

# Machine Learning for Scientific Discovery

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[www.ong-home.my/download/frontiers2014.pdf](http://www.ong-home.my/download/frontiers2014.pdf)



Higgs challenge

## the HiggsML challenge

May to September 2014

When **High Energy Physics** meets **Machine Learning**



# What is machine learning?

## Machine learning is about prediction

Examples/features	$x_1, \dots, x_n \sim \mathcal{X}$
Labels/annotations	$y_1, \dots, y_n \sim \mathcal{Y}$
Predictor	$f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$

## Estimate best predictor = training

Given data  $(x_1, y_1), \dots, (x_n, y_n)$ , find a predictor  $f_{\mathbf{w}}(\cdot)$ .

- No mechanistic model of the phenomenon
- There is relatively large amounts of data (examples,  $x$  usually  $\mathbb{R}^d$ )
- The outcomes (labels,  $y$  usually binary) are well defined

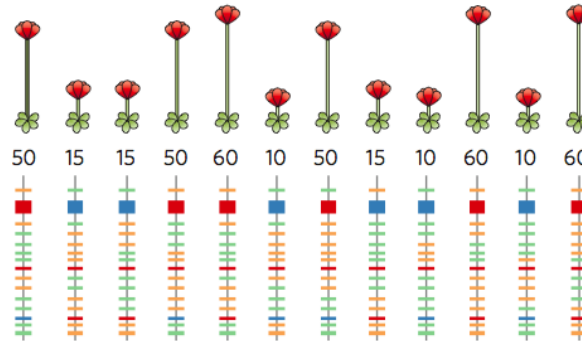
## Prediction $\neq$ understanding

How can we use prediction to help with scientific research?

# What are good features?

$$f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$$

# What are good biomarkers?



## Genome Wide Association Studies

- Which mutations are associated with tall poppies?
- Identify biomarkers with hypothesis tests

## Finding stable biomarkers

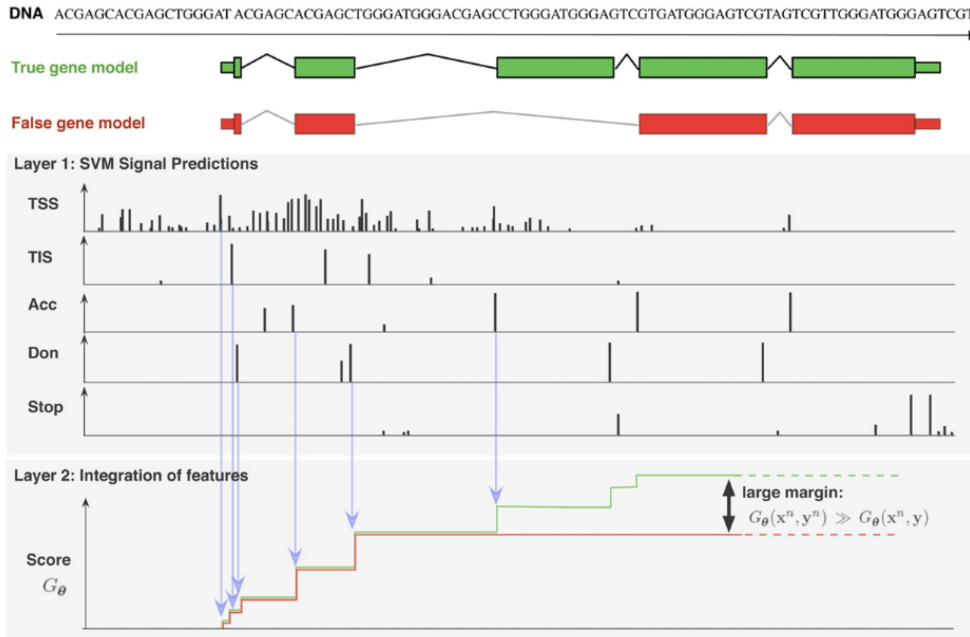
- Split cohort into two (cross validation)
- Use p-value as a score
- Investigate rank correlation between scores

# Not standard binary classification

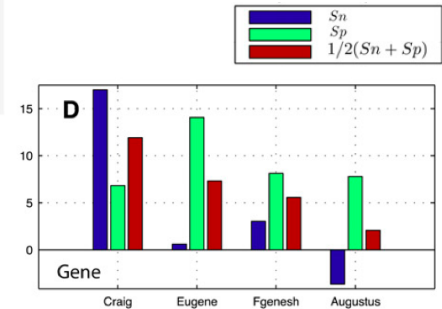
$$f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$$

# Gene finding

Predict a sequence of binary decisions



[www.mgene.org/web](http://www.mgene.org/web)

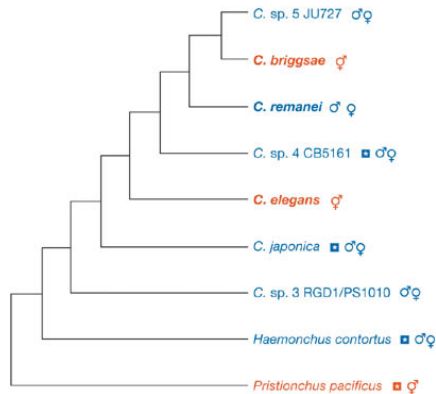


# Improving annotation

## Improving well studied genomes








	Total	Tested	Confirmed	Fraction
New genes	2197	57	24	42%
Missed unconf. genes	205	24	2	8%

## Annotating new genomes





# Unknown objects

During training				
After deployment				

## Identifying wheel defects in trains

- Wheel defects destroy infrastructure
- Classify type of defect from time series

Collaboration with Swiss National Railway

## Classifying celestial objects

- Skymapper southern sky survey
- Rare objects not available at training

Discussion with Christian Wolf, RSAA, ANU

# What to measure?

$$f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$$

## Use predictor to identify good candidates

- Annotate top-k items
- Confidence interval improves performance
- Explore - exploit tradeoff

## Glucose metabolism in Yeast

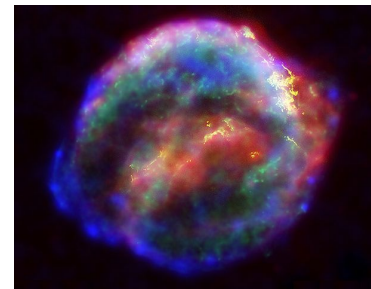
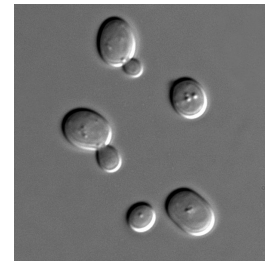
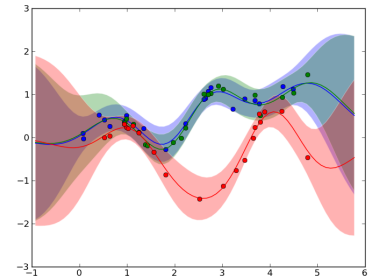
- Multiple possible models
- Design biological experiments that maximise information gain

Collaboration with SystemsX Switzerland

## Finding supernovae

- Machine learning to classify images
- Show 10 candidates to expert daily

Discussion with Richard Scalzo at RSAA, ANU



# Challenges to ML4Science



# What is the keyword? (1)

## Training



[www.cs.uml.edu/~saenko/projects.html#data](http://www.cs.uml.edu/~saenko/projects.html#data)

## Deployed



# What is the keyword? (1)

Training



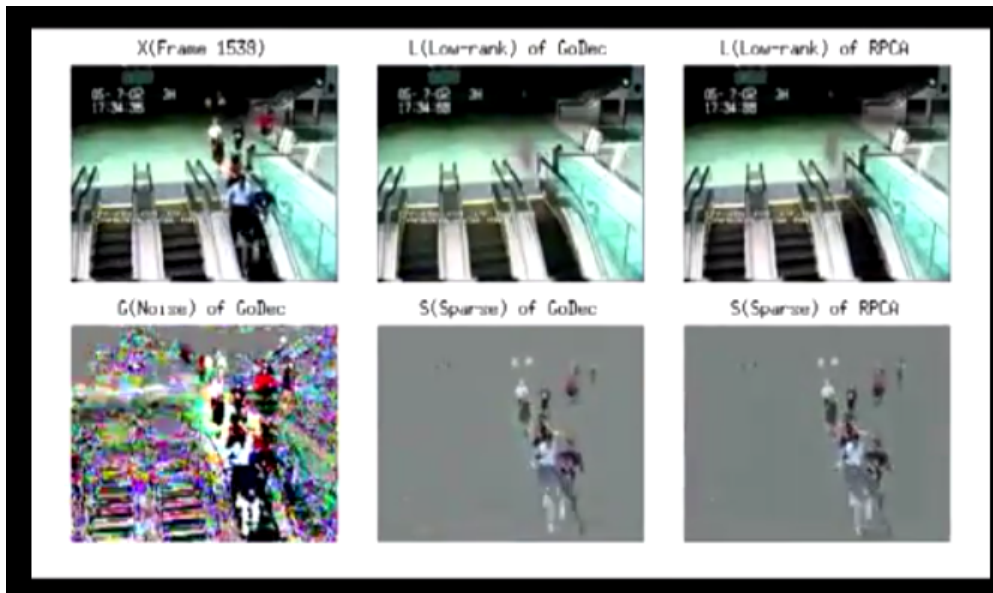
[www.cs.uml.edu/~saenko/projects.html#data](http://www.cs.uml.edu/~saenko/projects.html#data)

Deployed



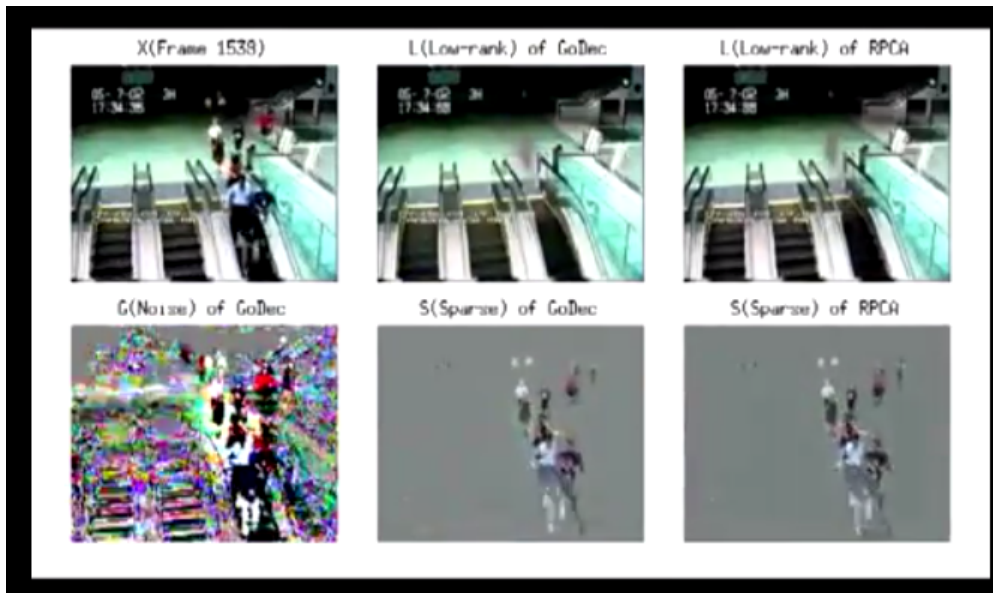
Domain adaptation

# What is the keyword? (2)



<https://www.youtube.com/watch?v=YpdCvbJI2eg>

# What is the keyword? (2)



[sites.google.com/site/godecomposition/home](https://sites.google.com/site/godecomposition/home)

Robust principal component analysis



# ML Open Source Software

## Wider adoption of methods

- Domain experts can use machine learning core
- Available for teaching

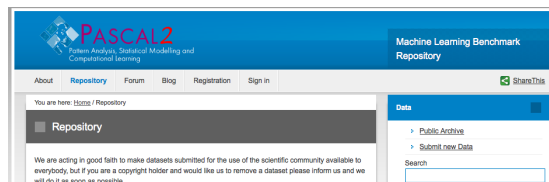
## Scientific reproducibility

- Fair comparison of methods
- Access to scientific tools

## Community growth

- “Given enough eyeballs, all bugs are shallow”
- Combination of advances

JMLR



mloss.org

mldata.org

## Machine Learning Open Source Software

Do We Need Hundreds of Classifiers  
to Solve Real World Classification Problems?

[jmlr.org/papers/v15/delgado14a.html](http://jmlr.org/papers/v15/delgado14a.html)

Spoiler: No

## Usability and Reproducibility

- (too much) focus on new algorithms
- Documentation, modularity issues
- Literate programming

[ipython.org/notebook.html](http://ipython.org/notebook.html)

[yihui.name/knitr](http://yihui.name/knitr)

[jupyter.org](http://jupyter.org)

- Scientific computing workflows

[galaxyproject.org](http://galaxyproject.org)



Dream: App Bazaar for data science

## Prediction $\neq$ understanding

How can we use prediction to help with scientific research?

## Three extensions

- What are good features?  $f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$
- Not standard binary classification  $f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$
- What to measure?  $f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$

## Plug and pray

- Finding the right keyword
- Software, software, software

# Thank You

## Prediction $\neq$ understanding

How can we use prediction to help with scientific research?

## Three extensions

- What are good features?  $f_{\mathbf{w}}(x) : \mathcal{X} \rightarrow \mathcal{Y}$
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## Plug and pray

- Finding the right keyword
- Software, software, software

Please make your research open

## Open Science



Sören Sonnenburg, Mikio L. Braun, Cheng Soon Ong, et. al. The need for open source software in machine learning. *Journal of Machine Learning Research*, 8:2443–2466, 2007.



Joaquin Vanschoren, Mikio Braun, Cheng Soon Ong, Open Science in Machine Learning, Scientific Meeting of the Classification and Data Analysis Group of the Italian Statistical Society (CLADAG) 2013, Modena, Italy



Mikio L. Braun, Cheng Soon Ong, Open Science in Machine Learning. Book chapter in *Implementing Reproducible Research*, 2014

## Stability of feature selection

Justin Bedó, David Rawlinson, Benjamin Goudey, Cheng Soon Ong, Stability of bivariate GWAS biomarker detection *PLoS ONE*, 9(4), e93319

## Gene finding



Gabriele Schweikert, Jonas Behr, Alexander Zien, Georg Zeller, Cheng Soon Ong, Sören Sonnenburg and Gunnar Rädtsch. mGene.web: a web service for accurate computational gene finding. *Nucleic Acids Research*, Volume 37, Web Server Issue, 2009.



Gabriele Schweikert, et. al. mGene: Accurate SVM-based gene finding with an application to nematode genomes. *Genome Research*, 19:2133–2143, 2009.

## Confidence sets

Fan Shi, Cheng Soon Ong, Christopher Leckie. Applications of Class-Conditional Conformal Predictor in Multi-Class Classification International Conference on Machine Learning and Applications, 2013

## Active Learning



Alberto Giovanni Busetto, Cheng Soon Ong and Joachim M. Buhmann. Optimized Expected Information Gain for Nonlinear Dynamical Systems. In *Proceedings of the International Conference on Machine Learning*, pages 97–104, 2009.



Alberto Giovanni Busetto, et. al. Near-optimal experimental design for model selection in systems biology *Bioinformatics*, 29 (20): 2625–2632. doi:10.1093/bioinformatics/btt436



Andreas Krause, Cheng Soon Ong. Contextual Gaussian Process Bandit Optimization. *Advances in Neural Information Processing*, 2011.