

## How ml works

- There are several stages involved

### 1. Data collection

- Gathering the data

- structured : spreadsheet
- unstructured : Images, audio

### 2. Data preprocessing

- cleaning and transforming the raw data into sustainable format, this includes handling missing values, removing noise & feature engineering

### 3. model selection

- Choosing an appropriate ML algorithm like
  - Regression
  - classification

- model tries to predict

#### 4. Training

- Feeding the prepared data to the chosen algorithm allowing it to recognize patterns and algorithm

#### 5. Evaluation

- Assessing the model performance on unseen data to ensure that it isn't memorizing the data
- we compare prediction and reality
  - The difference = error

#### 6. Hyper parameter tuning

- Adjusting the external configurational parameters of the model to optimise its performance

- Repeating the loop Eventually, the model becomes good at prediction

#### Keywords

1. Attribute :- datatype ("Mileage")
2. feature :- feature = attribute + Value (Mileage = 45)
3. Residual Error: Actual - prediction

#### performance measurement :-

- In ML we measure the performance, because model makes error and we measure the error using

- RMSE
- MSE
- MAE
- accuracy
- precision
- $R^2$  score
- F1 score



## 1. Accuracy

- How many total predictions were correct?

$$\text{Accuracy} = \frac{\text{correct prediction}}{\text{total prediction}} \%$$

Ex:-

Suppose, there are 100 emails

- 90 correctly classified
- 10 wrong

$$\text{accuracy} = \frac{\text{Total} - \text{wrong} = \text{correct}}{\text{total}} \%$$

$$= \frac{100 - 10}{100}$$

$$= \frac{90}{100}$$

$$= 0.9 \times 100$$

$$= 90\%$$

accuracy fails if

- 95% of emails are not spam
- model always says not spam

## 2. precision

- Of the items predicted positive, how many were truly positive

$$\text{precision} = \frac{TP}{TP + FP}$$

where:

TP = True positive

FP = False positive

Ex:-

model says 20 emails are spam

→ 15 really spam

→ 5 not spam

$$\text{precision} = \frac{15}{15 + 5} = \frac{15}{20}$$

$$= 75\% \quad (75\% \text{ correct})$$

### 3. Root mean square error (RMSE)

- used to measure how much error does it make during prediction

$$\text{rmse}(x, h) = \sqrt{\frac{1}{n} \sum_{i=1}^n ((h(x_i)) - y_i)^2}$$

$n$  = no. of Instances

$x_i$  = feature vector of  $i$ th instance

$y_i$  = label

$h$  = System prediction, called hypothesis

$$h(x_i) = \hat{y}$$

$$\text{rmse} = \sqrt{\frac{1}{n} \sum_{i=1}^n (\hat{y}_i - y_i)^2}$$

$$= \frac{1}{n} \sum_{i=1}^n (\text{residual}_i)^2$$

code:-

$$\text{rmse} = (1/n) * ((\text{prediction} - \text{actual}) * * 2)$$

• for  $i$  in range(len(data)):

    pred = predict(x, y, z)

$$\text{rmse} = (1/\text{len}(\text{data})) * ((\text{pred}(i) - \text{actual}(i)) * * 2)$$

$$\text{rmse} = \sqrt{\text{mse}}$$



#### 4. mean square error

- looks at average magnitude of error

$$= \frac{1}{n} \sum_{i=1}^n [h(x_i) - y_i]^2$$

$$= \frac{1}{n} \sum_{i=1}^n [\text{residual}]^2$$

#### 5. mean absolute error

- Look at average magnitude of error

$$= \frac{1}{n} \sum_{i=1}^n |h(x_i) - y_i|$$

$$h(x_i) = \hat{y}$$

$$= \frac{1}{n} \sum_{i=1}^n |\hat{y}_i - y_i|$$

$$= \frac{1}{n} \sum_{i=1}^n |\text{residual}|$$

#### 6. Recall

- of all actual positives, how many did we catch correctly

$$R = \frac{TP}{TP + FN}$$

TP = True positive

FN = False negative

Ex:-

100 sick patients, model finds 80

$$R = \frac{80}{100} = 0.8$$

$$= 80\%$$

### 7) F1 Score

- A single score balancing false ~~alg~~ alarms and misses

$$F1 = \frac{2PR}{P+R}$$

P = precision

r = recall

$$F1 = \frac{2 \cdot \left( \frac{TP}{TP+FP} \right) \cdot \left( \frac{TP}{TP+FN} \right)}{\left( \frac{TP}{TP+FP} \right) + \left( \frac{TP}{TP+FN} \right)}$$

Ex:-

precision = 0.5

recall = 1.0

$$F1 = \frac{2 \times 0.5 \times 1}{0.5 + 1}$$

$$= \frac{2 \times 0.5}{1.5}$$

$$= 0.67$$

### 8) $R^2$ score

- It measures how well the model explains the variance in the data

$$R^2 = 1 - \frac{SS_{res}}{SS_{tot}}$$

$SS_{res}$  = residual sum of squares

$$SS_{res} = \sum (\hat{y}_t - y)^2$$

$SS_{tot}$  = total sum of squares

$$SS_{tot} = \sum (y_t - \bar{y})^2$$



outlier:-

data that behaves differently from the rest of the data