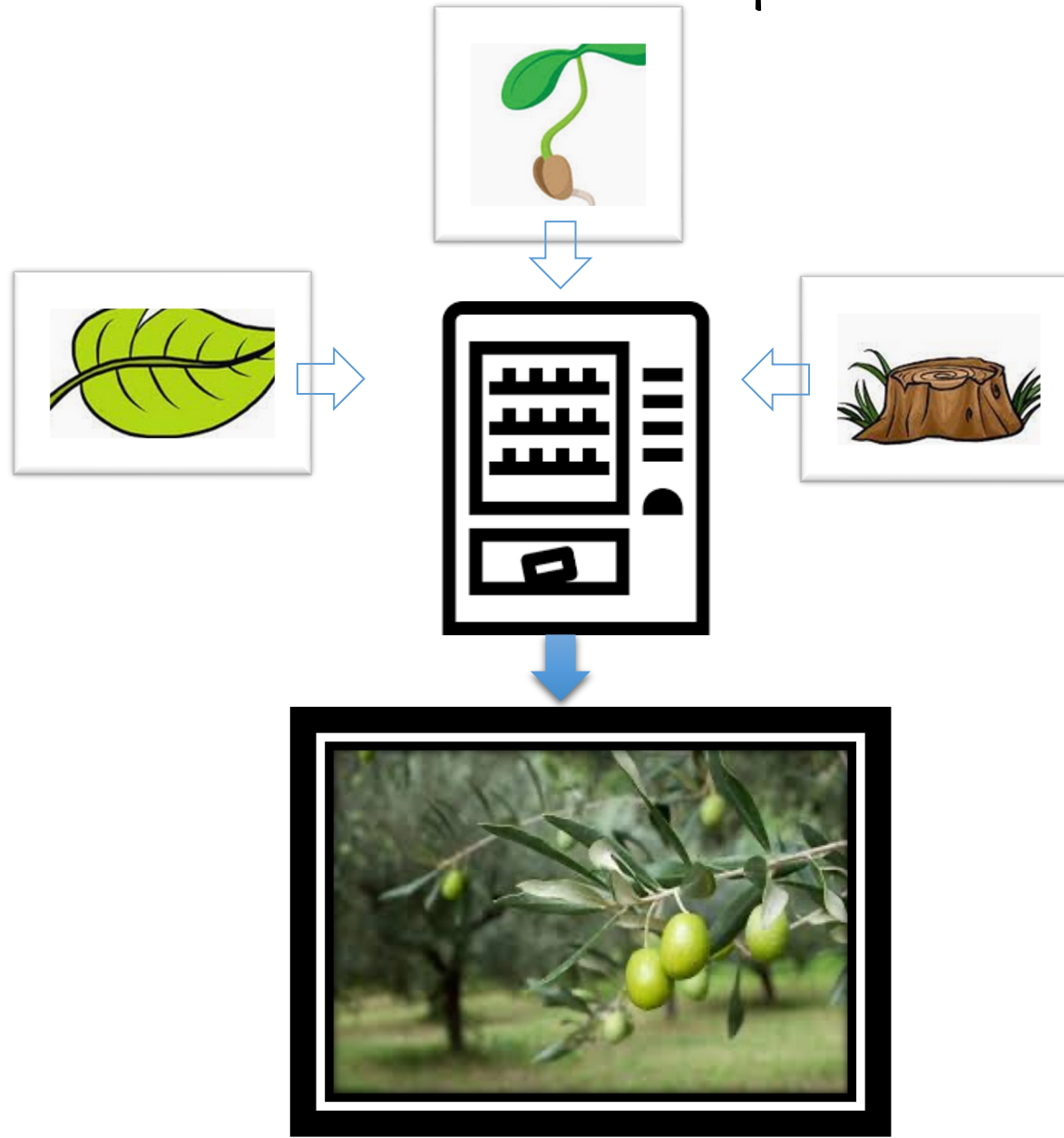
What we are going to learn

K-Nearest Neighbor

K-Means

Decision Tree

It's all about prediction!



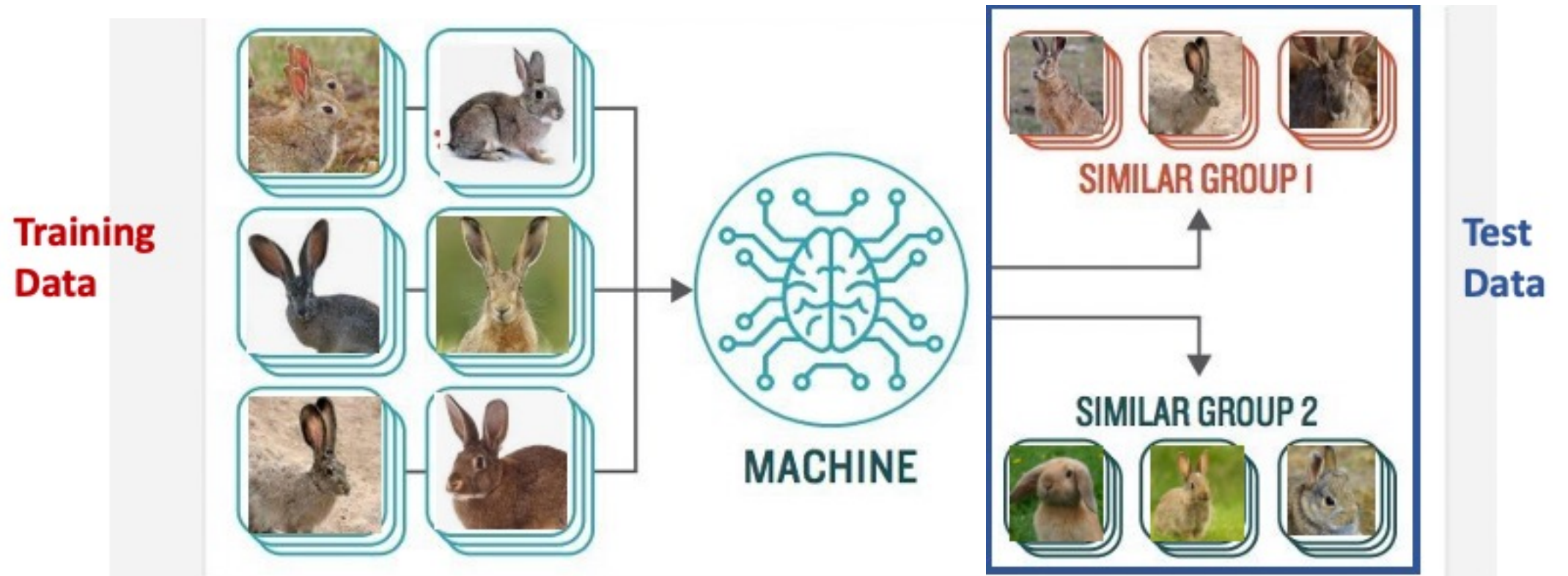
Example data

Label

Attributes / Features

	Disease	Heart rate	Respiratory rate	temperature	color	age	Behavior X	weight	...
Mouse 1	T	310	90	37	grey	1	Y	12	
Mouse 2	F	400	200	36.5	grey	1	N	13	
Mouse 3	T	430	100	36.5	black	1	N	11	
Mouse 4	F	300	190	37.2	grey	1	N	10	
Mouse 5	T	550	221	38	black	1	Y	9	
Mouse 6	F	700	130	37.7	grey	2	N	11.5	
...									

Training Data and Test Data



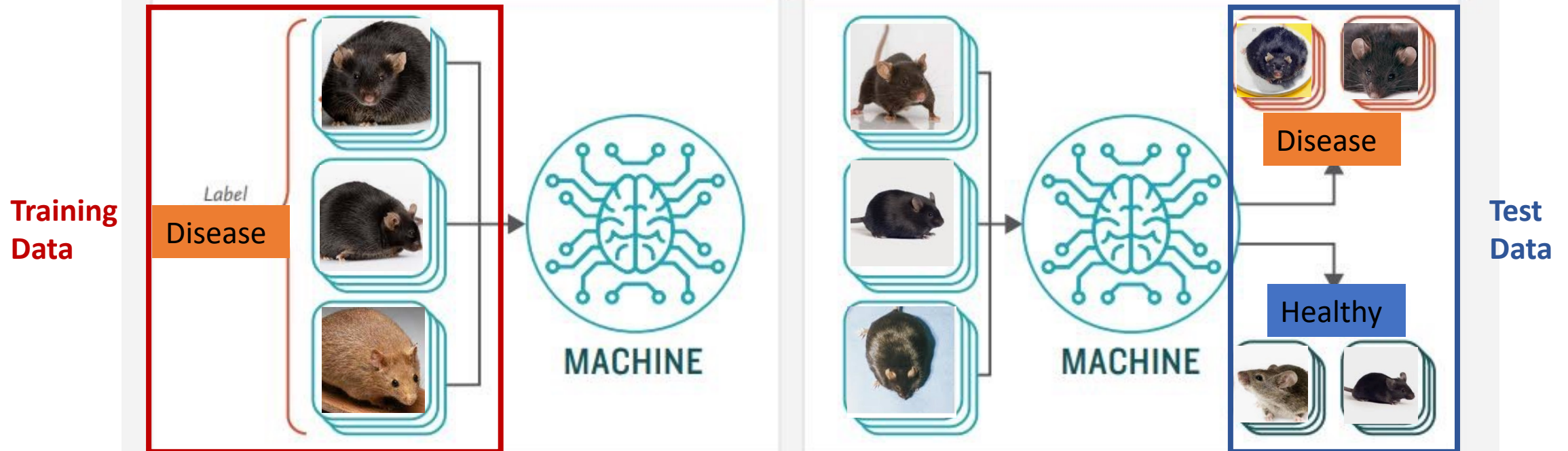
How **SUPERVISED** Machine Learning Works

STEP 1

Provide the machine learning algorithm categorized or "labeled" input and output data from to learn

STEP 2

Feed the machine new, unlabeled information to see if it tags new data appropriately. If not, continue refining the algorithm



The model requires user input of known values for training

How **UNSUPERVISED** Machine Learning Works

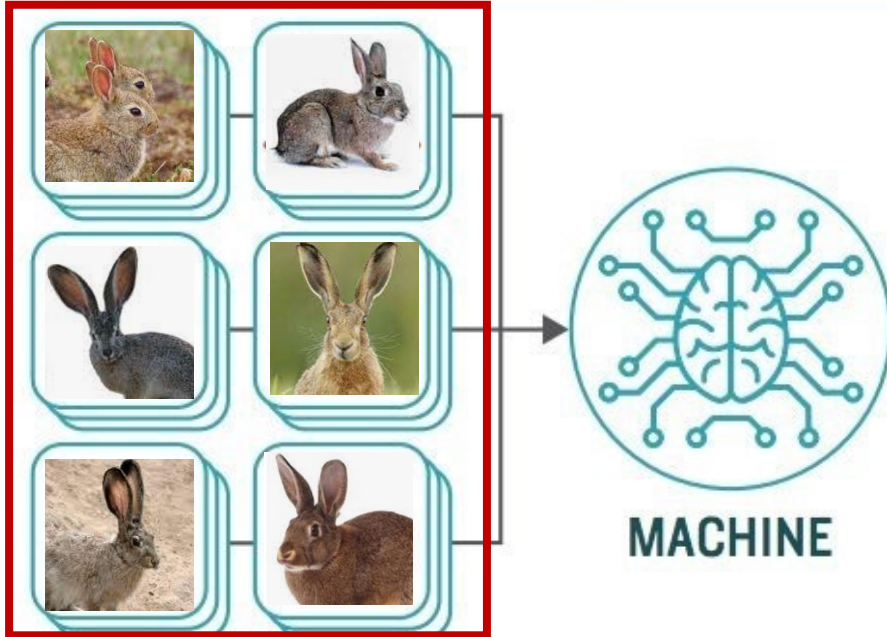
STEP 1

Provide the machine learning algorithm uncategorized, unlabeled input data to see what patterns it finds

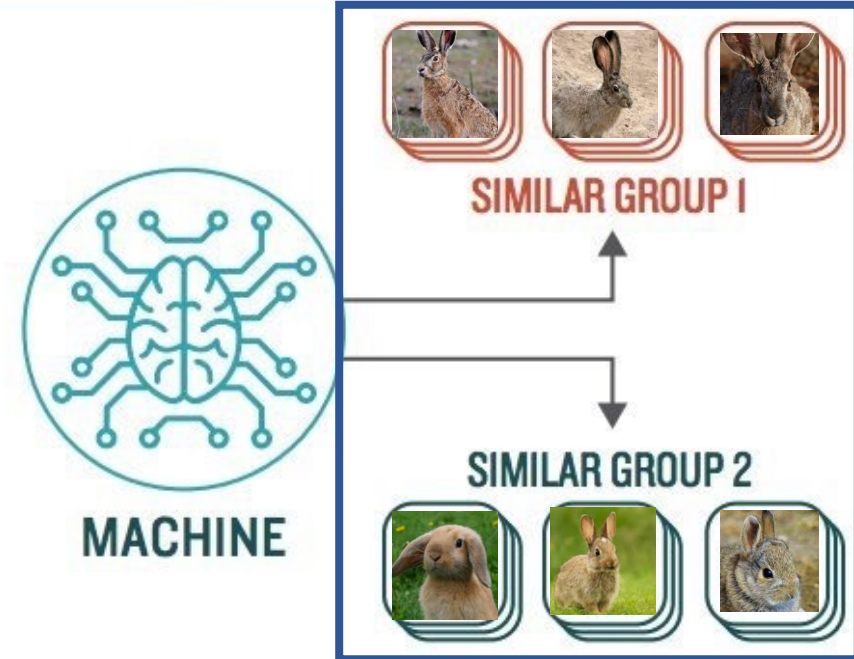
STEP 2

Observe and learn from the patterns the machine identifies

Training Data

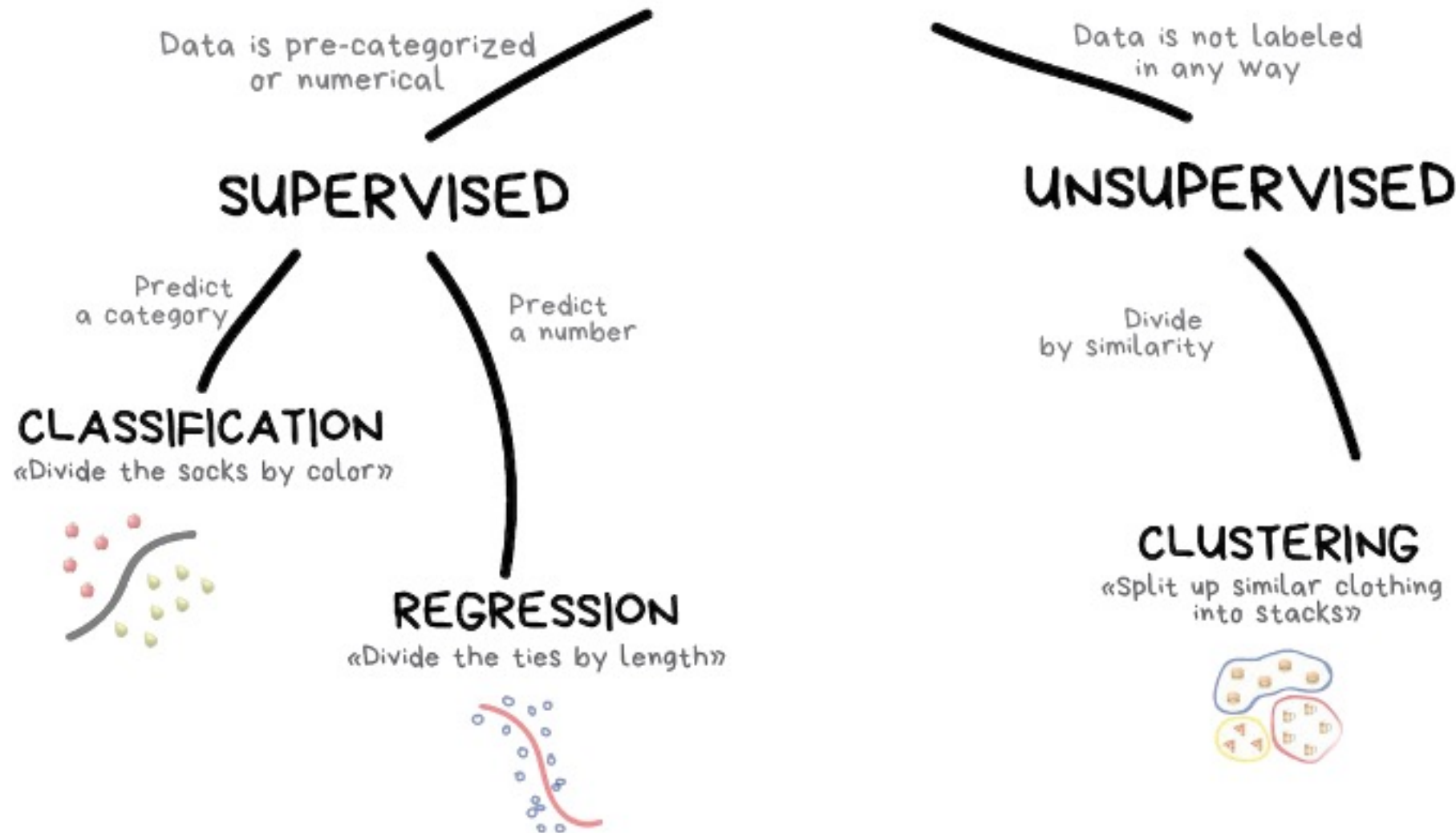


Test Data

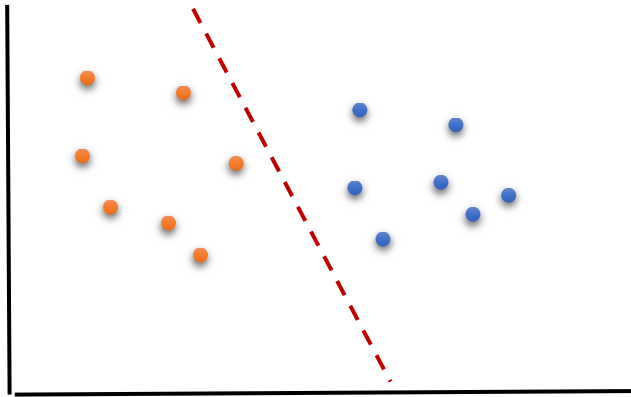


- The models are given unlabeled in order to identify relevant pattern
 - The machine finds the hidden structure

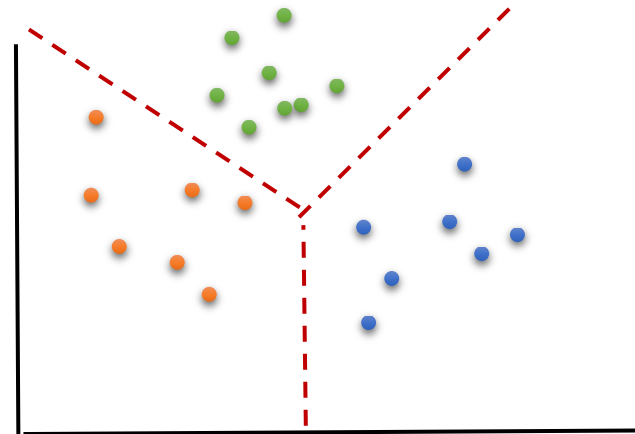
CLASSICAL MACHINE LEARNING



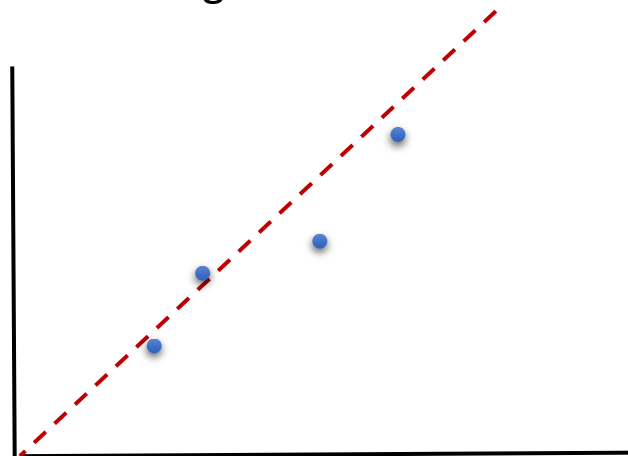
Classification



Clustering



Regression



Q1. I performed a knockout experiment. I want to cluster genes based on gene expression similarity.

- Supervised
- Unsupervised

Q1. I performed a knockout experiment. I want to cluster genes based on gene expression similarity.

- Supervised
- Unsupervised

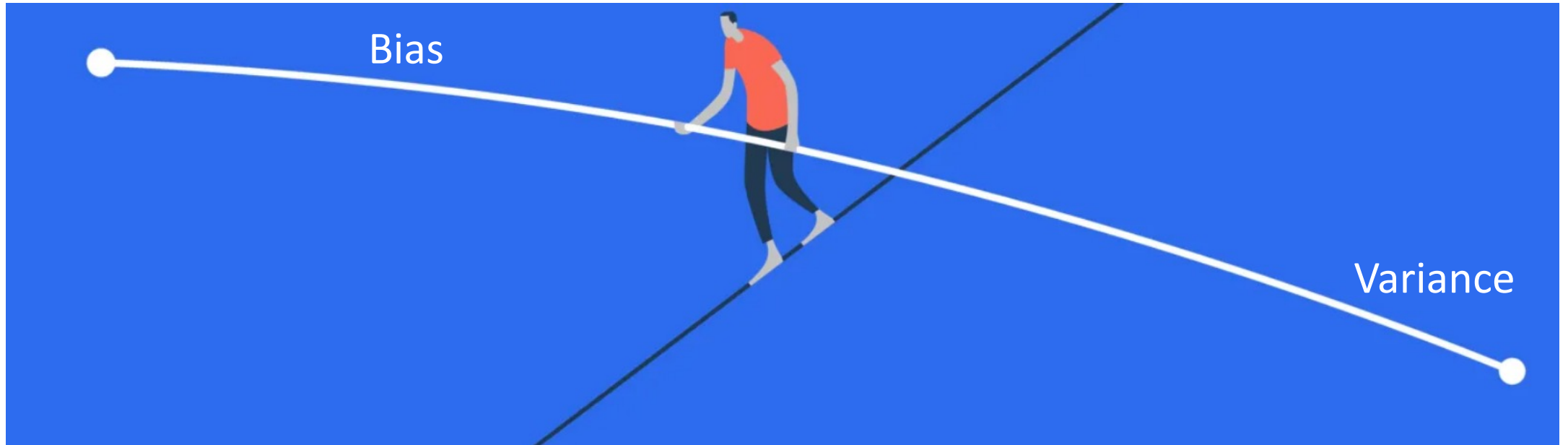
Q2. I have a cohort with variant information and disease states. I want to make a machine learning model to predict disease states.

- Supervised
- Unsupervised

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- Supervised
- Unsupervised

Finding a good prediction model: Balance of Bias and Variance



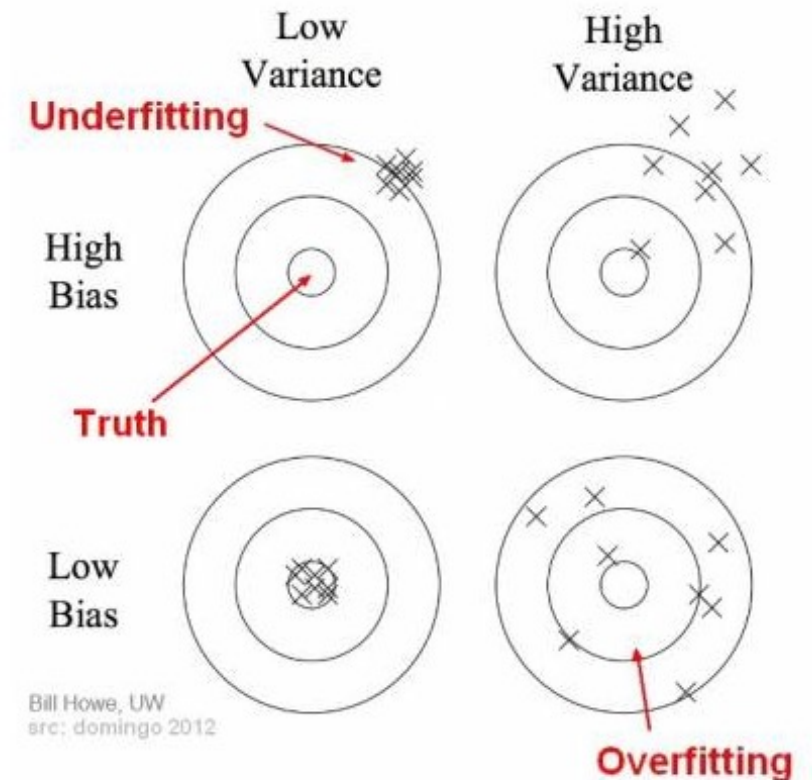
Bias and Variance

$$Err(x) = \left(E[\hat{f}(x)] - f(x)\right)^2 + E\left[\left(\hat{f}(x) - E[\hat{f}(x)]\right)^2\right] + \sigma_e^2$$

$$Err(x) = \text{Bias}^2 + \text{Variance} + \text{Irreducible Error}$$

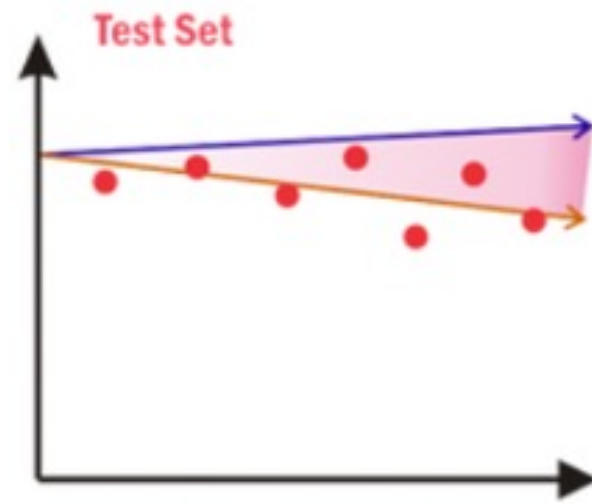
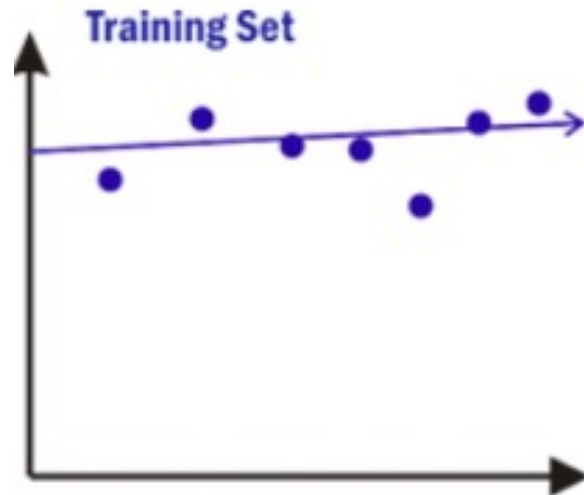
$f(x)$: prediction function

$\hat{f}(x)$: estimate of $f(x)$



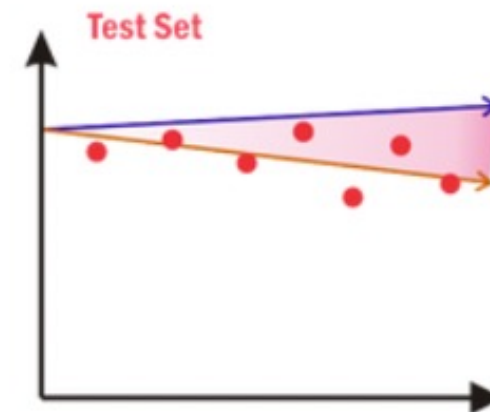
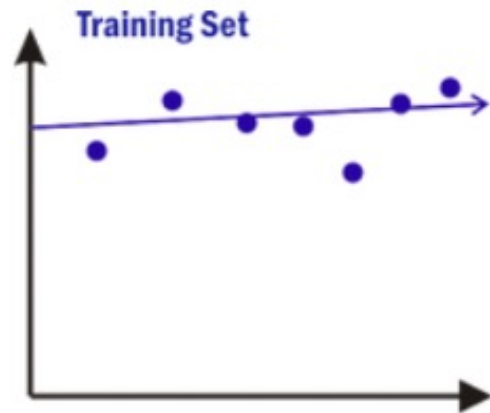
Bias and Variance

High bias
Low variance

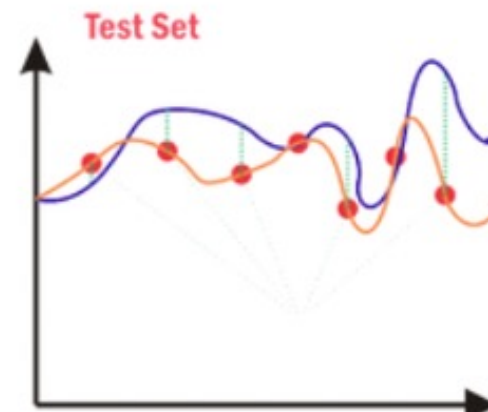


Bias and Variance

High bias
Low variance



Low bias
High variance



Q3. Predict variance level and bias level



Q3. Predict variance level and bias level

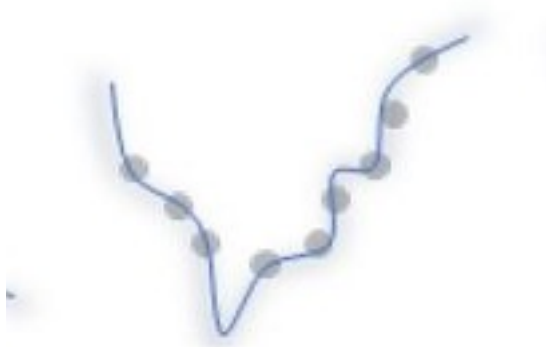


Bias error	High
Variance error	Low

Q4. Predict variance level and bias level



Q4. Predict variance level and bias level



Bias error

Low

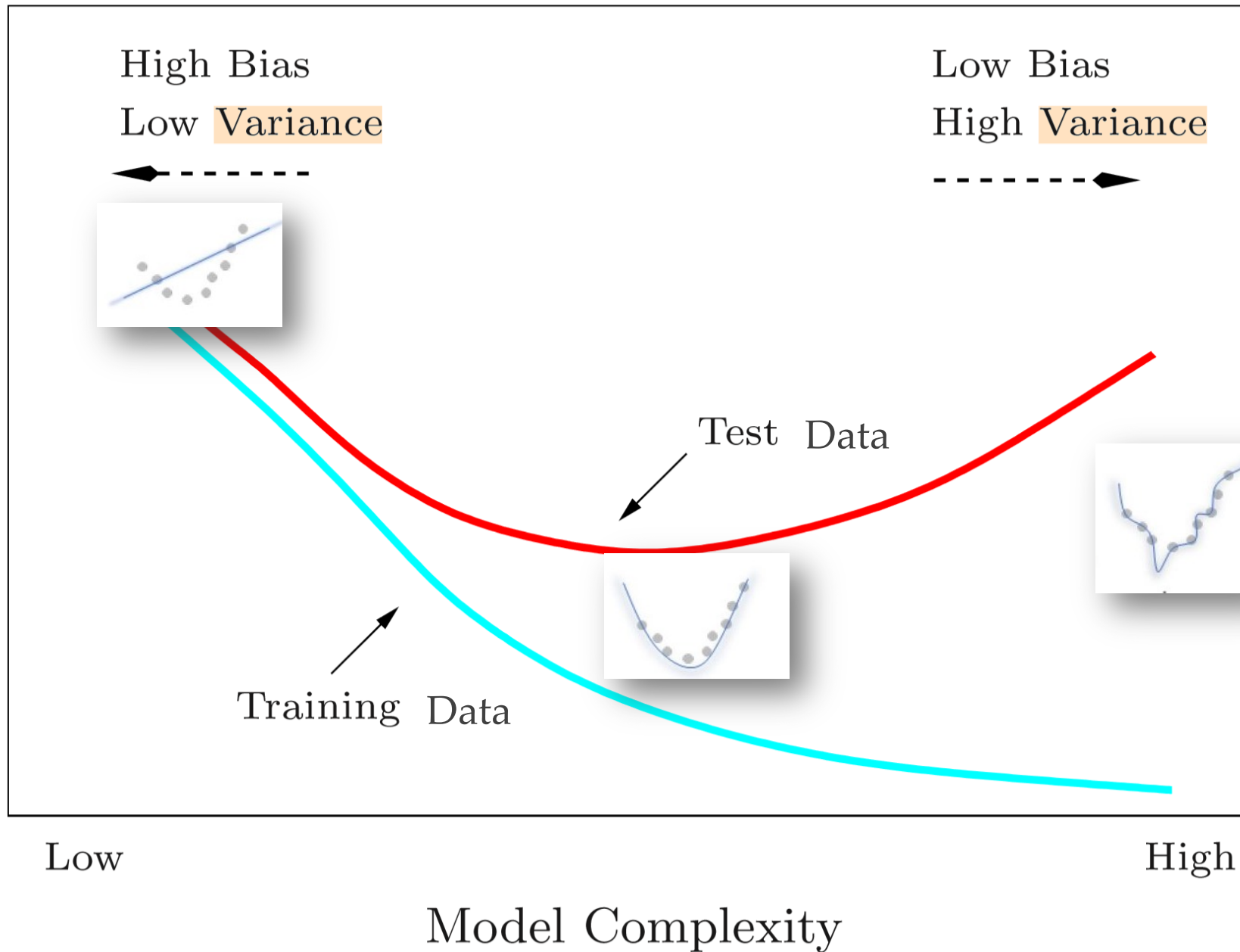
Variance error

High

What we want to make:

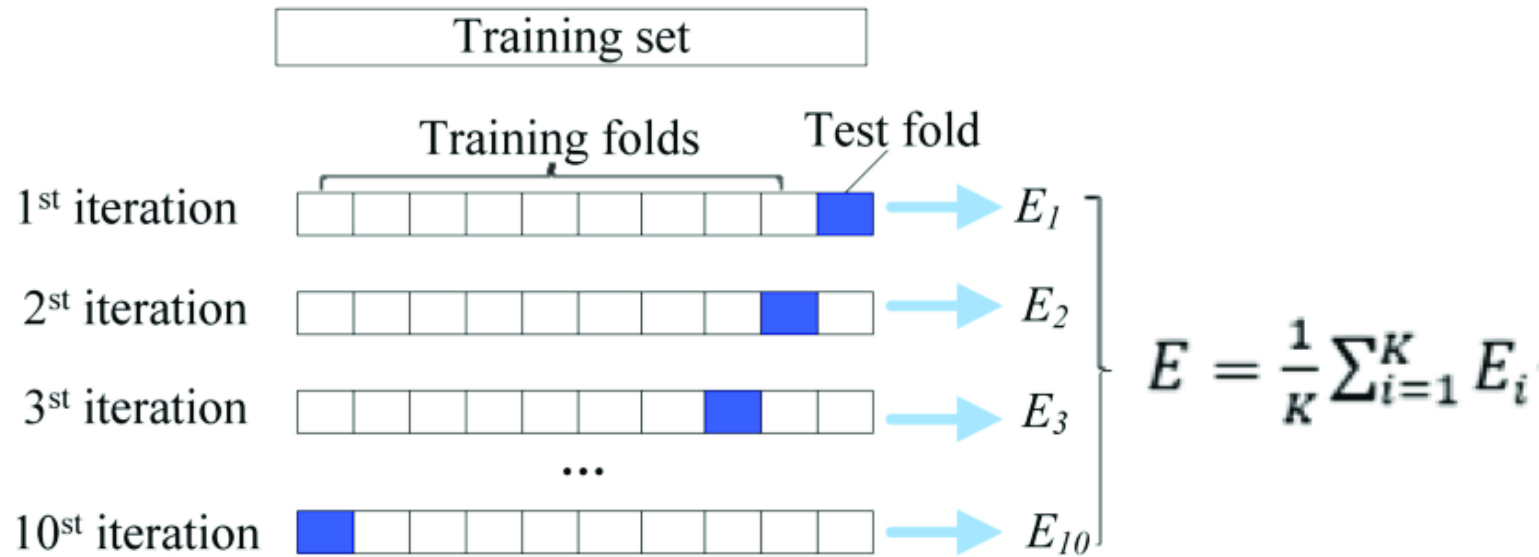


Prediction Error



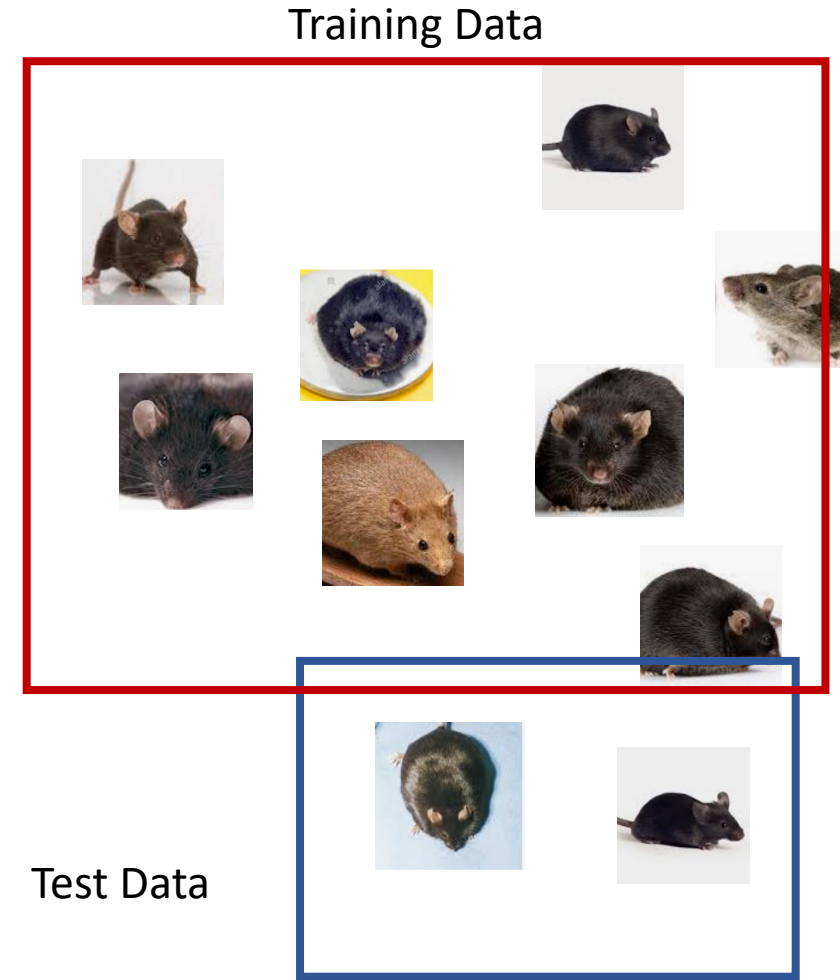
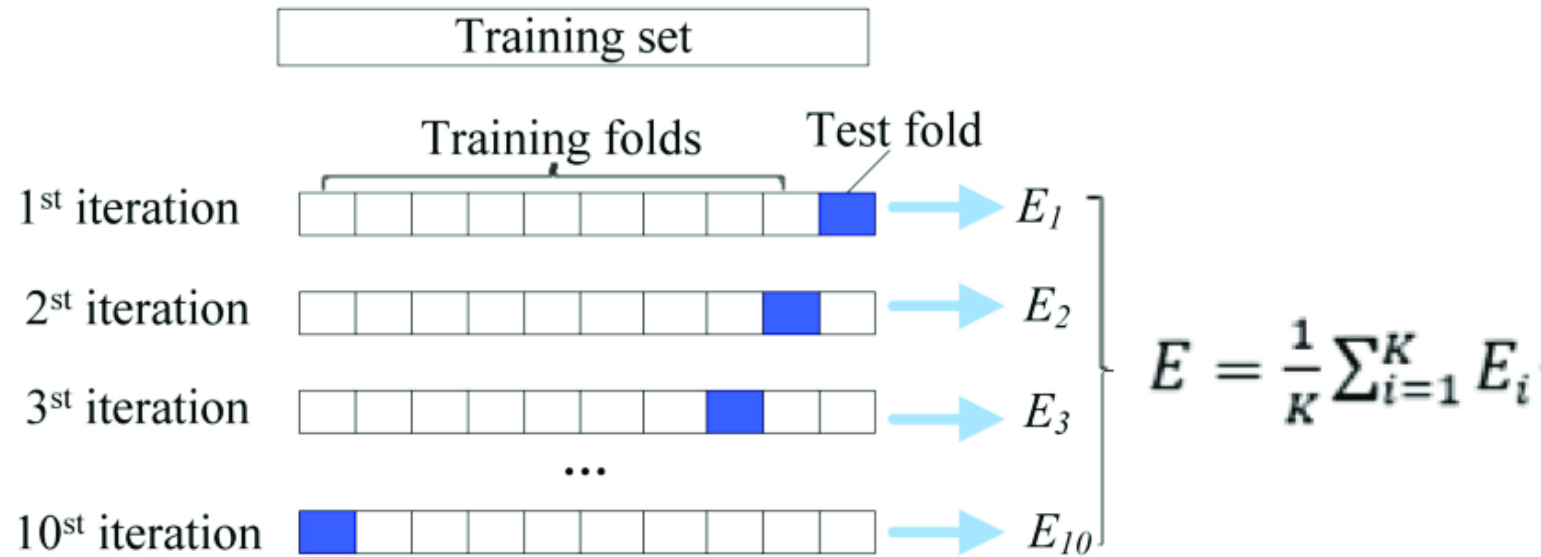
How can we select a model that balances variance & bias?

- Use cross-validation!
- Bias and variance can be balanced



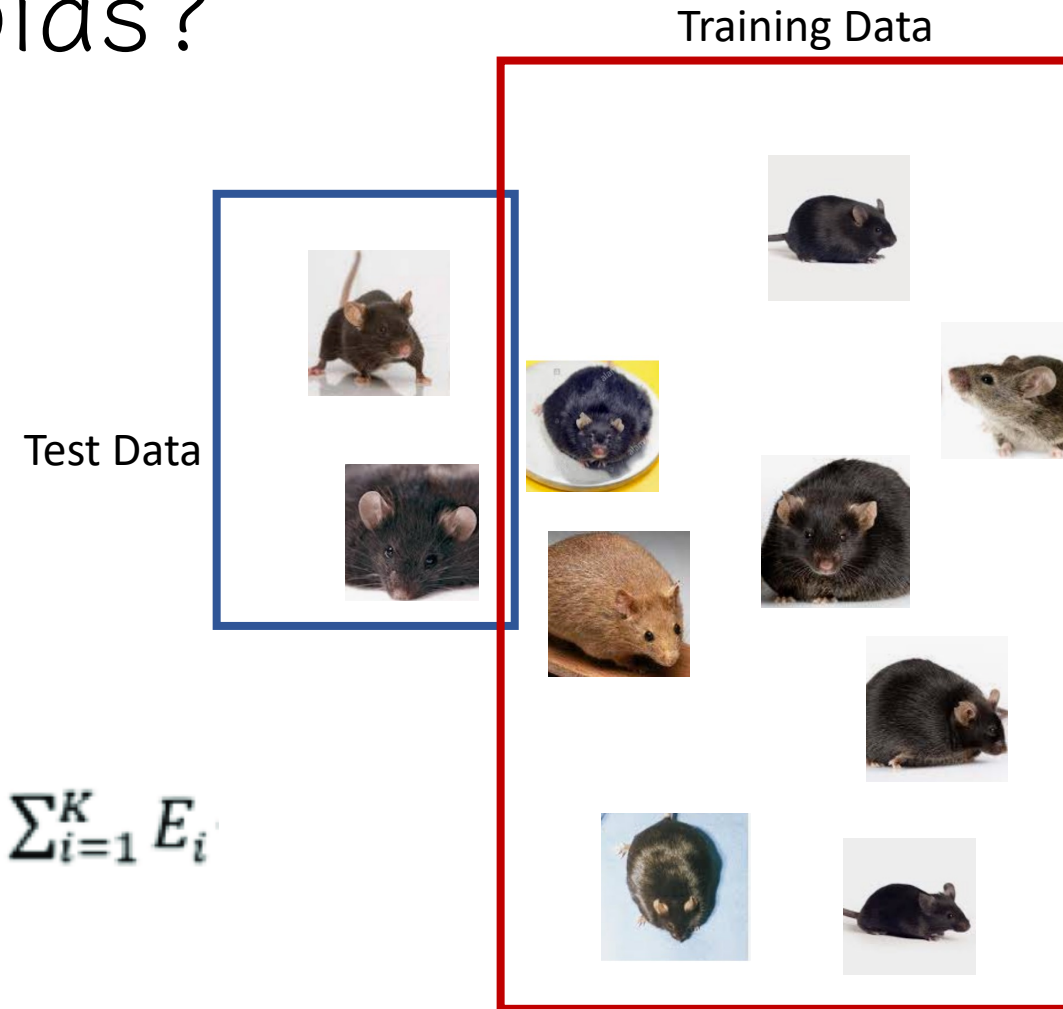
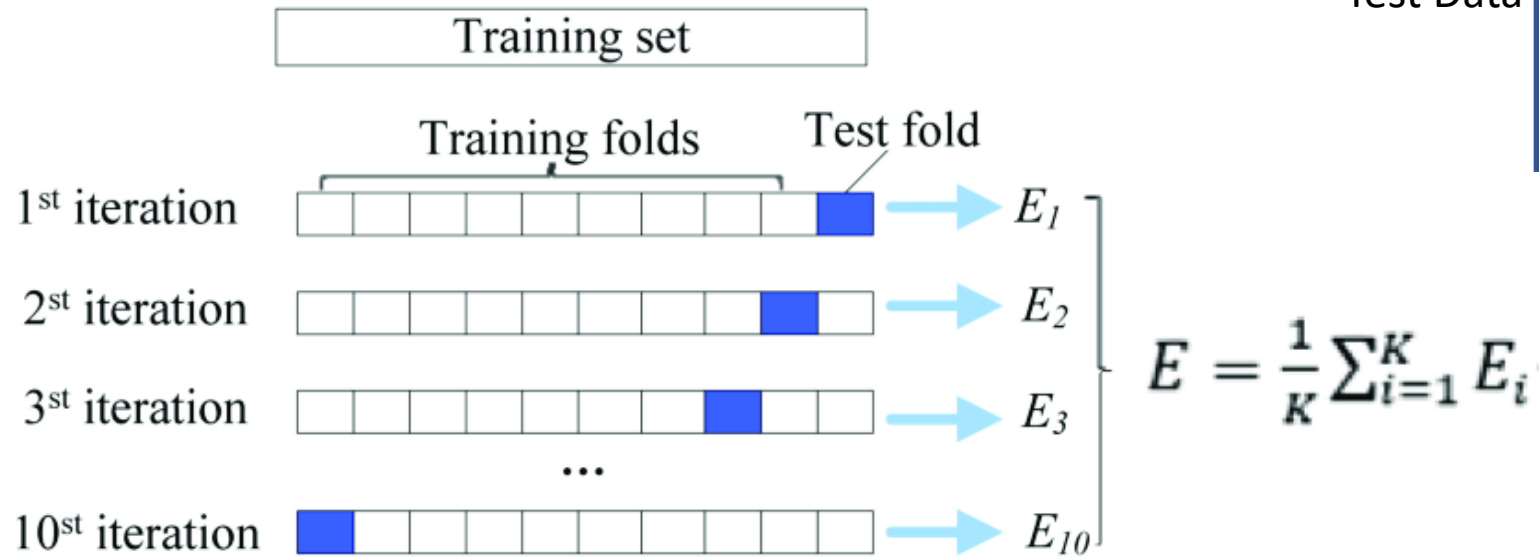
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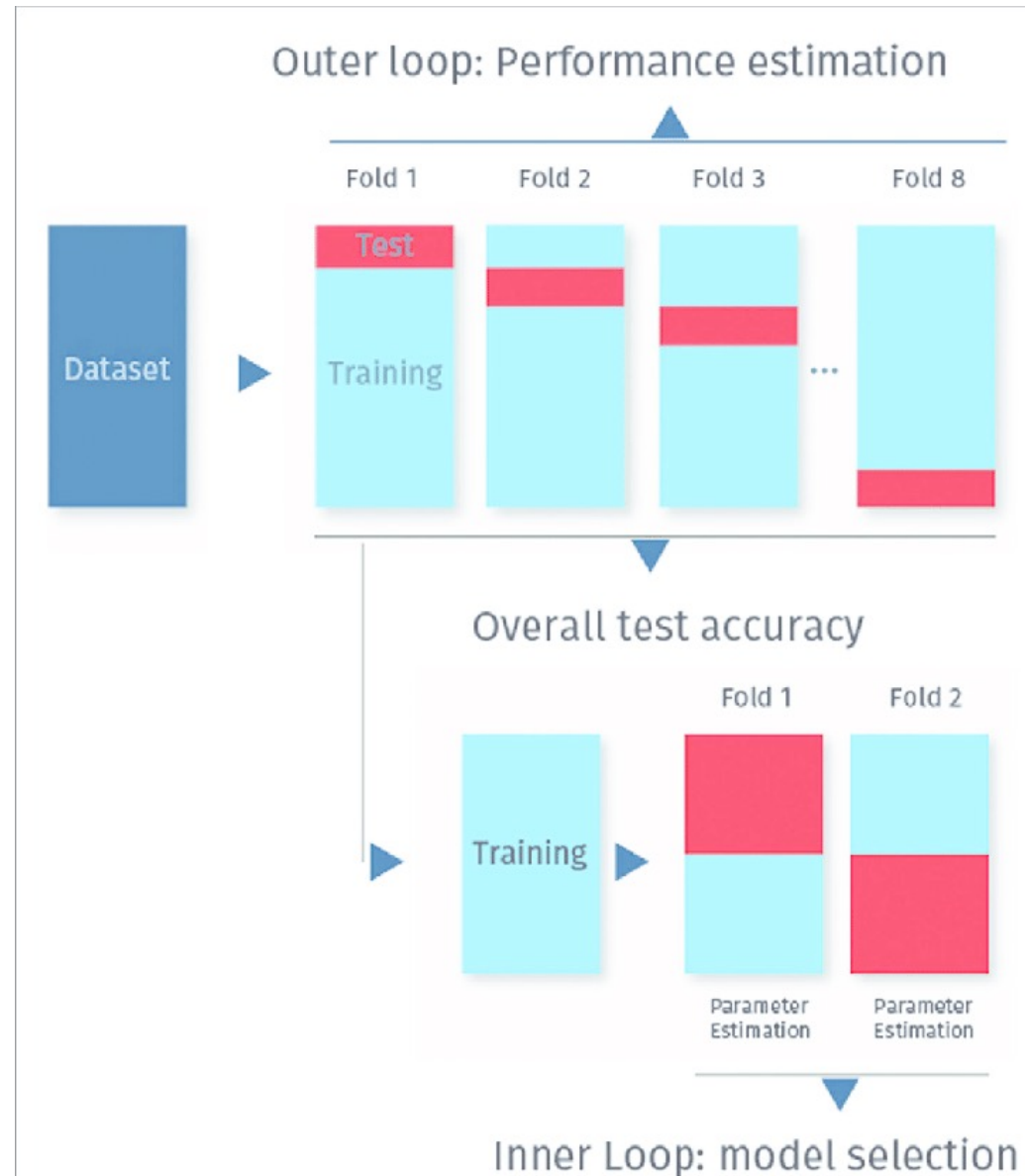


How can we select a model that balances variance & bias?

- Use cross-validation!
- Bias and variance can be balanced



Nested Cross Validation



Kassraian, et al (2016) Frontiers in Psychiatry. 7.
10.3389/fpsy.2016.00177.

High variance

- Overfitting
- Good performance only for the training data set
- Little generalization

Remedy

- Remove attributes from the model
- More data

High bias

- Underfitting
- Overly simple model

Remedy

- Try making a more complex model
- Add more attributes to the model
- Train the model for a longer time

What we are going to learn

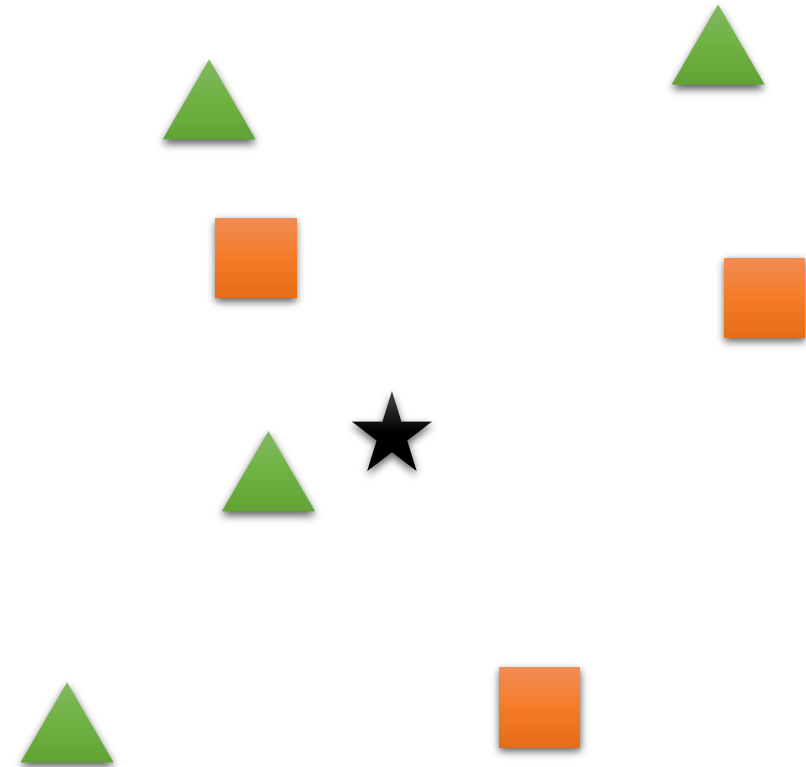
K-Nearest Neighbor

K-Means

Decision Tree

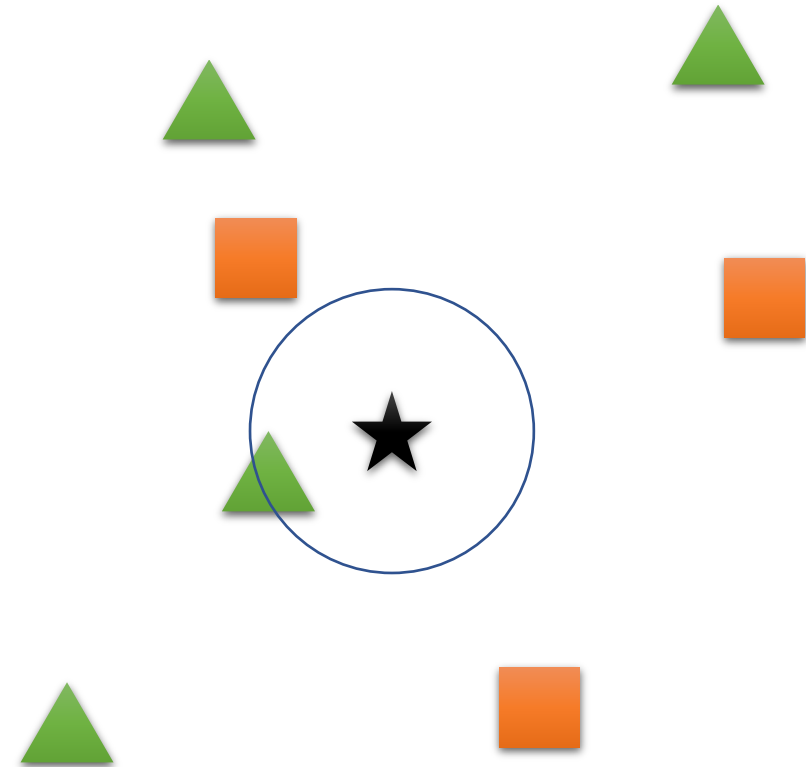
K-nearest neighbor (kNN)

- K: #neighbor data points to consider
- Majority vote: collect cluster associations from K (user defined) neighbors and identify the most relevant association



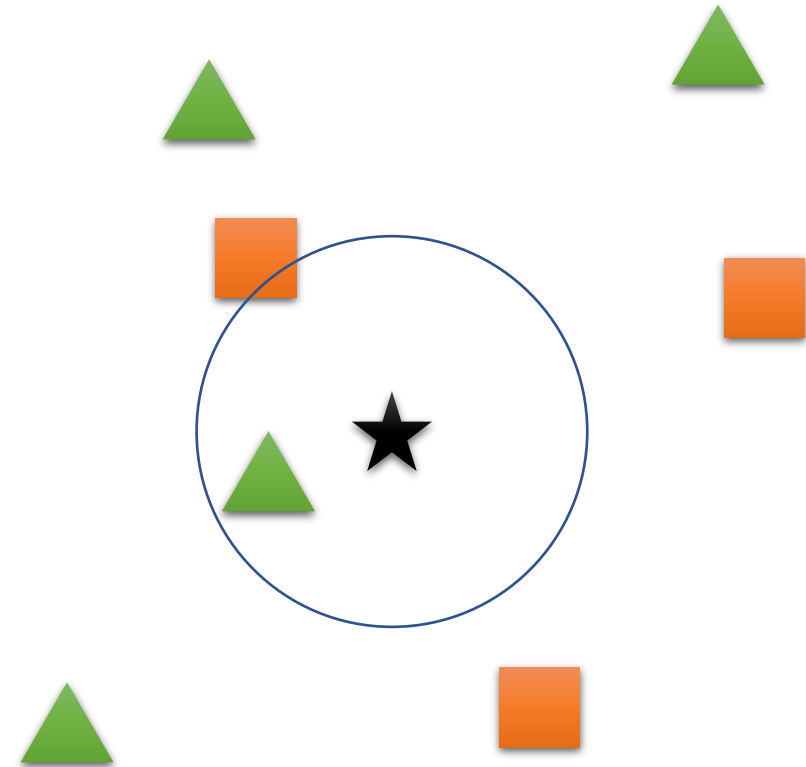
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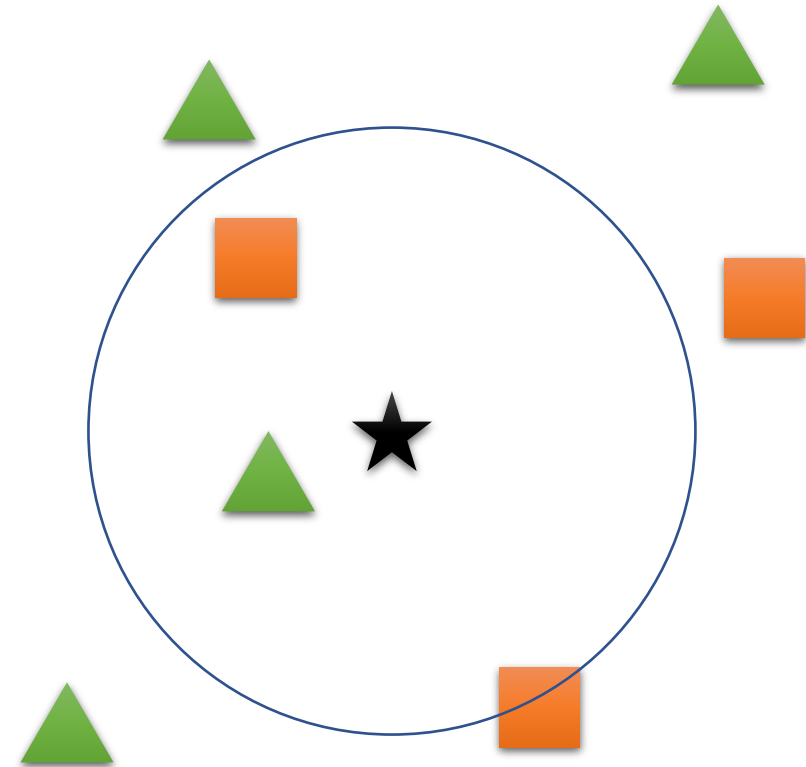
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K-nearest neighbor (kNN)

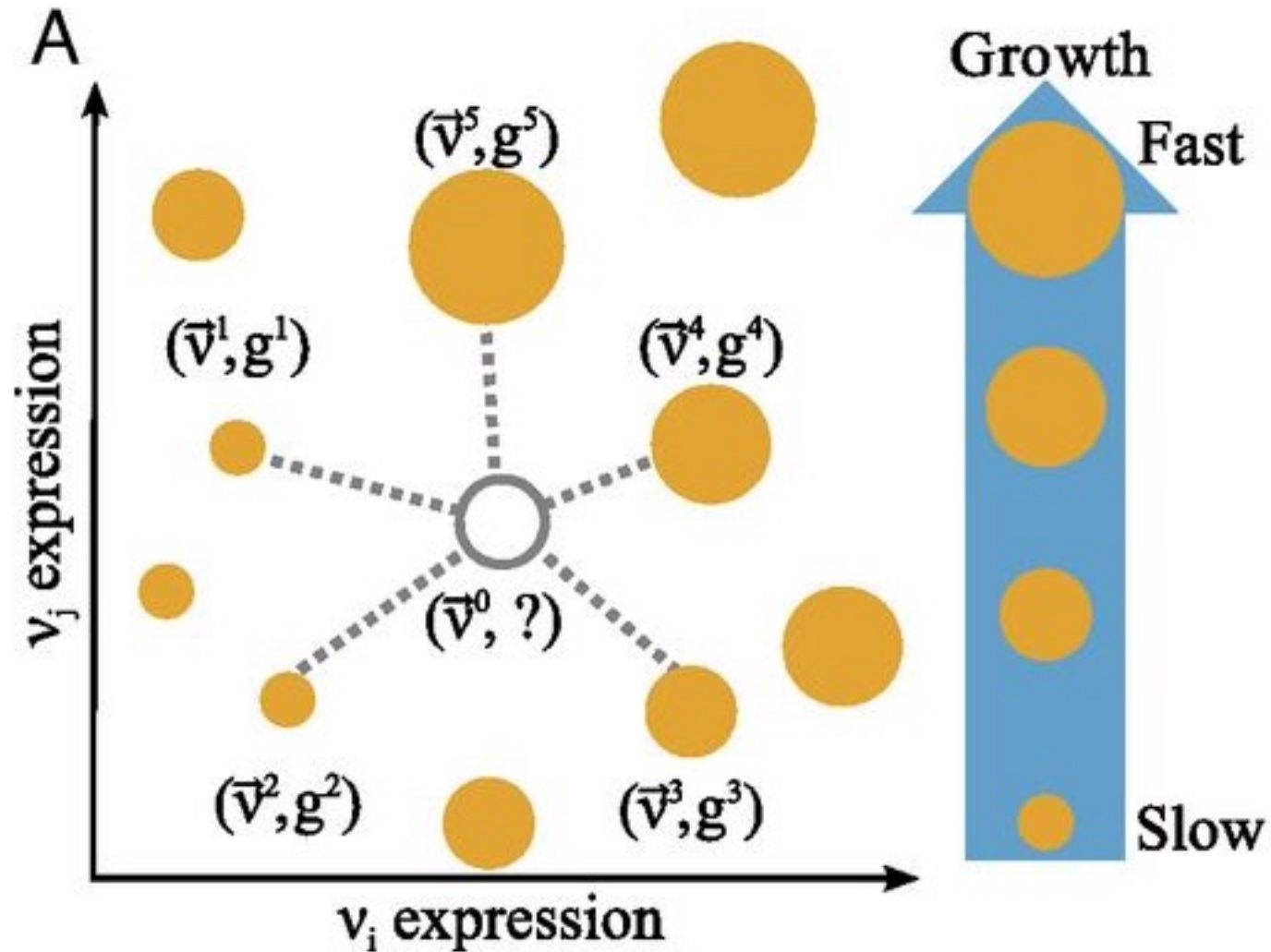
- K: #neighbor data points to consider
- Majority vote: collect cluster associations from k (User defined) neighbors and identify the most relevant association



K-nearest neighbor (kNN) steps:

- Calculate the distance between a new data point and preexisting data points
- Sort the results in ascending order
- Choose the first K rows
- Take the majority vote from the data points within K

kNN application example



K-nearest neighbor (kNN)

Pros

- Easy to implement

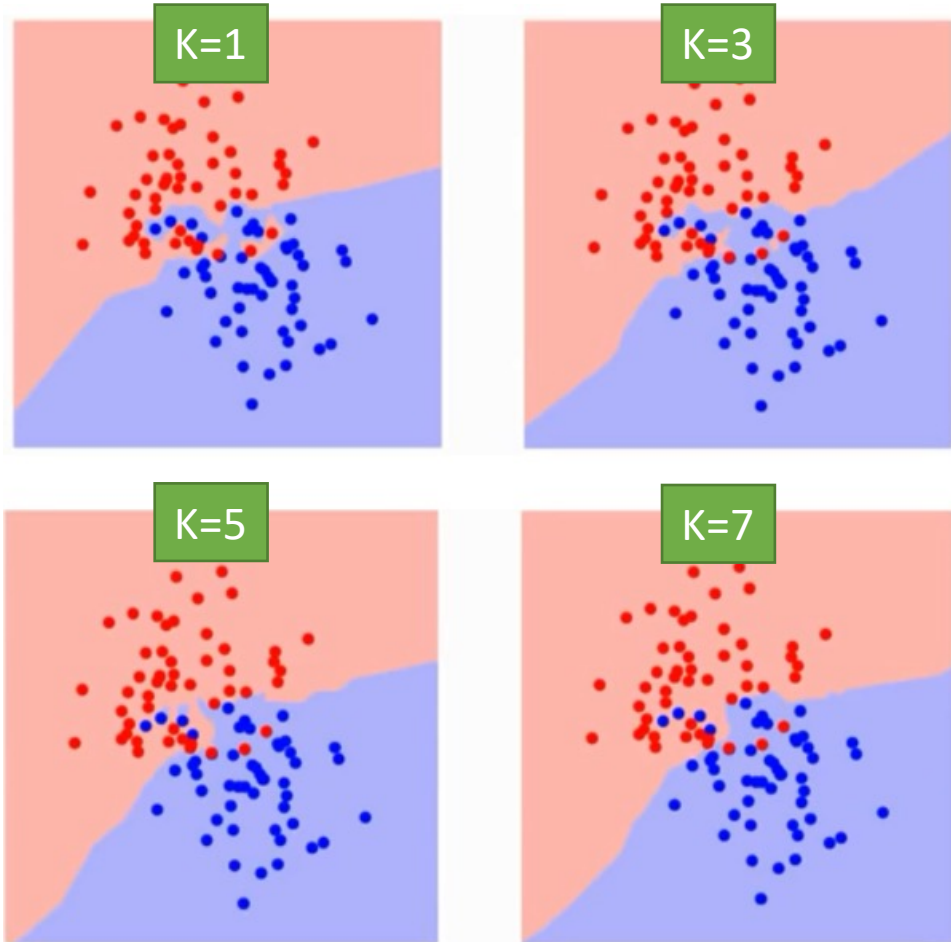
Cons

- Computationally expensive
- Sensitive to the scale of data and outliers

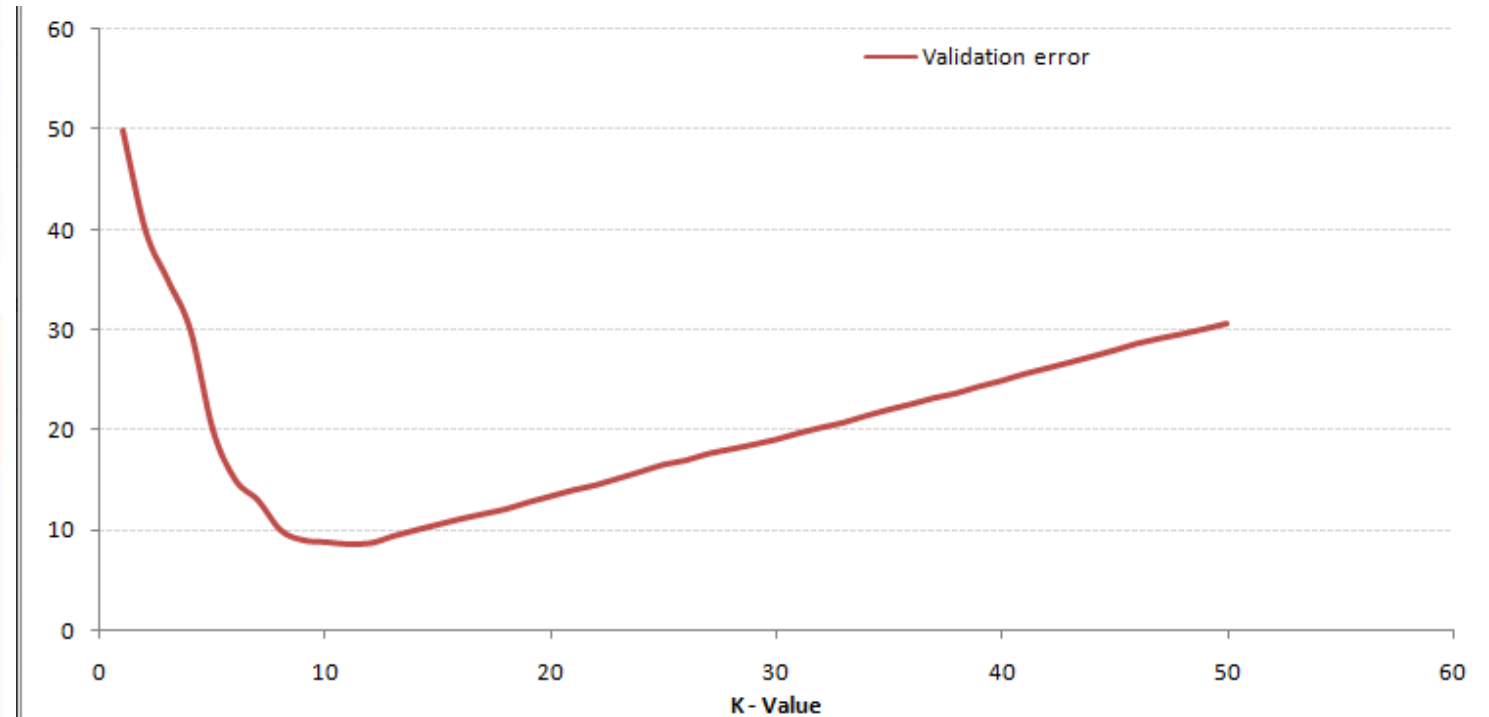
K-nearest neighbor (kNN): Preprocessing

- Rescale data (ex: $\frac{x-\mu}{\sigma}$)
- Impute (substitute) missing data
- Reduce the dimension (# attributes) if the dimension is too high

K-nearest neighbor (kNN)



Test different Ks and find the one with lowest error



kNN practice

What we are going to learn

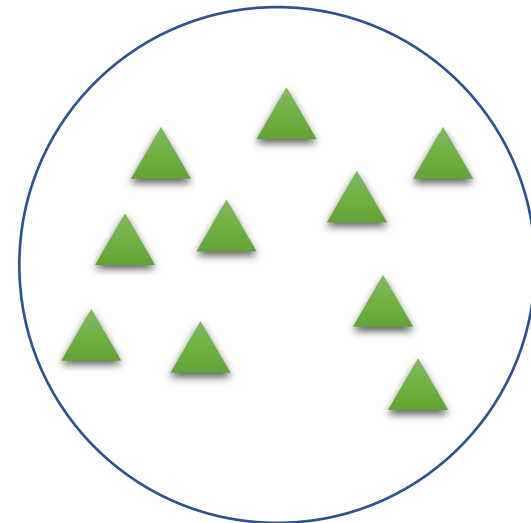
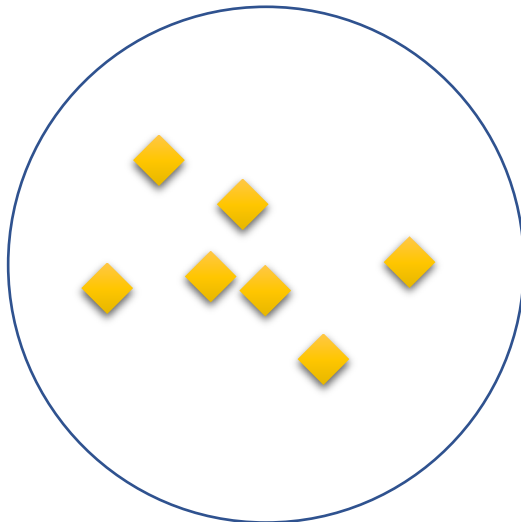
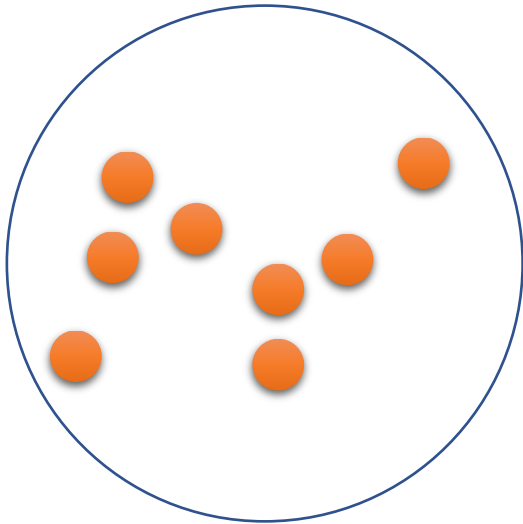
K-Nearest Neighbor

K-Means

Decision Tree

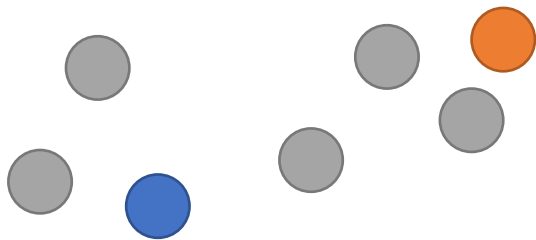
K-means clustering

- Assign a cluster to a data point based on distance from each center (centroid) of each cluster



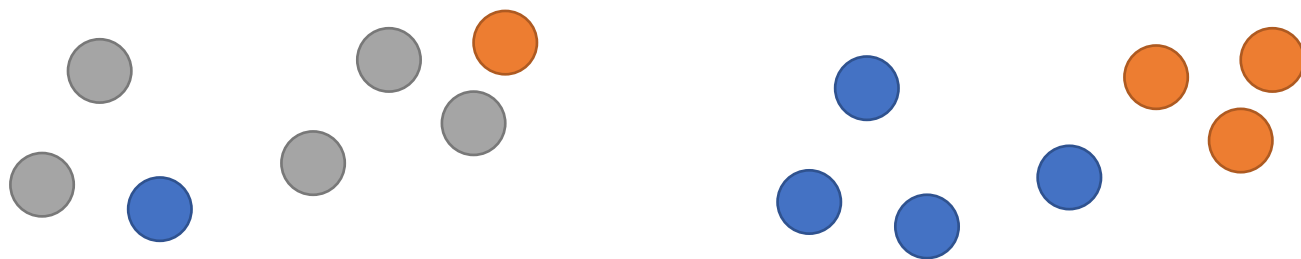
K-means clustering steps (Lloyd):

- Start: Random centers
- Take the sum of the squared distance between data points and all centers
- Assign a cluster membership to each data point
- Compute new centers
- End: if the centers don't change OR meet iteration threshold



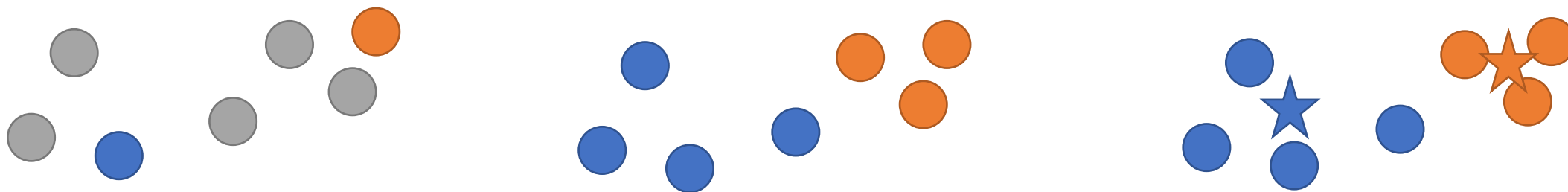
K-means clustering steps (Lloyd):

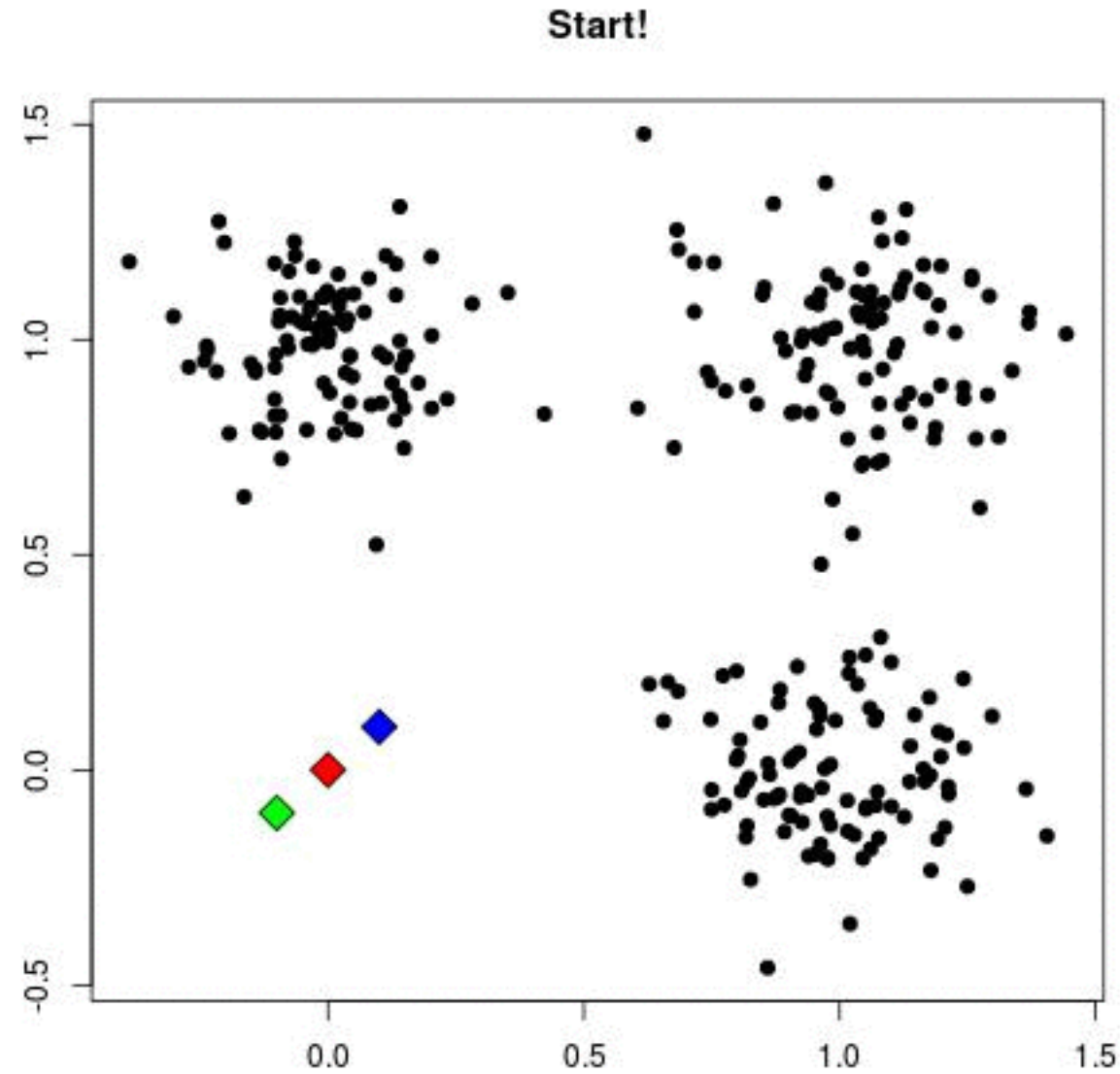
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K-means clustering steps (Lloyd):

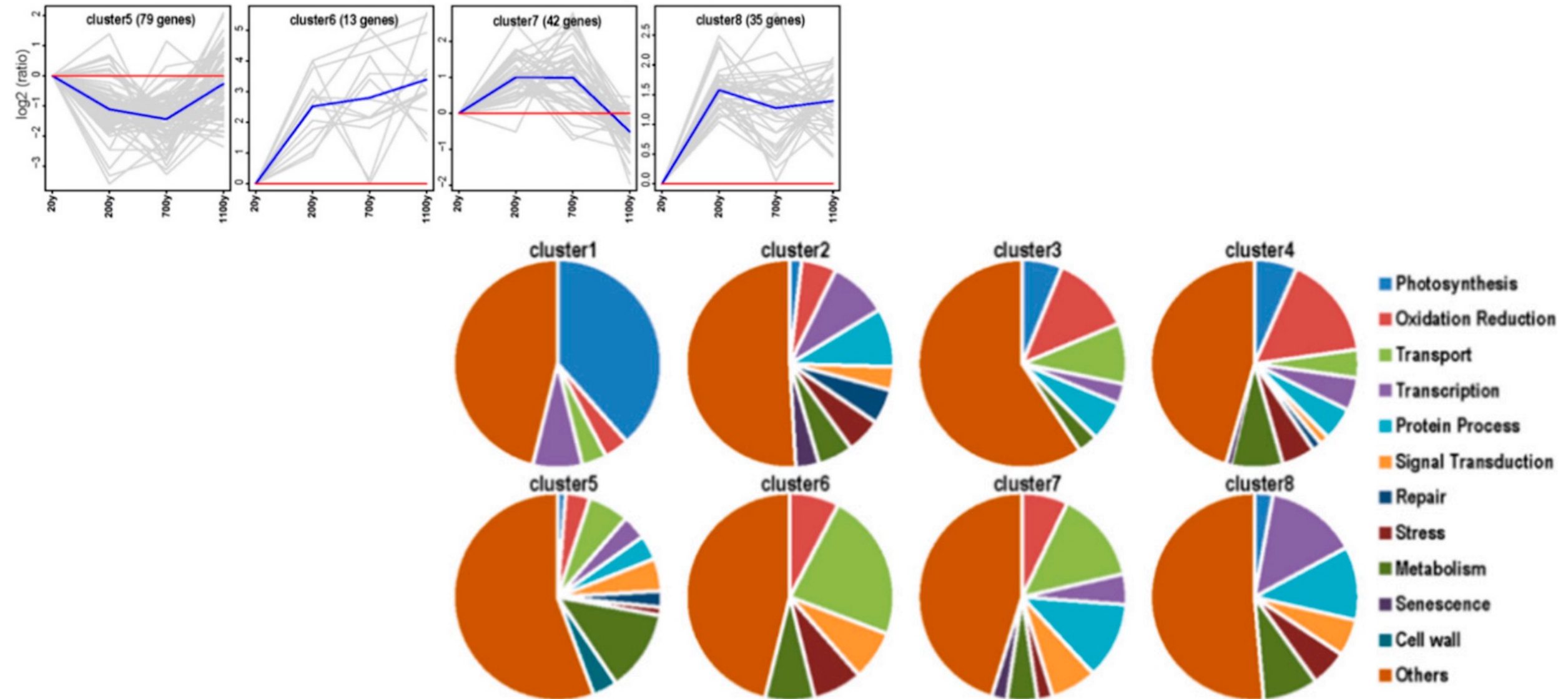
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<https://raw.githubusercontent.com/andrewxiechina/DataScience/master/K-Means/k4Xcap1.gif>

K-means cluster application example



K-means clustering

Pros:

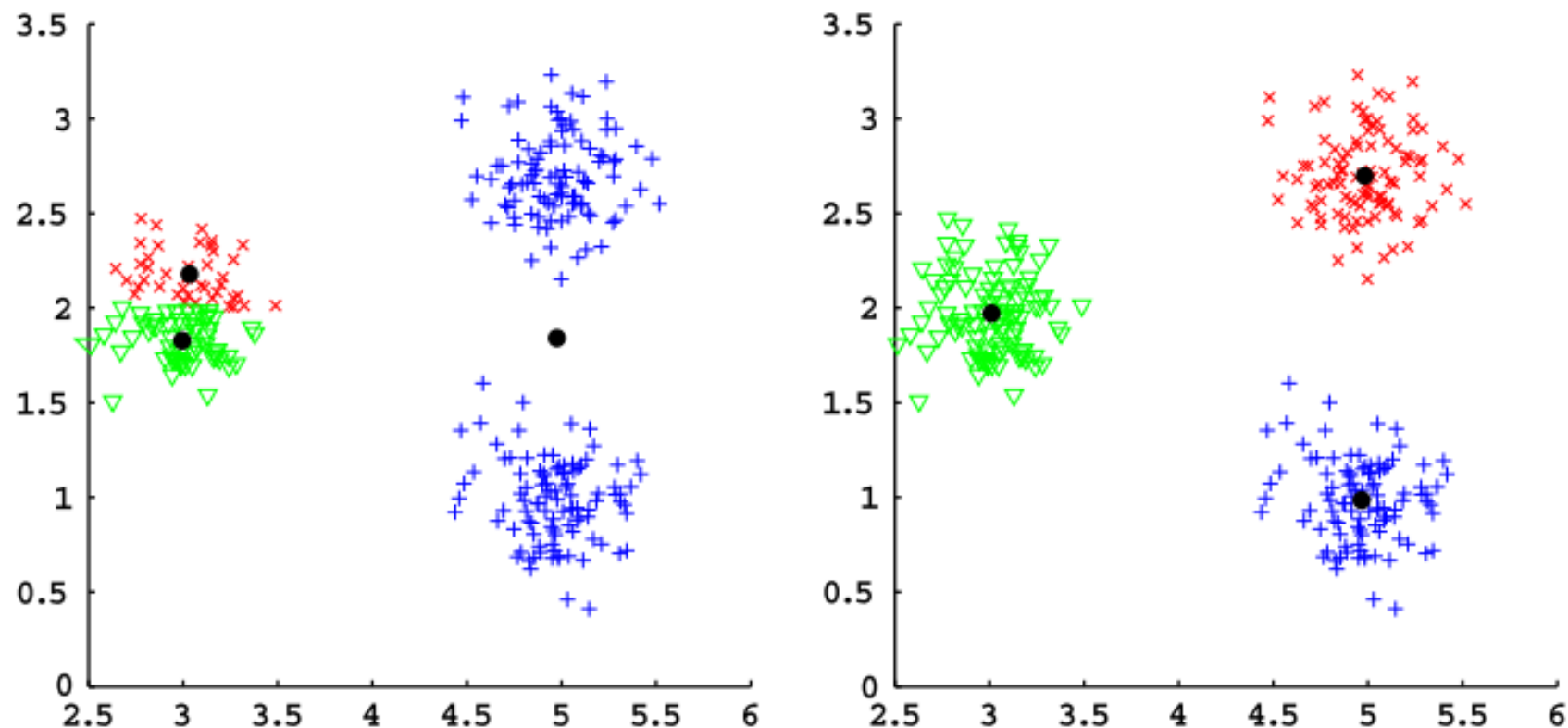
- Simple and fast

Cons:

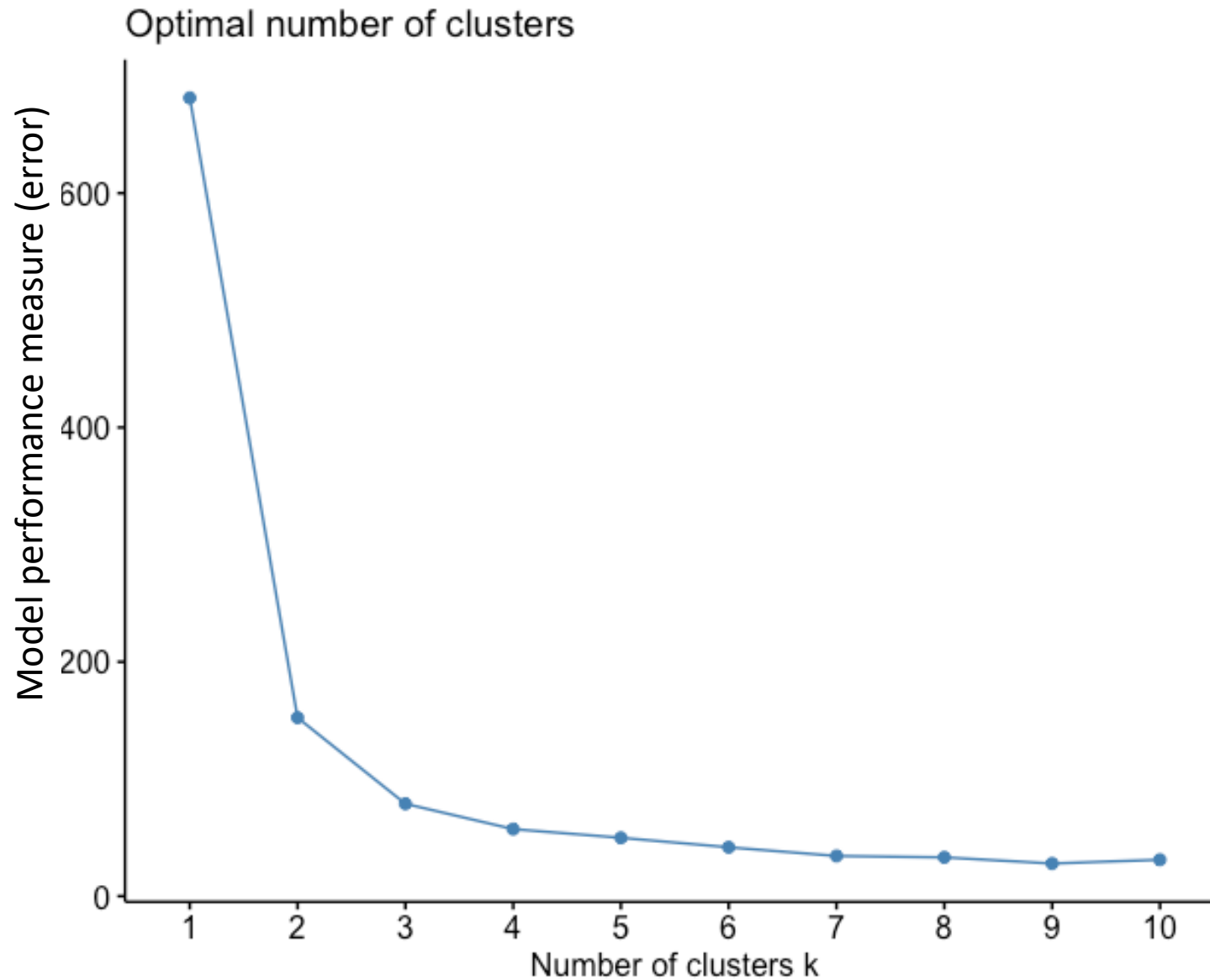
- Sensitive to the initial random selection of centers
- Computationally expensive
- Sensitive to the scale of data and outliers

K-means clustering

- Initialization matters!



K-means clustering, determine k



within-cluster sum of squares

$$\sum_{k=1}^K \sum_{i \in S_k} \sum_{j=1}^P (x_{ij} - \bar{x}_{kj})^2$$

where k is the k th cluster, S_k is the cluster set of the k th cluster, and j is the j th element of each data point

Survey time & Coffee break

<https://www.surveymonkey.com/r/F75J6VZ>

K-means practice

What we are going to learn

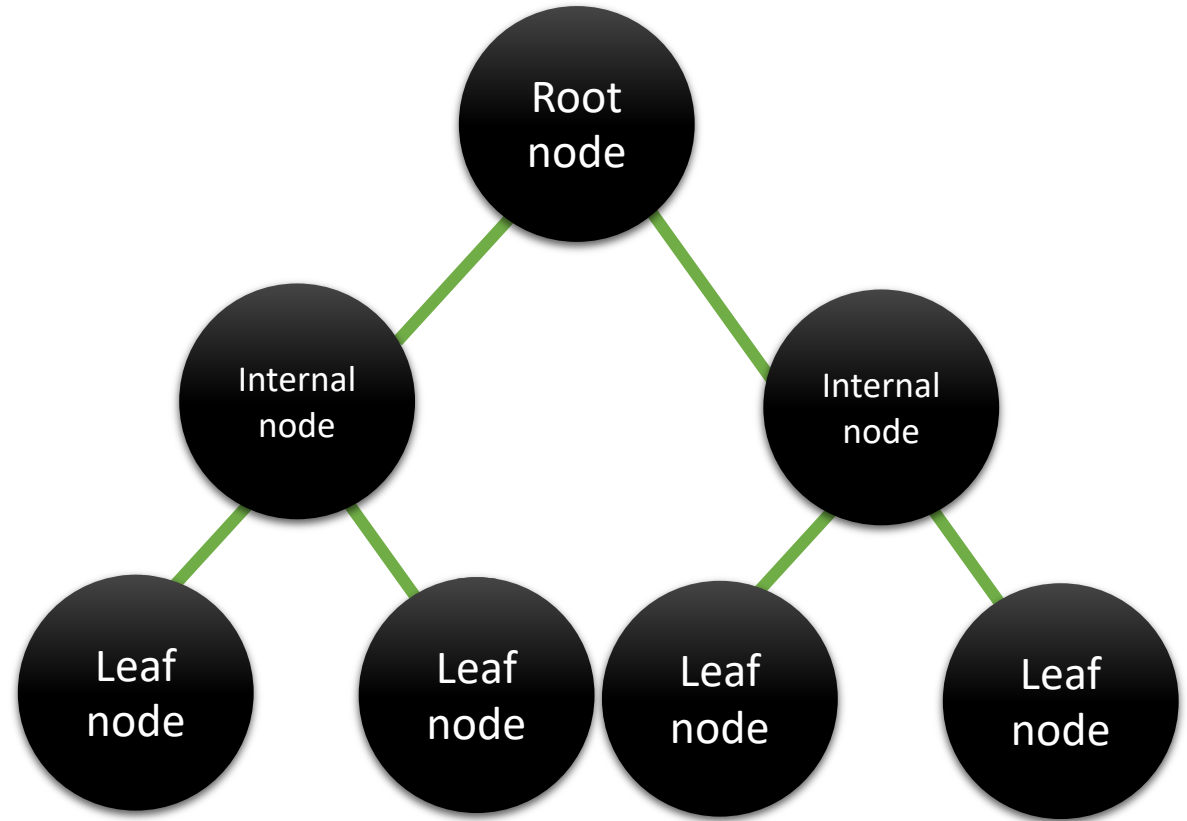
K-Nearest Neighbor

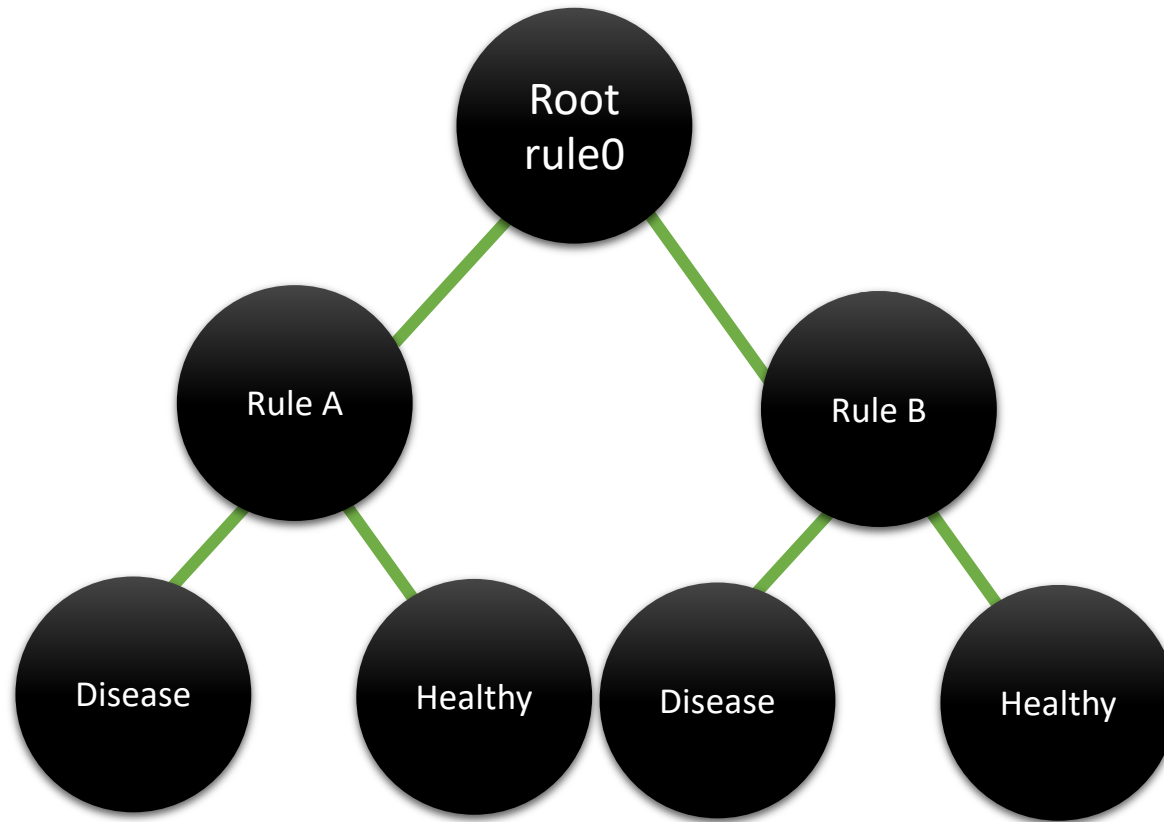
K-Means

Decision Tree

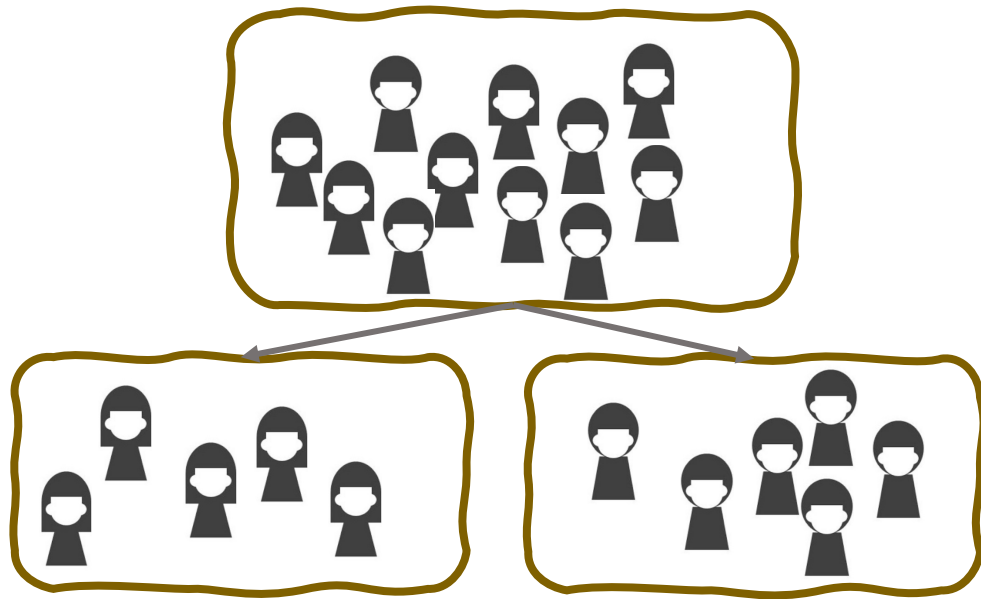
Decision Tree

- Node: attributes
- Leaf node: label
- Edge: connection between nodes





Decision Tree: which feature to use?

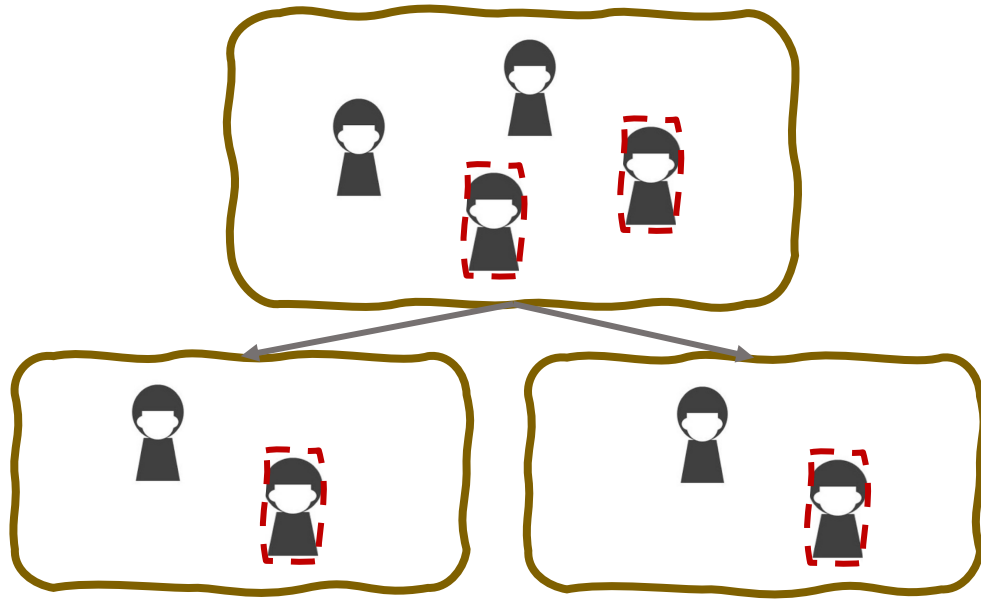


Evaluation

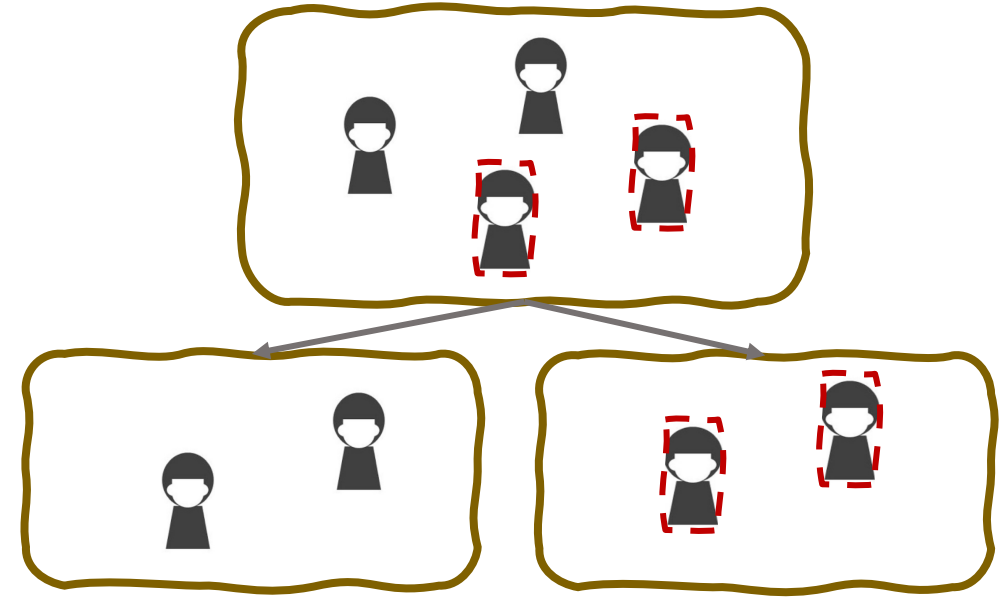
Gini Index: $1 - \sum_{i=1}^m P_i^2$

Information Gain : Entropy(before split) – Entropy(after split)
Entropy: $-\sum_{i=1}^m p_i \log_2(p_i)$

Decision Tree: which feature to use?



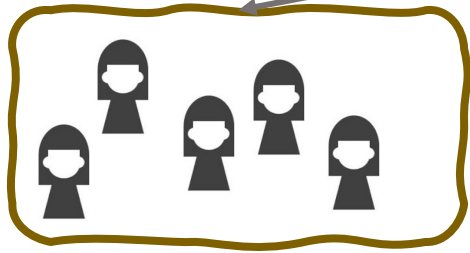
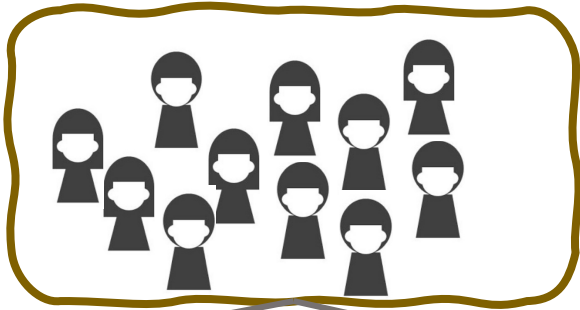
Gini index: High
Information Gain: Low



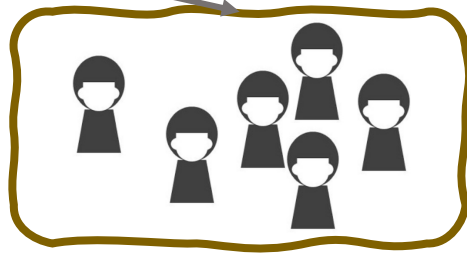
Gini index: Low
Information Gain: High

Decision Tree: which feature to use?

Gender
Total: 11
Case: 5



F
Total: 5
Case: 2



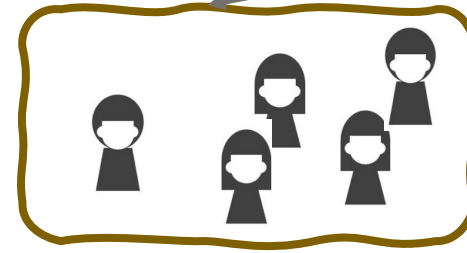
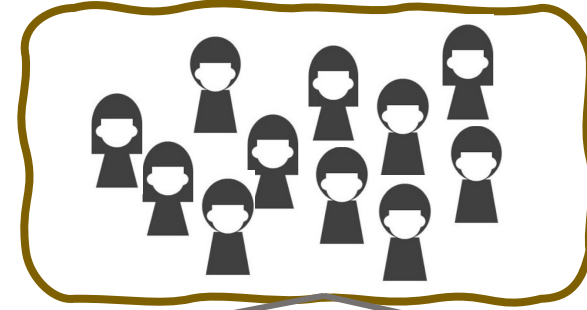
M
Total: 6
Case: 3

Gini index: $1 - (2/5)^2 - (3/5)^2$

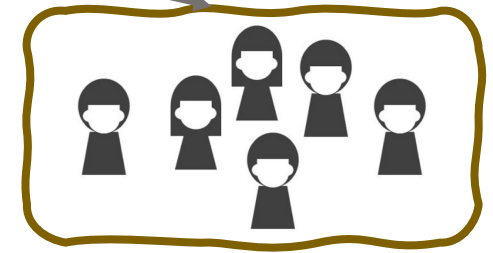
$1 - (3/6)^2 - (3/6)^2$

Weighted sum: 0.49

Age



40 >
Total: 5
Case: 1



40 <=
Total: 6
Case: 4

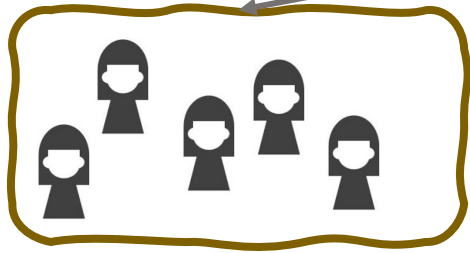
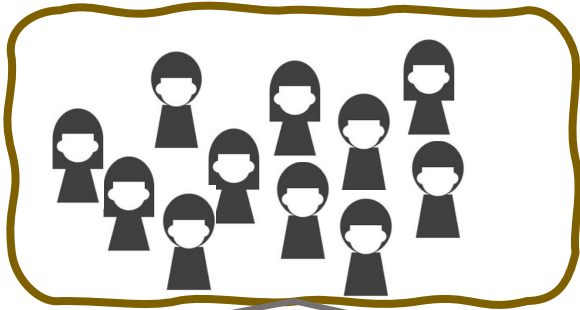
$1 - (1/5)^2 - (4/5)^2$

$1 - (4/6)^2 - (2/6)^2$

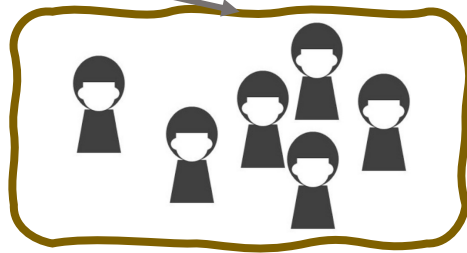
Weighted sum: 0.39

Decision Tree: which feature to use?

Gender
Total: 11
Case: 5



F
Total: 5
Case: 2



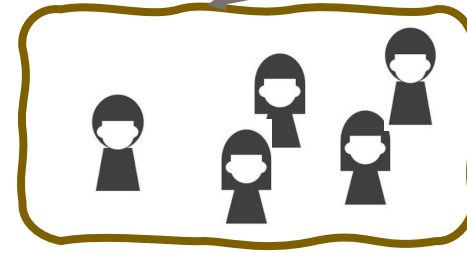
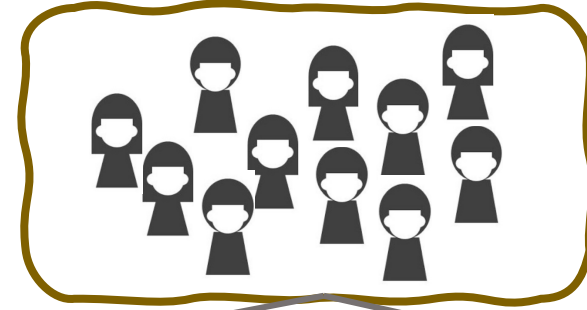
M
Total: 6
Case: 3

Gini index: $1 - (2/5)^2 - (3/5)^2$

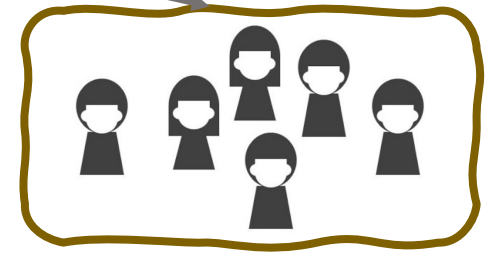
$1 - (3/6)^2 - (3/6)^2$

Weighted sum: 0.49

Age



40 >
Total: 5
Case: 1



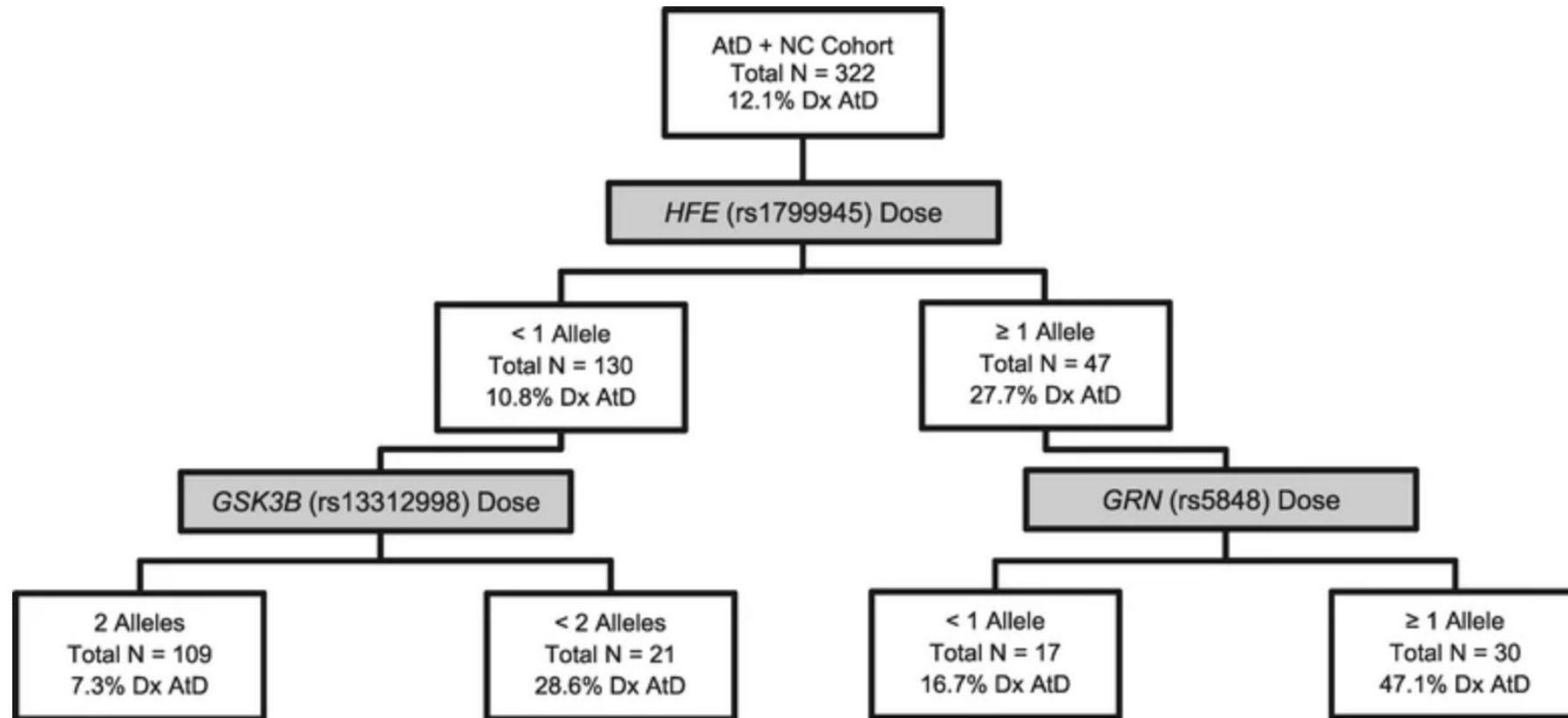
40 <=
Total: 6
Case: 4

$1 - (1/5)^2 - (4/5)^2$

$1 - (4/6)^2 - (2/6)^2$

Weighted sum: 0.39

Decision Tree application example



Decision Tree

Pros

- Easy interpretation
- Not influenced by outliers

Cons

- Higher computational time for training and to process data
- Not global optimal solution
- Overfitting => pruning
- Selection bias toward attributes with many possible splits
(Use Gain Ratio)

Complexity parameter (cp)

Governs the minimum “benefit” that must be gained at each split of the decision tree in order to make a split worthwhile.

Williams G. (2011) Decision Trees. In: Data Mining with Rattle and R. Use R. Springer, New York, NY

Trims off least important splits at each run.
Penalizes models that are too complex.

Muhammad Azam et al. (2017) Simulation and Computation, 46:4, 2924-2934

Decision Tree practice

More advanced methods

Support Vector Machine

Random Forest

Neural Network

The background is a solid dark teal color. It features several abstract, wavy, light teal lines that sweep across the frame from the top left towards the right. Overlaid on these waves is a pattern of small, light teal dashes or short line segments that form a grid-like structure, particularly visible in the upper right quadrant.

Thank you!