

Supervised Learning

Imbalanced Data

Suppose we have two classes in target column (considering Binary Classification) 0 & 1 with 1000 records. Out of one 1000, 200 are with class 0 and 800 with class 1 then the dataset is called as imbalanced dataset.

Techniques to handle Imbalanced Dataset :

1. Choose proper evaluation metrics
2. Resampling
3. Smote

Classification Matrix

Confusion Matrix : The confusion matrix is used to have a more complete picture when assessing the performance of a model.

Metric	Formula	Interpretation
Accuracy	$TP+TN / TP + TN + FP + FN$	Overall Performance of model
Precision	$TP / TP + FP$	How accurate the positive predictions are
Recall / Sensitivity	$TP / TP + FN$	Coverage of actual positive sample
Specificity	$TN / TN + FP$	Coverage of actual negative sample
F1 Score	$2TP / 2TP + FP + FN$	Hybrid metric for unbalanced data

	<div><div>+</div></div>	Predicted	<div><div>—</div></div>
<div><div>+</div></div> Actual	<div>TP True Positive</div>	<div>FN False Negative Type II</div>	
	<div>FP False Positive Type I</div>	<div>TN True Negative</div>	

Sklearn Metrics

Classification

accuracy_score
balanced_accuracy_score
f1_score
log_loss
precision_score
recall_score
roc_auc_score

Regression

Explained_variance_score
Max_error
Mean_absolute_error
Mean_squared_error
Mean_squared_log_error
R2_square

ROC : The receiver operating curve is the plot of TPR vs FPR by varying the threshold.

$TPR = TP / TP + FN \rightarrow$ Recall, Sensitivity

$FPR = FP / TN + FP \rightarrow 1 - \text{Specificity}$

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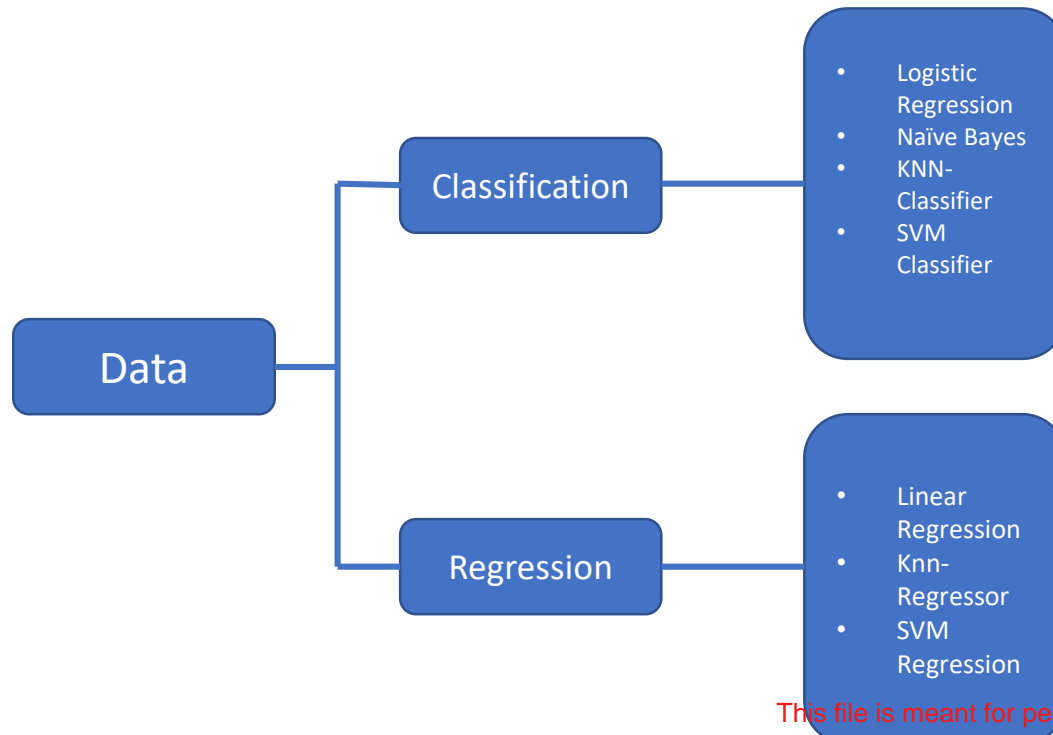
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Supervised Learning

Bias and Variance

- Bias - Error in training data
- Variance – Error in testing data
- Generalized model : Low Bias and Low Variance
- Low Bias or / and High Variance - Overfit model
- High Bias or / and low variance - Underfit Model

Machine Learning Algorithms



Data Preprocessing

1. Normalization : Transforms the data in range [0,1]

From sklearn.preprocessing import Normalizer
Norm = normalizer().fit_transform(X_train)
norm_x_test = Norm.transform(x_test)

2. Standardization : Transforms the data with mean = 0 and STD = 1

From sklearn.preprocessing import StandardScaler
SC = StandardScaler().fit_transform(X_train)
scaled_x_test = SC.transform(X_test)

3. Label Encoding :

Datasets that contain multiple labels in one or more than one columns, we need to convert these words to number using label encoding.

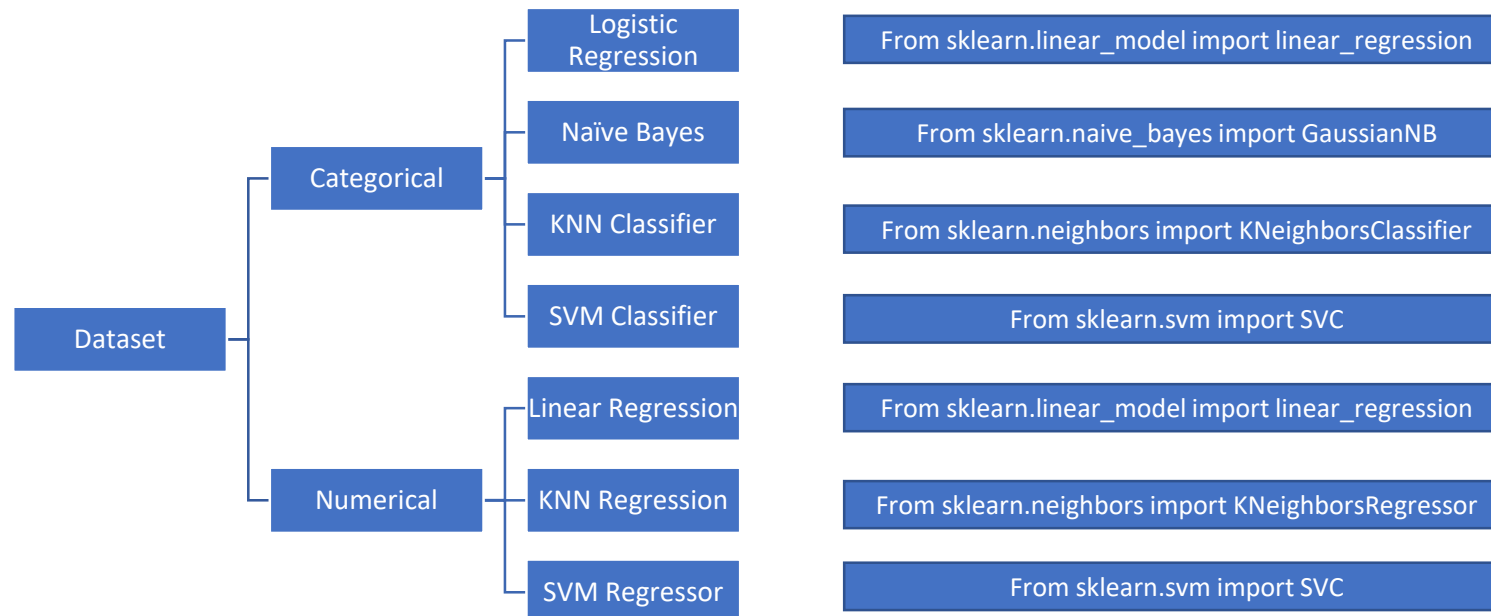
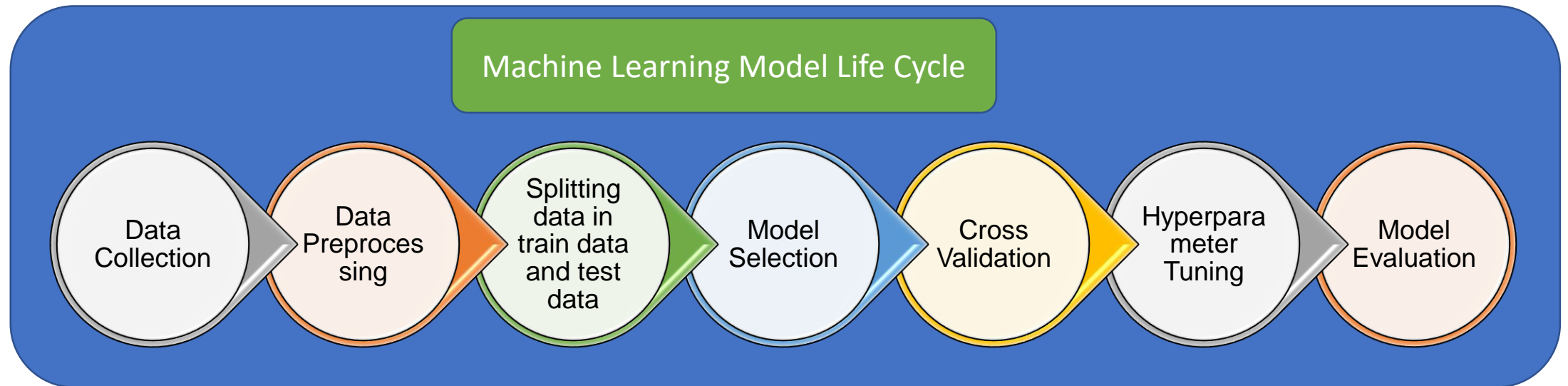
From sklearn.preprocessing import LabelEncoder
LC = LabelEncoder()
LC.fit_transform(Data)

4. One Hot Encoding : process of converting categorical data variables so they can be provided to machine learning algorithms to improve predictions
Pd.get_dummies()

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Model	Library
Train Test Split	From sklearn.model_selection import train_test_split
Linear Regression	From sklearn.linear_model import LinearRegression
Logistic Regression	From sklearn.linear_model import LogisticRegression
Naïve Bayes	From sklearn.naive_bayes import GaussianNB
K Nearest Neighbor	From sklearn.neighbors import KNeighborsClassifier From sklearn.neighbors import KNeighborsRegressor
Support Vector Machine	From sklearn.svm import SVC From sklearn.svm import SVC