

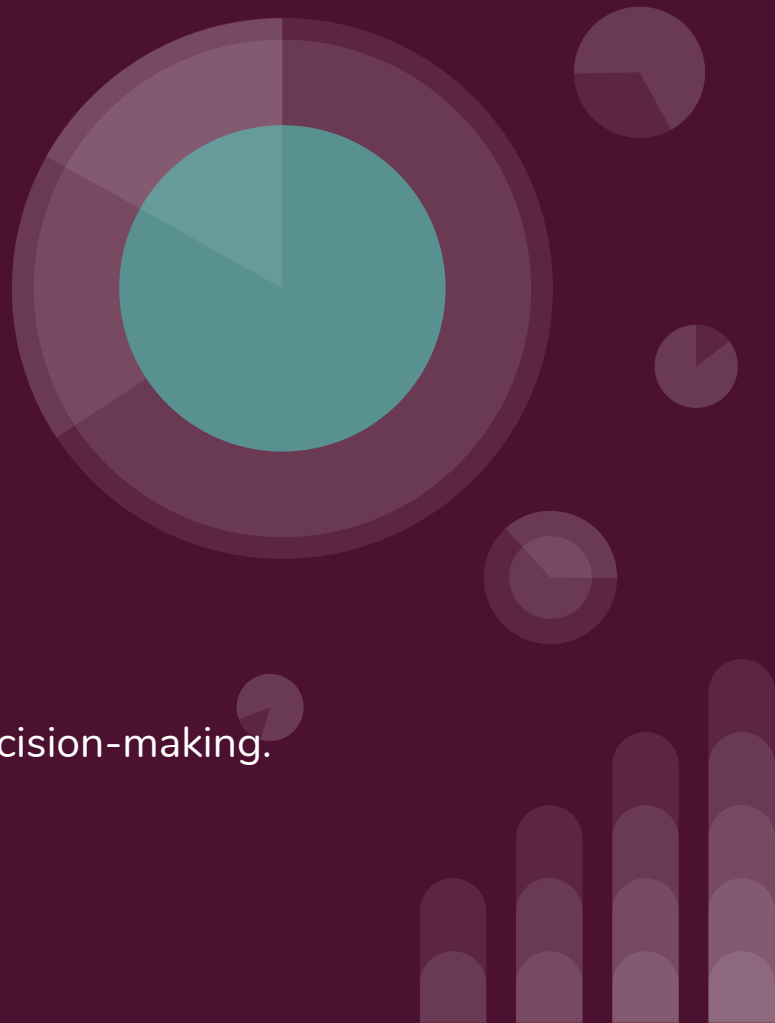


Computer Science
Rekenaarwetenskap

Steve Kroon

PLEASED: Planning, Learning, and Search for Decision-making.
<http://www.cs.sun.ac.za/~kroon/decision.html>

Maties Machine Learning: 25 October 2019





“This group considers almost any aspect of the general decision-making problem, including sequential decision-making under uncertainty. Major sub-problems we consider are planning, machine learning, and search algorithms. Our approach is grounded in probability theory and game theory for managing uncertainty and multi-agent systems.”

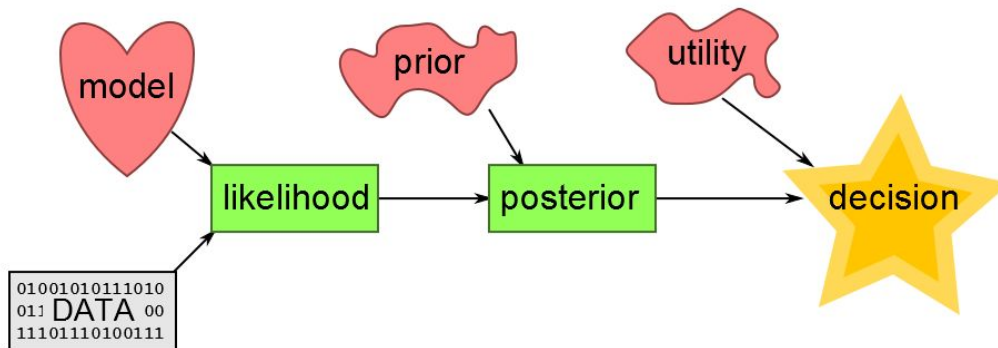
Single agent, single decision

Principled - grounded in:

- Probability theory
- Decision theory
- Game theory

Typically requires:

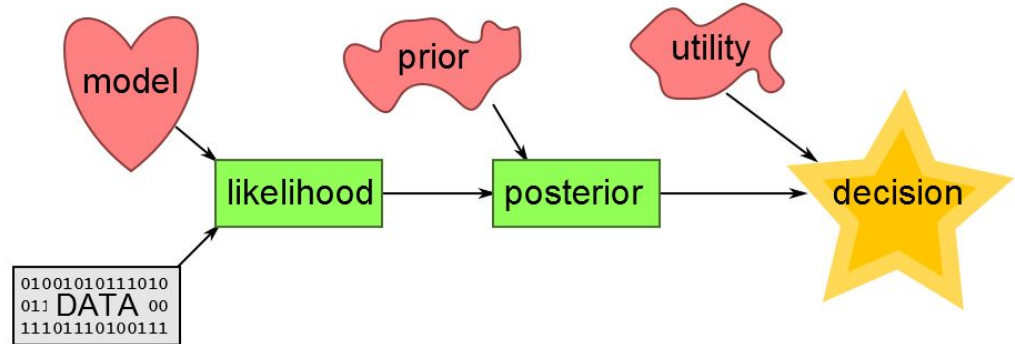
- A model (perhaps >1)
- Data
- Payoff function



Good foundation: Bayesian decision theory

Extensions

- Sequential decision making
 - Search
 - Planning
 - Bayes filter
 - Reinforcement learning
- Multi-agent settings
 - Adversarial
 - Collaborative
- Tractable inference/decision making
 - Inference approaches
 - Search techniques
 - Choice of approximations





Group members

Current

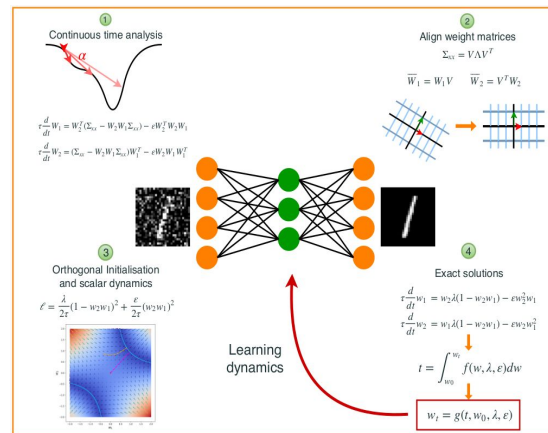
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- 2019-: Ignazio Ferreira (Honours student) - Wasserstein shapeshifting.



Learning theory*

Current

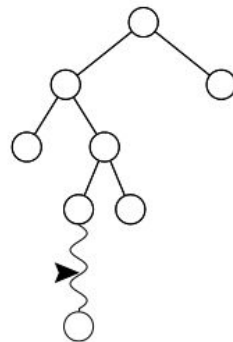
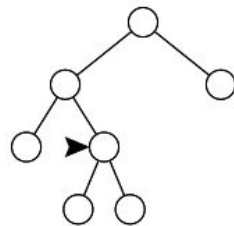
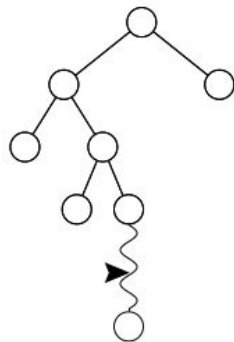
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*understanding relationships between and properties of machine learning/statistical models and approaches to fitting them



Search/Planning

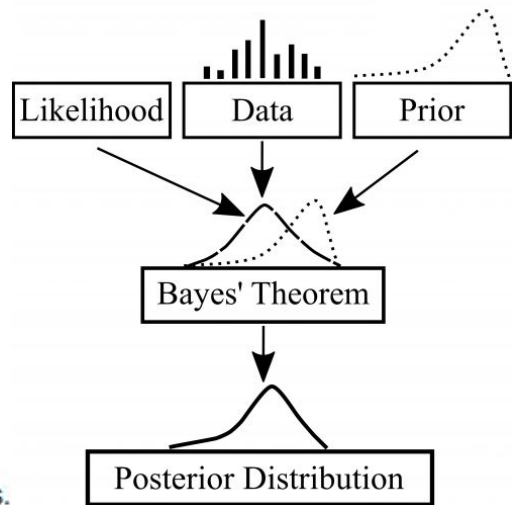


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Bayesian analysis



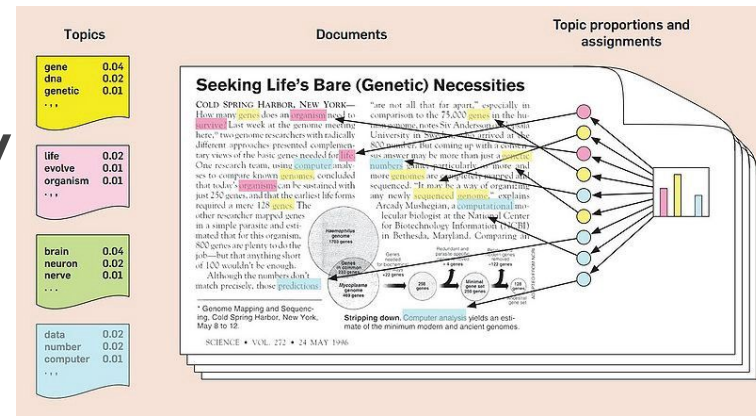
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Latent variable models/ variational inference

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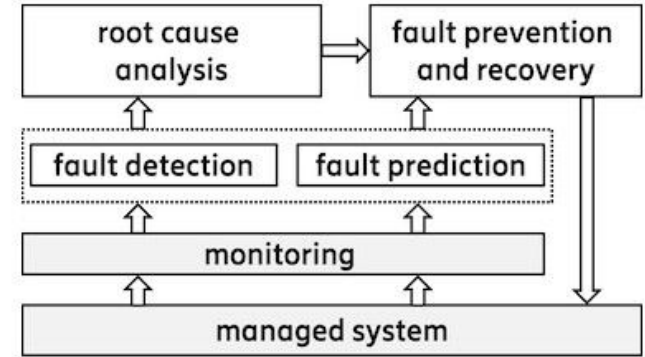
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Process monitoring and fault detection/diagnosis

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Specific interests

Learning Theory* (mostly NNs)

Search/Planning (mostly MCTS)

Bayesian analysis

Latent variable models and variational inference

Process monitoring, fault detection and diagnosis

Common elements:

- Regularizing effects of model, inference, and optimization
- Tractable inference/search
- Dynamical systems

*understanding relationships between and properties of machine learning/statistical models and approaches to fitting them



THANK YOU - QUESTIONS?