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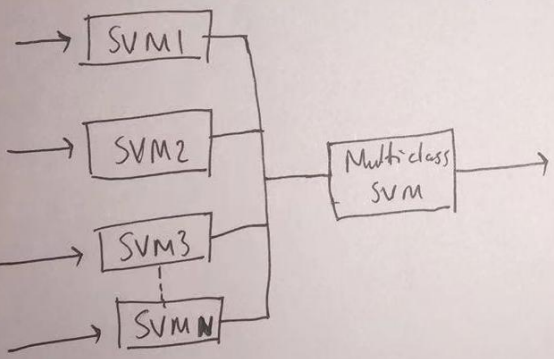
MACHINE LEARNING - EXAM

1) Machine learning refer to the study of algorithms that can improve automatically through experience and by the use of data.
- It looks for patterns in the datasets and adjusting actions accordingly.
- The main examples are training machines to recognize information such as references to cyber attacks, data breaches or vulnerabilities.

2) Support vector machine(SVM) refer to a supervised machine learning algorithm that can be employed for both classification and regression purposes.
- SVM are based on the idea of finding hyperplane that best divides a dataset into two classes.
- The hyperplane is the output which is in two dimensions, which is just a straight line.

A simple schematic diagram



→ The data is being mapped to a higher-dimensional feature space so that data points can be categorized.
→ A separator between categories is found and then the data is drawn in a way that the separator could be drawn.

3) Five main steps

1- Get data
2- Prepation
3- Train model
4- Test model
5- Improve

4) Overjitting is good performance on the training data, poor generliazation to other data.

Underjitting is poor performance on the training data and poor generliazation to other data.

5 ways to prevent Overjitting :-

1- Cross-validation.
2- Train with more data
3- Remove features
4- Early stoping
5- Regularization

5) The main steps of Sequential Backward Selection :-

1- Select a significance level to stay in the model.
2- Fit the model with all possible predictors.
3- Consider the predictors with highest value.
4- Remove the pedactor.
5- Fit the model without the variable and repeat.

6) Function of principal component analysis (PCA)

→ The components are actual orthogonal linear ~~compo~~ combinations that maximize the total variance.

→ It looks to identify the dimensions that are composites of the observed predictors.

→ Factor analysis explicity presumes that the latent exist in the given data.

How to do PCA

- standardize the range of continous variables.
- Compute the covariance matrix to identify correlations
- Compute the eigenvectors and eigenvalues of the covariance matrix.
- Create a feature vector to decide.
- Recast the data along the principal components axes.

7) Assess ~~model~~ model performance of machine learning

1) - Accuracy
2 - Precision
3 - Specijicity
4 - Recall
5 - Confusion matrix
6 - F1 score
7 - Receiver Operating Characteristics.

8) The goal of ensemble learning

- Ensemble learning is used to improve the classijication, prediction, function approximation, performance of a model or reduce the likehood of an unfortunate section of a poor one.

9) a) Entropy H(Passed)

$$H(\text{Passed}) = -\left(\tfrac{2}{6}\log_2\left(\tfrac{2}{6}\right) + \tfrac{4}{6}\log_2\left(\tfrac{4}{6}\right)\right)$$
$$\Rightarrow -\left(\tfrac{1}{3}\log_2\left(\tfrac{1}{3}\right) + \left(\tfrac{2}{3}\right)\log_2\left(\tfrac{2}{3}\right)\right)$$
$$\Rightarrow \log_2 3 - \tfrac{2}{3}$$
$$\approx 0{,}92$$

b) Entropy H(Passed | GPA)

$$H(\text{Passed} \mid \text{GPA}) \Rightarrow \tfrac{1}{3}\left(\tfrac{1}{2}\log_2\tfrac{1}{2} + \tfrac{1}{2}\log_2\tfrac{1}{2}\right) - \tfrac{1}{3}\left(\tfrac{1}{2}\log_2\tfrac{1}{2} + \tfrac{1}{2}\log_2\tfrac{1}{2}\right) - \tfrac{1}{3}\left(1\log_2 1\right)$$
$$\Rightarrow \tfrac{1}{3}(1) + \tfrac{1}{3}(1) + \tfrac{1}{3}(0)$$
$$\Rightarrow \tfrac{2}{3}$$
$$\approx 0{,}66$$

c) Entropy H(Passed | Studied)

$$H(\text{Passed} \mid \text{Studied}) \Rightarrow -\tfrac{1}{2}\left(\tfrac{1}{3}\log_2\tfrac{1}{3} + \tfrac{2}{3}\log_2\tfrac{2}{3}\right) - \tfrac{1}{2}\left(1\log_2 1\right)$$
$$\Rightarrow \tfrac{1}{2}\left(\log_2 3 - \tfrac{2}{3}\right)$$
$$= \tfrac{1}{2}\log_2 3 - \tfrac{1}{3}$$
$$\approx 0{,}46$$

d) Full decision tree :