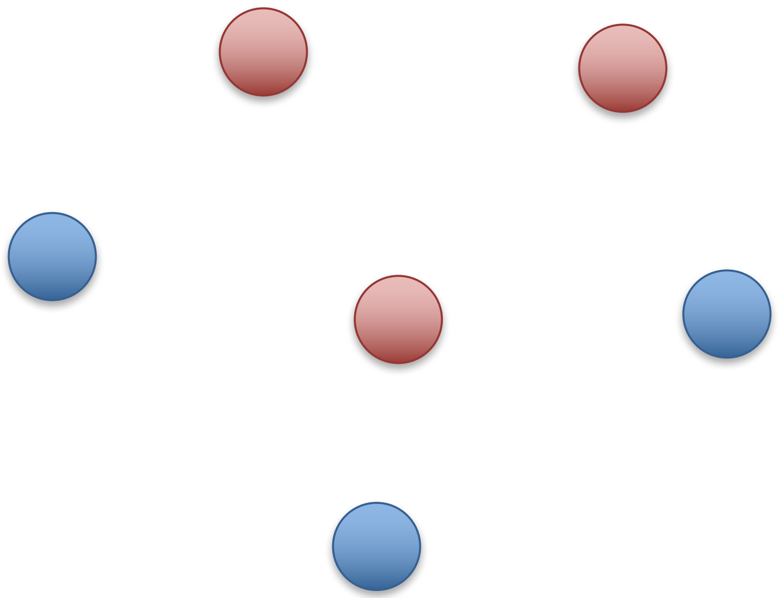
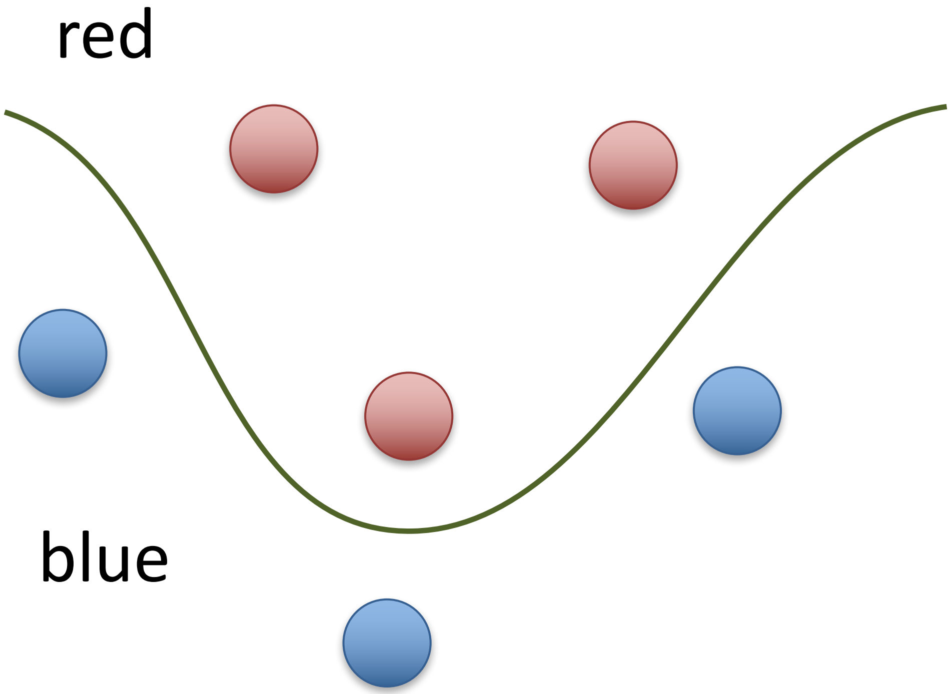
A major risk in classification: overfitting

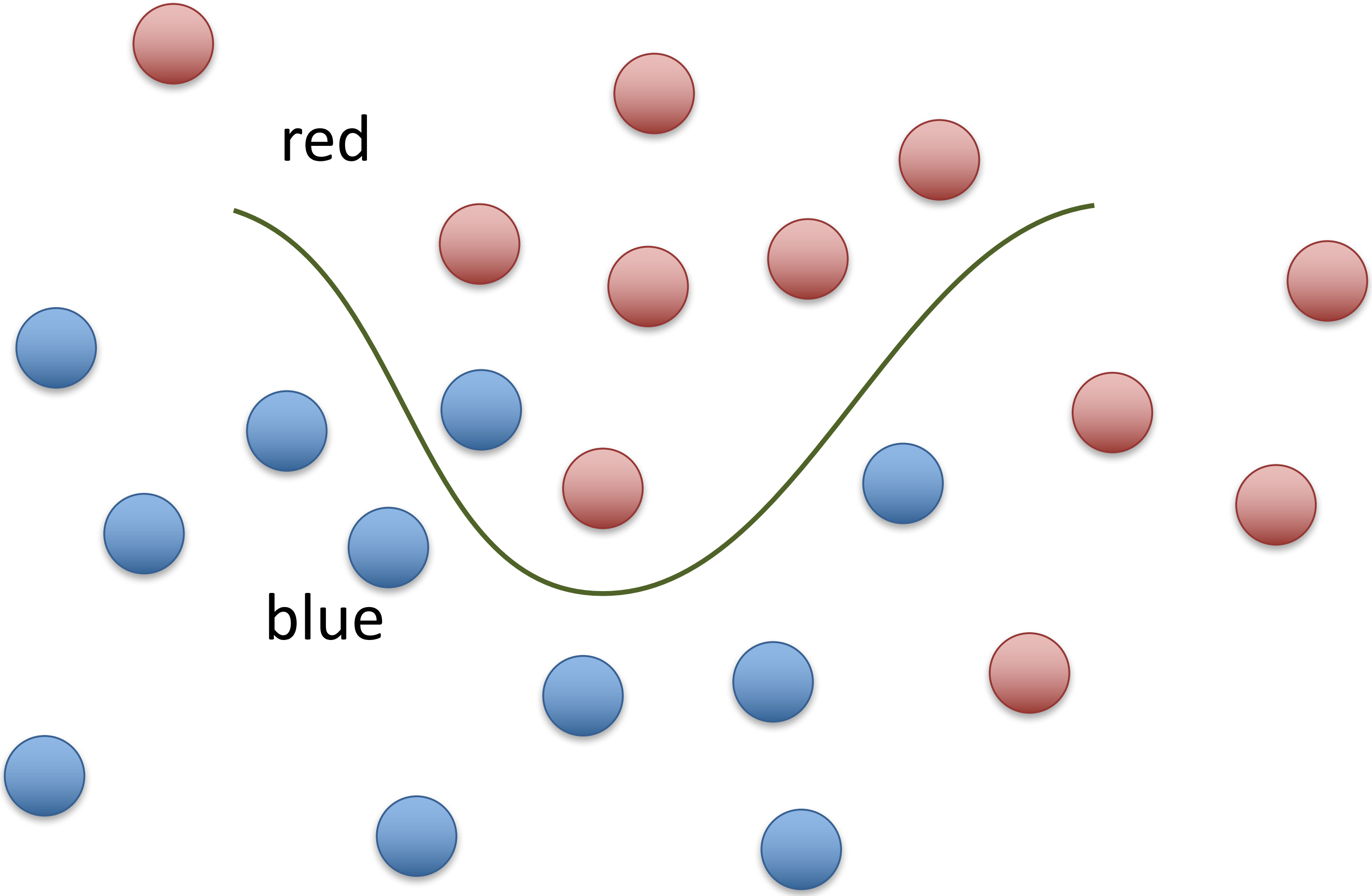
Assume we have a small data set



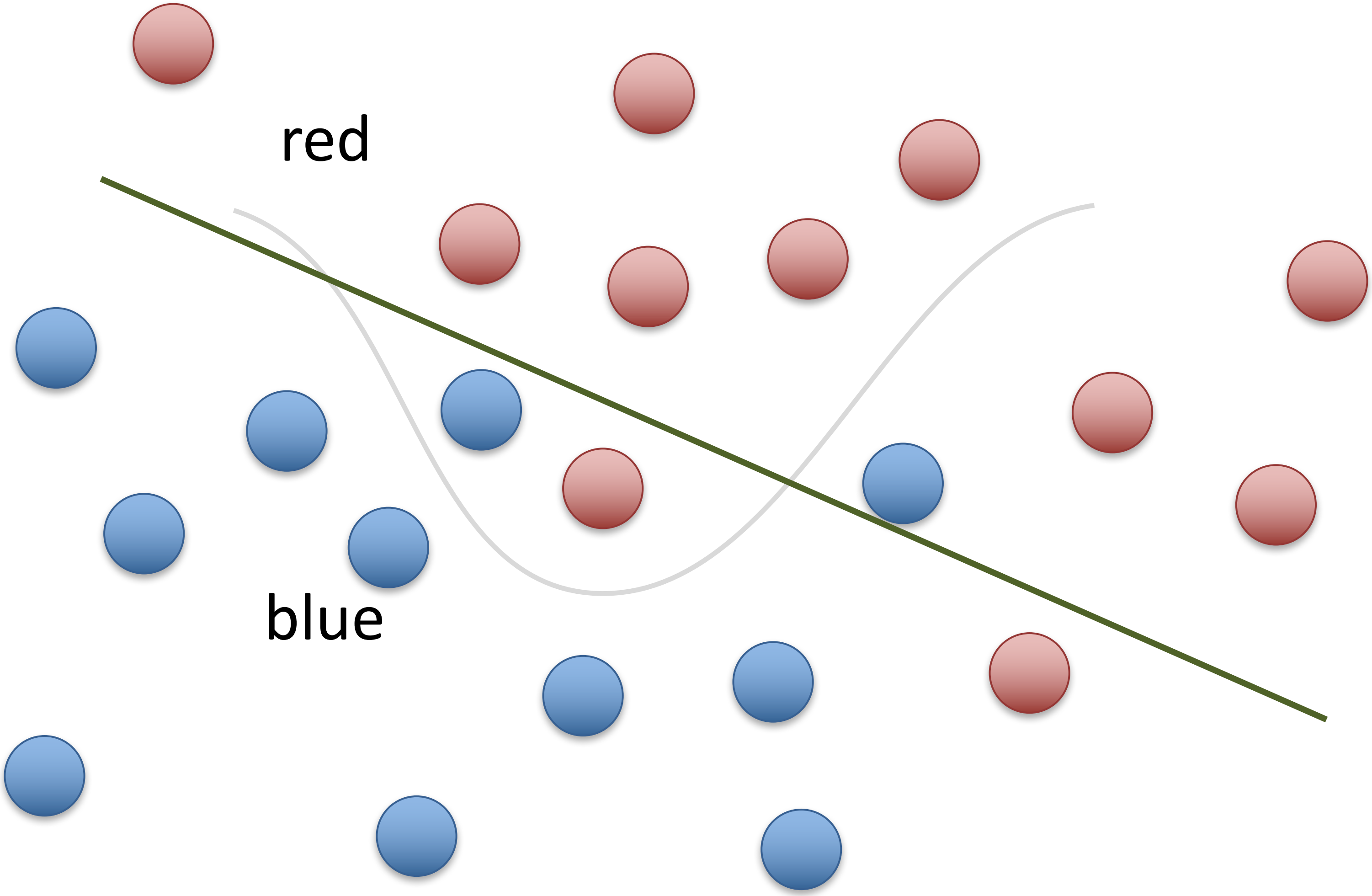
We fit a model that separates red and blue



When more data becomes available, we see that the model is poor

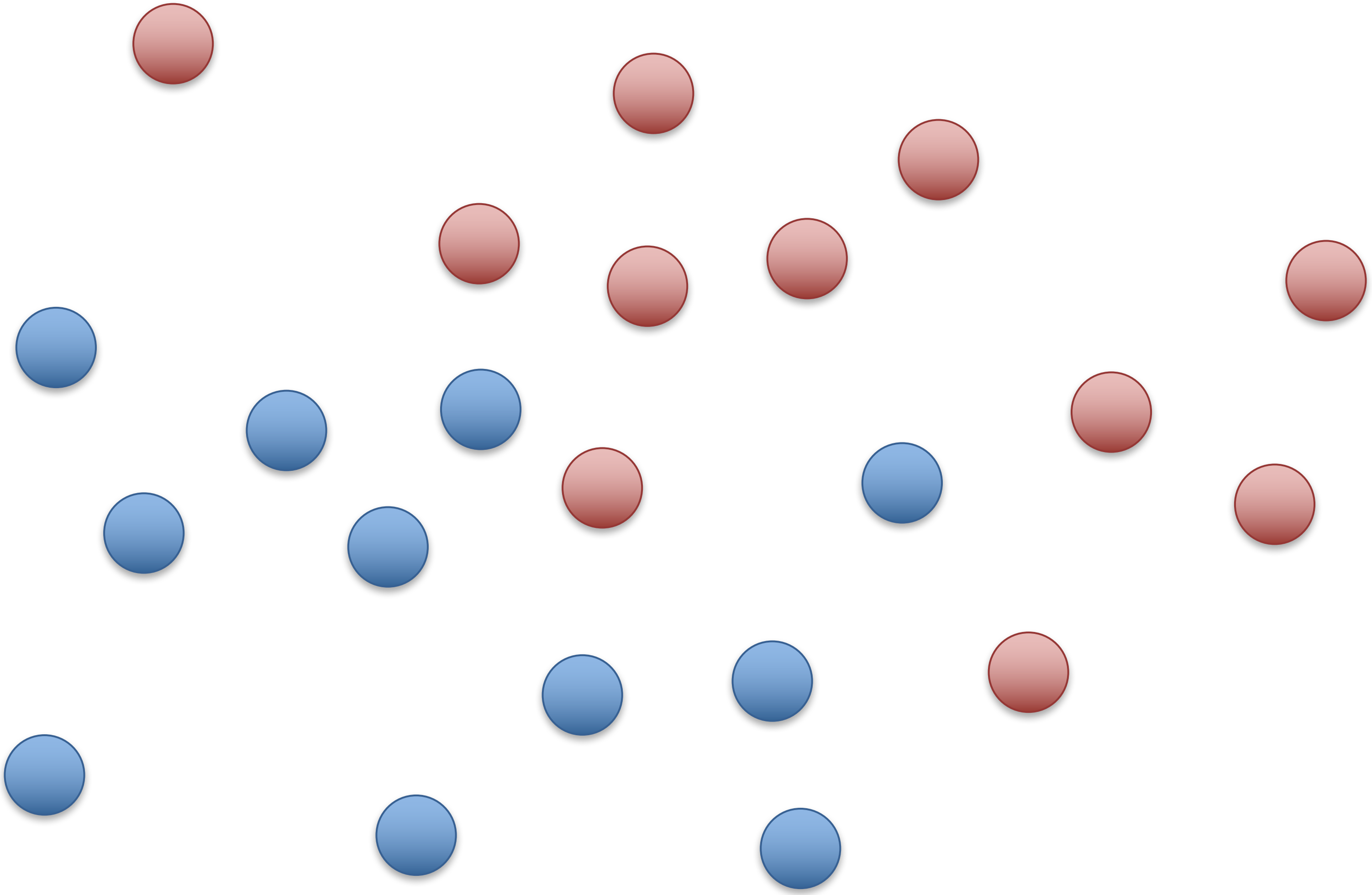


A simpler model might have worked better

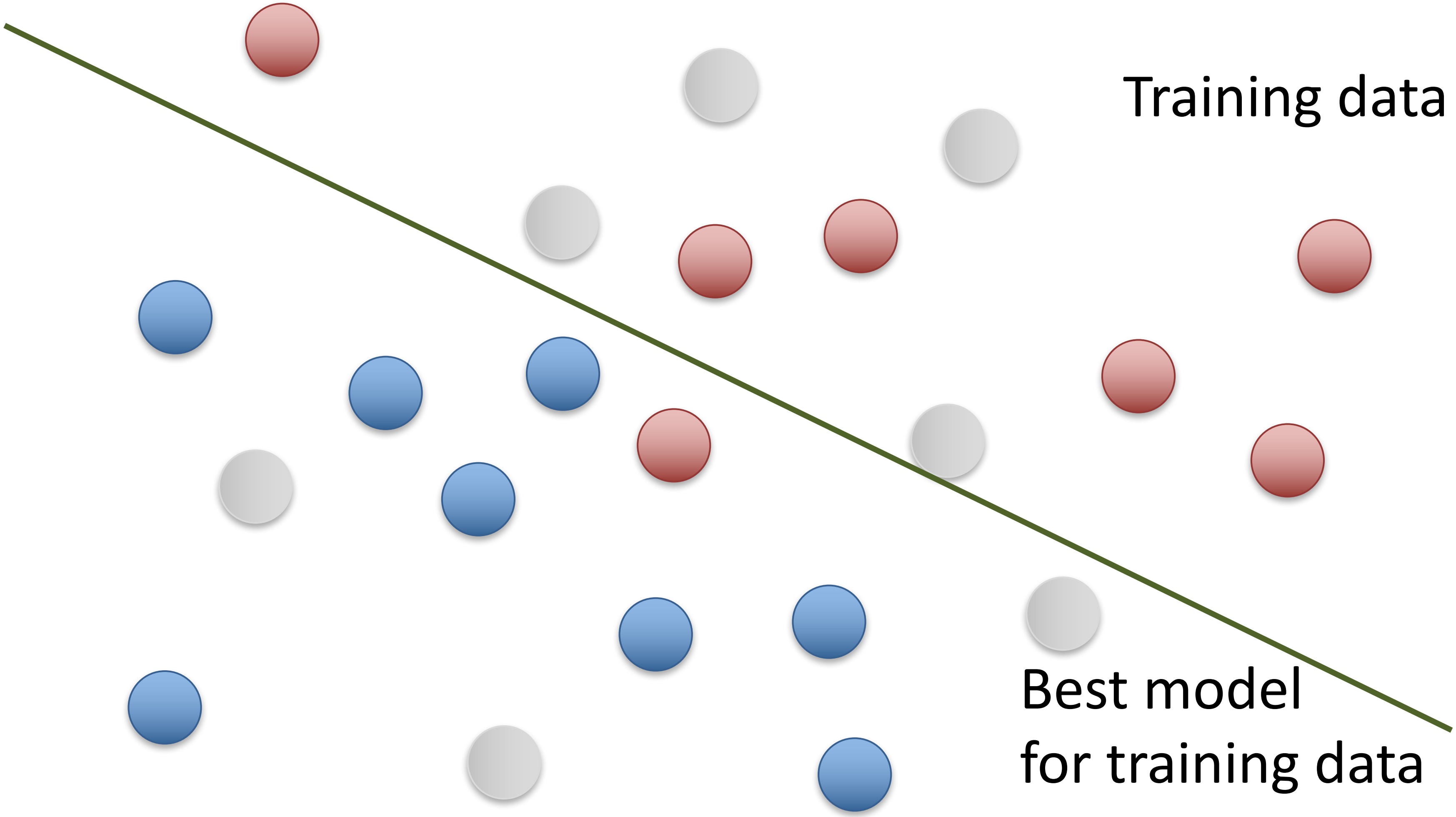


A predictor always works best on the data set on which it was trained!

Solution: divide data into training and test sets



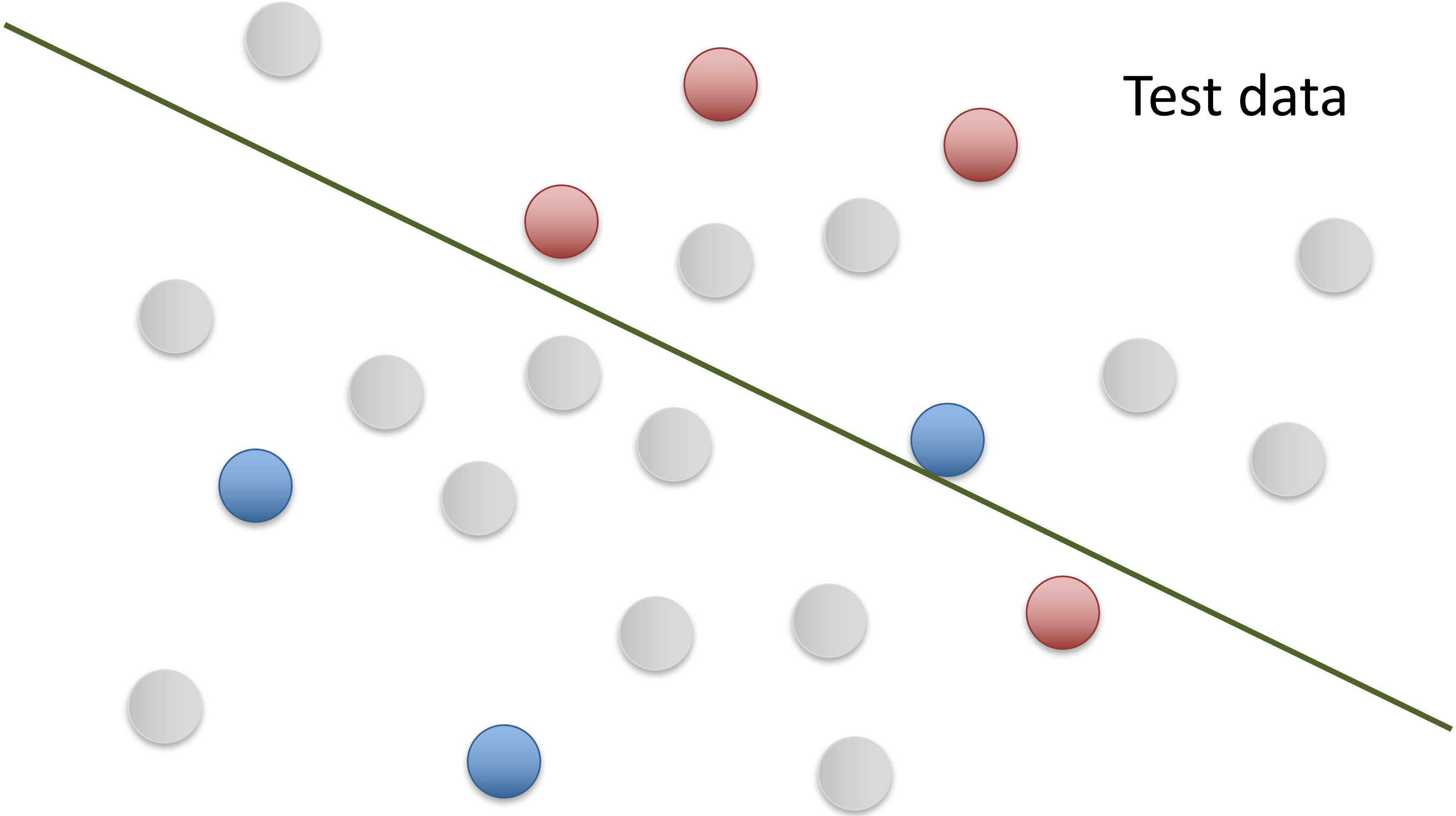
Solution: divide data into training and test sets



Training data

Best model
for training data

Solution: divide data into training and test sets



Test data

Evaluate model on test data

Frequently used approach: *k*-fold cross-validation

- Divide data into *k* equal parts
- Use *k*–1 parts as training set, 1 as test set
- Repeat *k* times, so each part has been used once as test set

Also: Leave-one-out cross-validation

- Fit model on *n*–1 data points
- Evaluate on remaining data point
- Repeat *n* times, so each point has been left out once

And: Repeated random sub-sampling validation

- Randomly split data into training and test data sets
- Train model on training set, evaluate on test set
- Repeat multiple times, average over result

Random sub-sampling in R

```
# We assume our data are stored in data table called `data`.
```

Random sub-sampling in R

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train_fraction <- 0.4
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Random sub-sampling in R

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# Fraction of data used for training purposes (here: 40%)
train_fraction <- 0.4
# Number of observations in training set
train_size <- floor(train_fraction * nrow(data))
```

Random sub-sampling in R

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# We assume our data are stored in data table called `data`.

# Fraction of data used for training purposes (here: 40%)
train_fraction <- 0.4
# Number of observations in training set
train_size <- floor(train_fraction * nrow(data))
# Indices of observations to be used for training
train_indices <- sample(1:nrow(data), size = train_size)
```

Random sub-sampling in R

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# We assume our data are stored in data table called `data`.

# Fraction of data used for training purposes (here: 40%)
train_fraction <- 0.4
# Number of observations in training set
train_size <- floor(train_fraction * nrow(data))
# Indices of observations to be used for training
train_indices <- sample(1:nrow(data), size = train_size)

# Extract training and test data
train_data <- data[train_indices, ] # get training data
test_data <- data[-train_indices, ] # get test data
```