Introduction to AI:
Is the third AI wave here to stay?

Prof. Nicolas Vayatis
Centre de Mathématiques et de Leurs Applications
Ecole Normale Supérieure Paris-Saclay
How to start a talk about AI?
Commercial success of AI

- Recommender systems
- Advertising
- Facebook for the blind
Supervised learning algorithms outperform human performance in many pattern recognition tasks

- LeCun et al. (1989): Handwritten zip code digit recognition
  - USPS database; about 10,000 digits
  - 10 categories; 7000 training data (16x16 gray level images)

  - Life Faces in the Wild (LFW) data set
  - 5749 public figures; 13,233 uncontrolled face images
  - Training on 40,000 pairs of images (matched/mismatched)

- Zhang et al. (2017): Pedestrian recognition
  - Caltech pedestrian data set
  - 10 hours video at 30Hz; $10^6$ frames
  - 10% contain pedestrians; 2300 unique pedestrians
  - Some trouble with partial occlusions...
Questions raised

• What are the drivers of success for AI components and their current limitations?

• Why successful AI applications are typically related to images and text data?

• Is cross-validated prediction performance the only criterion to adopt AI-driven technologies?

• How does AI concern the HPC community?

• Will there still be a Human in the loop in ten years?
Demystification of AI/machine learning
Supervised training data for pedestrian recognition

Positive training data

Negative training data

Space of images (on each axis read a pixel value)
How does the machine “represent what it learned”? 

A function (or decision rule)
Machine learning is mainly about function estimation/approximation
ALL OF MACHINE LEARNING IN ONE FIGURE
UNDERFITTING AND OVERFITTING, IT’S ALL ABOUT TRADE-OFF

Performance
High bias
Low variance
Low bias
High variance

Complexity
ML techniques
DL techniques
Linear models
Learning sample
Test sample
Historical perspective on AI
Three AI waves... and two AI winters

1. Symbolic AI
   - Perception
   - Large margin principle
   - Multilayer perceptron

2. Connectionist AI
   - Kernel trick
   - Aggregation principle
   - High dimensional statistics

3. Machine learning

1959  1986  2015
Winters explained

Symbolic AI

1. Only able to capture explicit knowledge
2. Lack of robustness
3. Computational burden

Connectionist AI

1. Lack of data
2. Lack of interpretability
3. Hard to maintain

1959 1986
The three drivers of the third AI wave
What is different now

Machine Learning

Data → Theory → HPC
All is data
Statistical Learning Theory: setup

Data
- Sampled from the unknown distribution of (X,Y)
  - where
    - X: measurement
    - Y: label
  → supervised learning

Decision rules
- A functional class G with elements g
  - Characterized by its complexity \( R(G) \)
  - Prediction on X is given by \( g(X) \)

Risk (performance)
- Loss function assigns a cost \( l(g(X), Y) \)
  - Risk assessed by the average of the loss over the population (in expectation)

Inference principle
- Empirical risk minimization
  - Consists in minimization over G of the empirical loss (computed over the training data)

(Machine) learning amounts to functional optimization
Statistical Learning Theory: main ingredients

\[ \hat{R}_n(\mathcal{F}) = \mathbb{E} \left( \sup_{f \in \mathcal{F}} \frac{1}{n} \sum_{i=1}^{n} \varepsilon_i f(Z_i) \bigg| D_n \right) \]

Assume \( h \) is a function with bounded differences and denote by \( c_1, \ldots, c_n > 0 \) the upper bounds on its componentwise variations.

We have, for any \( t > 0 \)

\[ P \left( h(Z_1, \ldots, Z_n) - \mathbb{E}(h(Z_1, \ldots, Z_n)) > t \right) \leq \exp \left( -\frac{2t^2}{\sum_{i=1}^{n} c_i^2} \right) \]

Under (A1-A2), we have, for some \( s > 1 \), that any real-valued measurable \( f \) satisfies:

\[ L(g_i) - L^* \leq 2c(A(f) - A^*)^{1/s} \]

Rademacher complexity

Concentration inequality

Risk communication
Statistical Learning Theory: typical guarantee

\[
L(\hat{g}_n) \leq \inf_{g \in \mathcal{G}} L(g) + \hat{R}_n(\mathcal{G}) + 3\sqrt{\frac{\log(2/\delta)}{2n}}
\]

with probability at least \(1 - \delta\)

True loss of the ERM
\[
\leq \text{Minimal loss in the class} \quad + \text{Complexity} \quad + \text{Precision}
\]
Is HPC a necessary tool for Machine Learning?

• Big data + Deep Learning + Real-time training → definitely needs HPC
  (cf. Stéphane Canu’s talk at noon)

• What if:
  • Real-time decisions but not necessarily real-time training
  • Not so big data
  • Satisfied with other (shallow) Machine Learning algorithms
    (e.g. Random Forests, Boosting, SVM)

?
Demystification of big data
First issue of big data: Sampling bias
Biases and artefacts in data-driven partitions

→ Need to learn with a reject option (see work by Marten Wegkamp, 2005-...)

Arbitrarty decisions
Second issue with big data: Need a Turk!
The cost of data labeling
Quality labels more powerful than big data

- Get more examples → Improve classification
- Get more labels → Improve label quality → Improve classification

Machine Learning for Industry: a different story...
B2B requirements heavier than for B2C

• Industrial processes go under continuous improvement → **Sampling bias is the rule!**

• Labeling training data relies on **field expertise** → Turks are expensive and unwilling!

• Expectations for **performance** are at a different scale when comparing decisions for critical systems or clinical applications to advertising or book recommendation
Expected impact of machine learning in the industry

Drivers of ML success in industry

- Supervised learning
- Unsupervised learning
- Reinforcement learning
- Transfer learning

- Andrew Ng, NIPS 2016 tutorial

NB: Andrew Ng is VP & Chief Scientist of Baidu, Co-Chairman and Co-Founder of Coursera, and an Adjunct Professor at Stanford University.
Machine Learning for Industry: with or without HPC
An example of anomaly detection objective (no HPC)
Benchmark assessment of aircraft engine

- **What we see?**
  Time-frequency representation of vibration signals (Campbell diagram) wrt to speed during acceleration and deceleration regimes.

- **Nature of anomalies**
  Tiny details in those images. Require a lot of expertise to tag.

- **Databases are small**
  Only a few hundreds engines have been recorded with a very limited number of anomalies reported.

- **But image structure helps!**
  Anomaly detectors can be built using adapted representations of such signals and basic nearest neighbors in feature space.

Source: Confidential report (2012) - Mathilde Mougeot, NV
An example of system design (with HPC)
Exploring the space of gearbox architectures

2D model of a six gearbox ratios of a manual transmission

2D model of a five gearbox ratios of a dual-clutch transmission

From S. Masfaraud (2016) - Méthodes numériques pour la recherche et la conception d’architectures optimales de boîtes de vitesses, Thèse ENS Paris-Saclay.
What does it take to sample and screen the space of gearbox architectures

- 992 architectural schemes scanned
- $1.5 \times 10^9$ architectures generated
- $1.5 \times 10^8$ architectures tested
- 1,390 viable architectures extracted
- 13,600 CPU-hours on Intel Xeon E5-1620v2
- Further screening based on price and mass constraints
- Expert assessment to evaluate plausibility regarding to volume optimization

- 142 architectural schemes scanned
- $2.5 \times 10^8$ architectures generated
- $2.5 \times 10^7$ architectures tested
- 320 viable architectures extracted
- 13,600 CPU-hours on Intel Xeon E5-1620v2
- Further screening based on price and mass constraints
- Expert assessment to evaluate plausibility regarding to volume optimization

From S. Masfaraud (2016) - Méthodes numériques pour la recherche et la conception d'architectures optimales de boîtes de vitesses, Thèse ENS Paris-Saclay.
What we learned from innovative gearbox design

• There might be a DeepBlue for gearbox design
  • Not clear what is is the complexity ceiling to extend it to engine design for instance
  • Requires the potential of HPC to sample and screen architectures in order to scale up

• Need to embark field expertise together with modeling ability:
  • Gearbox engineering, mechanical systems, optimization, graph sampling...

• Contribution of machine learning?
  • Not obvious at this stage, but...
  • ... it may help to better select high level design parameters and save brute force exploration time

• How to embrace such a design process disruption?
  • Mindset of the organization
  • Mindset of field experts
Machine learning for HPC
Machine learning tools as a companion to the simulation of physical models

- Surrogate models and hybrid modeling
- Supervised experimental design
- Revising optimization formulations
- Analyze data produced by HPC infrastructure*

*Talk by Theo Saillant this afternoon
Example of project (1/2)

Tsunami run-up amplification

From:

Example of project (2/2)
System design for WEC farms

From:
A Machine Learning Approach to the Analysis of Wave Energy Converters.
Proceedings of OMAE 2015.
Conclusion
First message:
Machine learning achieves some kind of regression in high dimensional (or structured) spaces

• Heavily relies on mathematics to model complex data and formulate the task-related optimization problem

• AI-based technologies may outperform humans in certain well-defined prediction tasks: detection, recognition, planning, etc.

• Missing piece: few studies on control actions (after prediction)

• Strong AI not for tomorrow...
Second message:
Scaling up and industrialization of AI modules in B2B raises scientific challenges

- Energy, healthcare, banking, defense... will not benefit of supervised learning ‘as-is’

- Naive implementation of AI has/may/will lead to industrial disasters (think of HAL)

- The main risk: to be driven by a method and not by the problem to be solved in its context

- Secondary risk: believe too much in training data and Proof-of-Concept

- Eventually: for the previous reasons, the risk to be out of the game, and there will be a game!
Thank you!