

Welcome Back everyone

## Agenda

1. ML Understanding completion
2. Maths behind ML
3. Linear Regression
4. Logistic Regression.

# Supervised ML

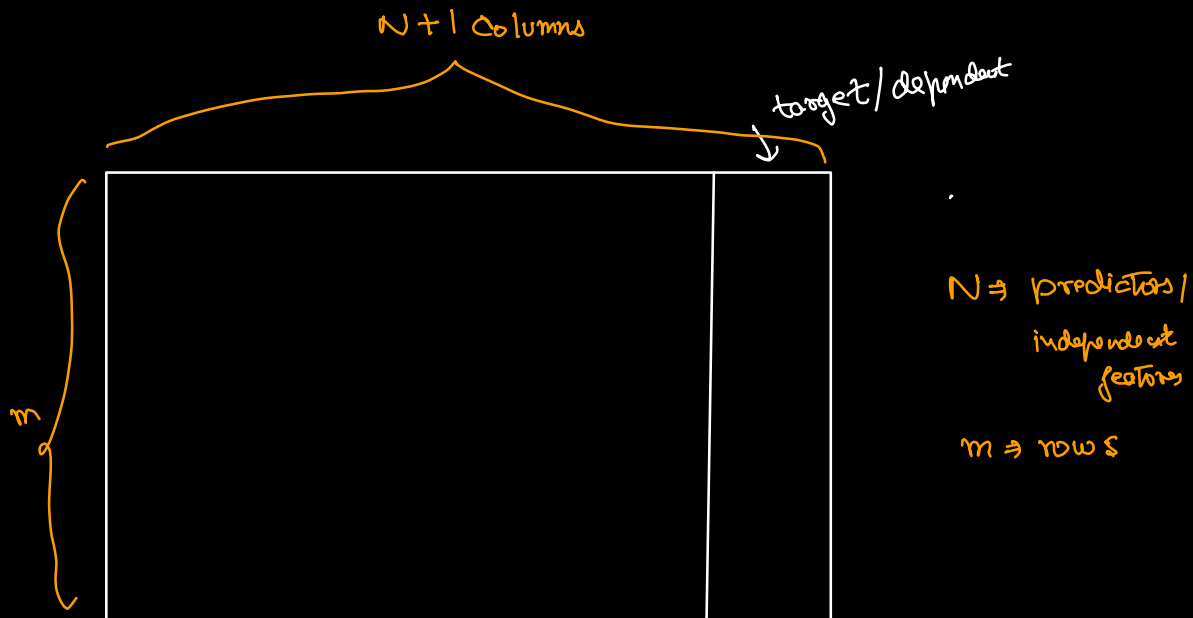
2/3 ML of course is gonna be supervised.

1] Classification

O/P is category

2] Regression

O/P is continuous value



## ① Problem Understanding

Amazon  $\Rightarrow$  Recommendation system

Gmail  $\Rightarrow$  spam / ham

## ② Find Data

Amazon  $\Rightarrow$  history of orders

Gmail  $\Rightarrow$  Email data / Previous data

Can be collected from company/client data or outside

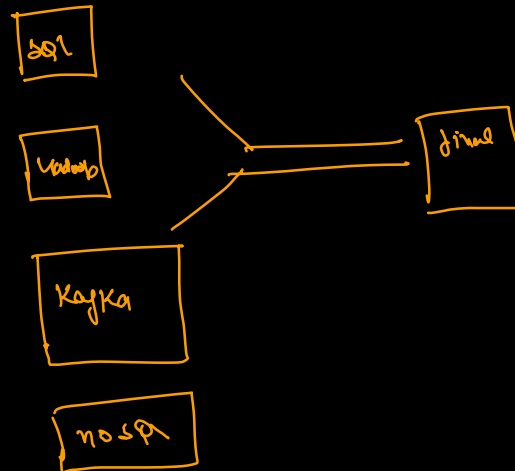


March  
+ July } sales  
October  
December

③ Data Understanding

④ Data Loading & cleaning

if multiple  
sources,  
make it clean



① feature selection

② Overfitting, missing, outlier,  
String → int

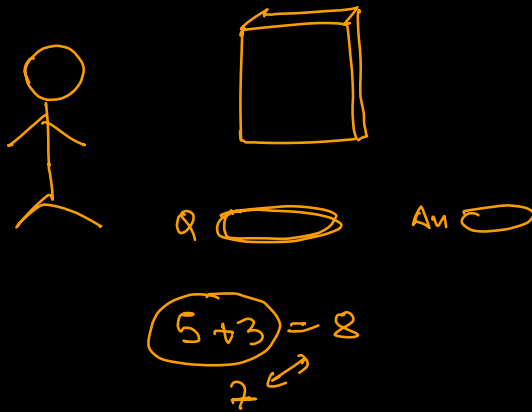
③ Variable + / - , feature engineering.

⑤ Train our algo

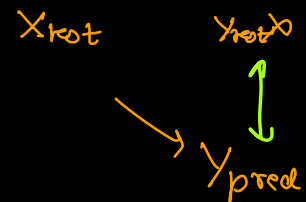
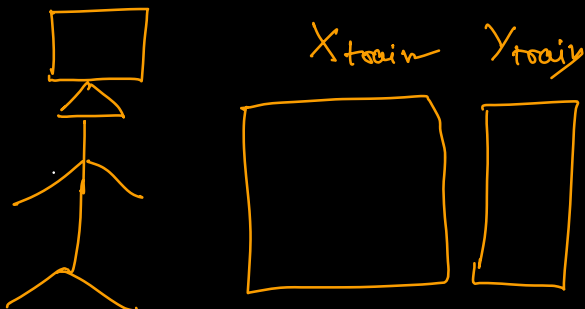
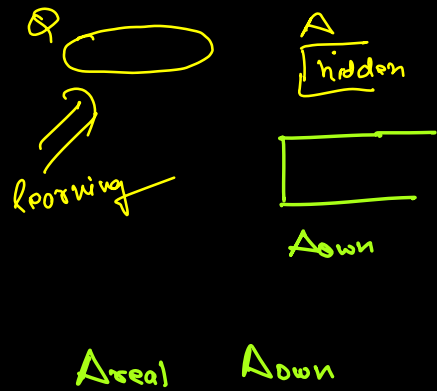
$X_{train}$   $Y_{train}$

$X_{test}$   $Y_{test}$

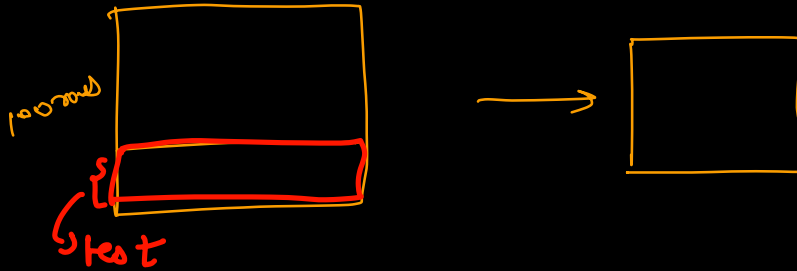
2 2



2 6



$X_{test}$   $\Rightarrow$  new data



★ Our aim is always to perform well  
on future data / experiences.  
not on past data / experience

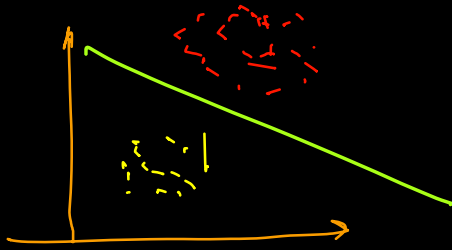
6) Test / Evaluate the Algorithm

7> Model deployment  $\rightarrow$  Jigem  
glass

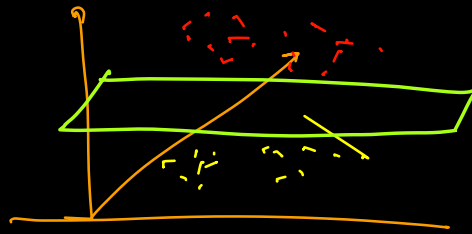
## Maths for ML

- 1] Linear Algebra
- 2] Differential Calculus
- 3] Probability
- 4] Statistics

# Linear Algebra



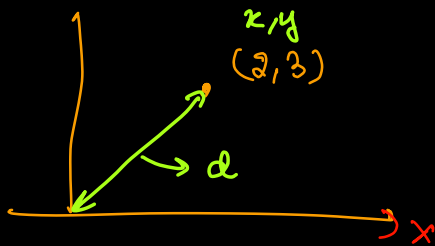
2-D



3-D

Above 3-D, we face issues in thinking.

Point  $\Rightarrow$  A ~~locus~~ position in a space

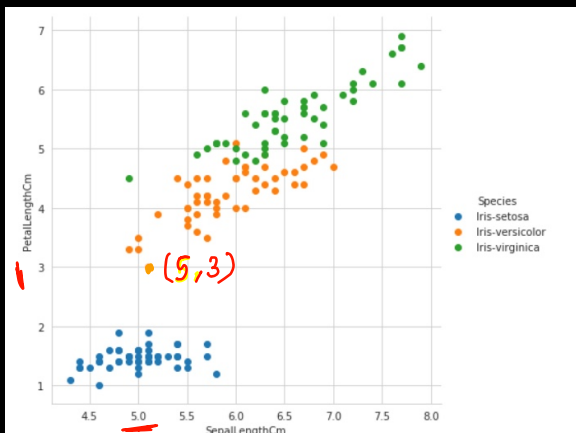


$$d = \sqrt{x^2 + y^2}$$

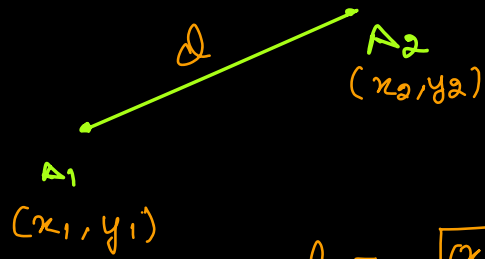
$$= \sqrt{x^2 + y^2 + z^2}$$

$$= \sqrt{x^2 + y^2 + z^2 + w^2}$$

$(5, 3, 4)$





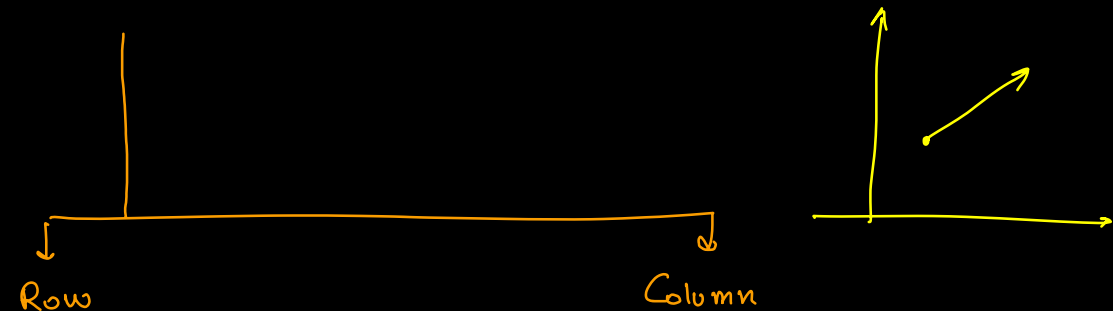


$$d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

Vector / Matrices

(numpy)

Vector  $\Rightarrow$  [ ]



[ ]  $1 \times 3$   
 $r \times c$

[ ]  $3 \times 1$   
 $r \times c$

list  $\approx$  vector

## Matrices

$$\begin{bmatrix} 1 & 2 & 3 \\ 5 & 0 & 9 \\ 8 & 10 & 3 \end{bmatrix}_{3 \times 3}$$

list of list



$$\begin{bmatrix} A_{11} & A_{12} & A_{13} \\ & & A_{33} \end{bmatrix}$$

Transpose of a matrix

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \xRightarrow{T} \begin{bmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 9 \end{bmatrix}$$

used a lot in machine

addition

$$\begin{bmatrix} 1 & 2 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 \end{bmatrix}$$

# Multiplication

## Dot Product

### Dot Product

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix} = \begin{bmatrix} (1 \cdot 5) + (2 \cdot 7) & (1 \cdot 6) + (2 \cdot 8) \\ (3 \cdot 5) + (4 \cdot 7) & (3 \cdot 6) + (4 \cdot 8) \end{bmatrix}$$
$$= \begin{bmatrix} 5+14 & 6+16 \\ 15+28 & 18+32 \end{bmatrix} = \begin{bmatrix} 19 & 22 \\ 43 & 50 \end{bmatrix}$$

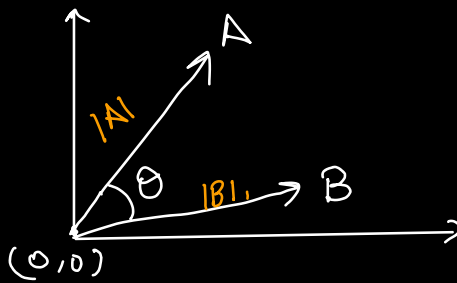
$$A_{\delta_1 \times c_1}$$

$$B_{\delta_2 \times c_2}$$

then  $c_1 = \delta_2$  else error  
resulting matrix will have  
shape as  $\delta_1 \times c_2$

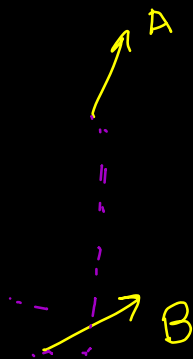
|   |   |   |
|---|---|---|
| <p>Unit matrix</p> $[I] = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ <p><math>a_{ij} = 1</math> for <math>i = j</math><br/> <math>a_{ij} = 0</math> for <math>i \neq j</math></p> | <p>Upper triangular matrix</p> $\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & a_{33} \end{bmatrix}$ <p><math>a_{ij} = 0</math> for <math>i &lt; j</math></p>     | <p>Lower triangular matrix</p> $\begin{bmatrix} a_{11} & 0 & 0 \\ a_{21} & a_{22} & 0 \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$ <p><math>a_{ij} = 0</math> for <math>i &gt; j</math></p> |
| <p>Diagonal matrix</p> $\begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$ <p><math>a_{ij} = 0</math> for <math>i \neq j</math></p>  | <p>Symmetric matrix</p> $\begin{bmatrix} a_{11} & b & c \\ b & a_{22} & d \\ c & d & a_{33} \end{bmatrix}$ <p><math>a_{ij} = a_{ji}</math></p>  | <p>Anti symmetric matrix</p> $\begin{bmatrix} 0 & -b & -c \\ b & 0 & d \\ c & -d & 0 \end{bmatrix}$ <p><math>a_{ii} = 0</math><br/> <math>a_{ij} = -a_{ji}</math></p>                     |
| <p>Square matrix</p> $A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$ <p>number of rows equal to the number of columns <math>A(n \times n)</math>.</p>                              | <p>General size matrix</p> $\begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \end{bmatrix}$ <p><math>A</math> is a <math>(2 \times 4)</math> matrix</p> |   |

Angle between 2 vectors

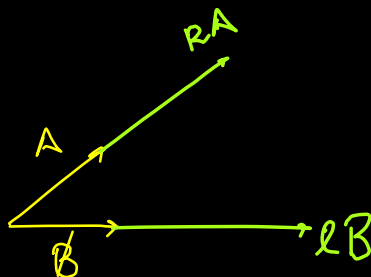


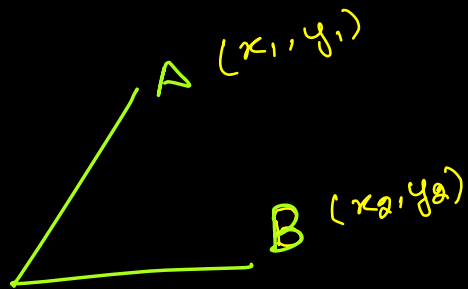
$$\cos \theta = \frac{A \cdot B}{|A| |B|}$$

$$\theta = \cos^{-1} \frac{A \cdot B}{|A| |B|}$$



Vector can be moved without changing its dir<sup>n</sup>





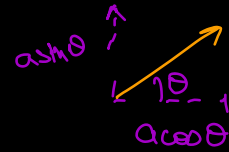
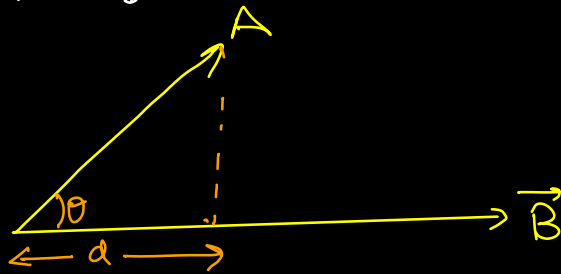
$$|A| = \sqrt{x_1^2 + y_1^2}$$

$$|B| =$$

$$\cos \theta = \frac{x_1 x_2 + y_1 y_2}{|A| |B|}$$

$$= \frac{\sum_{i=1}^n x_i \cdot y_i}{|A| |B|}$$

Projection ::



$$d = |\vec{A}| \cos \theta$$

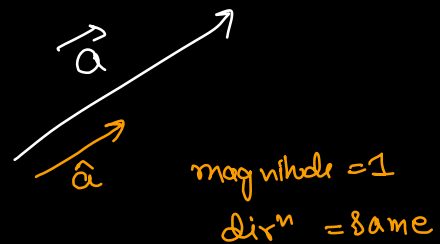
$$\frac{\vec{a} \cdot \vec{b}}{|\vec{a}| |\vec{b}|} = \cos \theta \quad \leftarrow$$

$$\boxed{\frac{\vec{a} \cdot \vec{b}}{|\vec{b}|}} = |\vec{a}| \cos \theta = d = \text{projection}$$

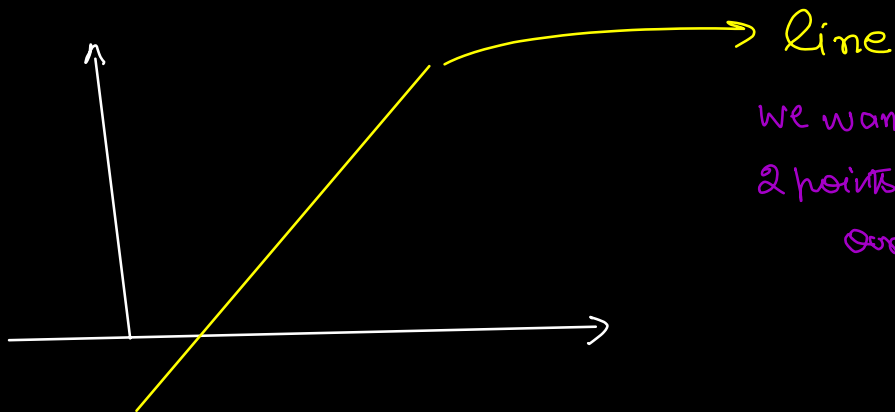
$\Downarrow$   
projection without  $\theta$

Unit vector ( $\hat{a}$ )

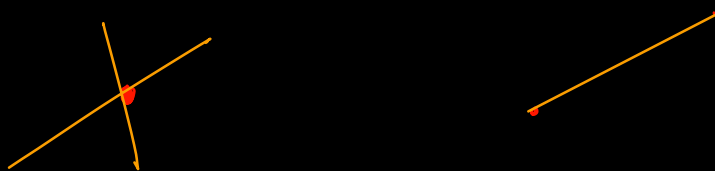
$$\hat{a} = \frac{\vec{a}}{|\vec{a}|}$$



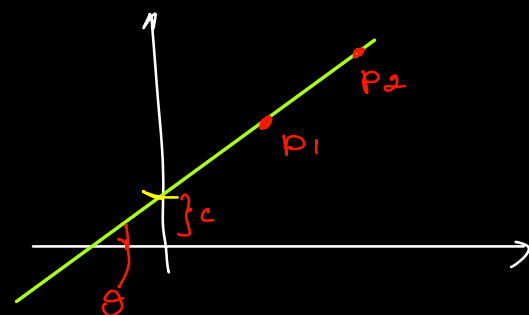
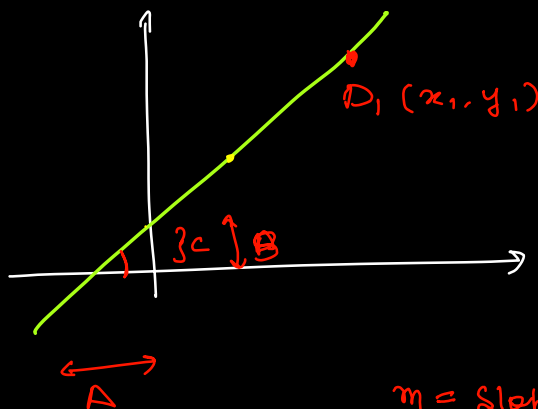
Line



We want atleast  
2 points to define  
our line,



Line equation



$m = \text{slope} = \tan \theta$   
 $c = \text{intercept}$

$$y = mx + c$$

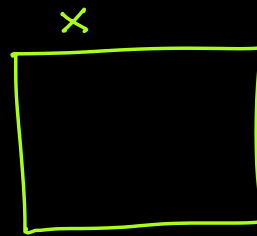
$\downarrow$                        $\downarrow$   
 slope                  y-intercept

$$Ax + By + C = 0$$

$$Ax_1 + Bx_2 + C = 0$$

$$\omega_1 x_1 + \omega_2 x_2 + \omega_0 = 0$$

$\downarrow$   
 extend to  
 multiple dim



$$\underline{\omega_1 x_1} + \underline{\omega_2 x_2} + \omega_3 x_3 \dots \omega_n x_n + \omega_0 = 0$$

$$\omega = \begin{bmatrix} \end{bmatrix}$$

$$x = \begin{bmatrix} \end{bmatrix}$$

$$\omega_0 + \underbrace{[\omega_1 \ \omega_2 \ \dots \ \omega_n]}_{\omega^T} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = 0$$

$x$

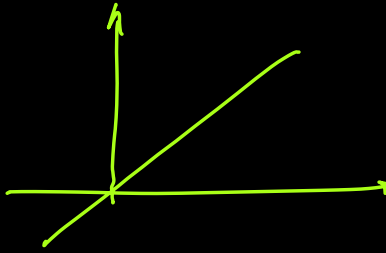
$$\omega_0 + \underline{\omega^T x} = 0$$



$$\omega_0 + \omega^T x = 0$$

$$\omega_0 = 0$$

will pass through origin



$$\omega^T x = 0$$

Why transpose?

$$\omega = \begin{bmatrix} \omega_1 \\ \omega_2 \\ \omega_3 \\ \vdots \\ \omega_n \end{bmatrix} \begin{matrix} \text{scalar} \\ n \times 1 \end{matrix}$$

$$X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} \begin{matrix} \\ n \times 1 \end{matrix}$$

$$\begin{bmatrix} \omega^T \end{bmatrix}_{1 \times n} \begin{bmatrix} X \end{bmatrix}_{n \times 1} =$$

$$\boxed{a \cdot b = b \cdot a}$$

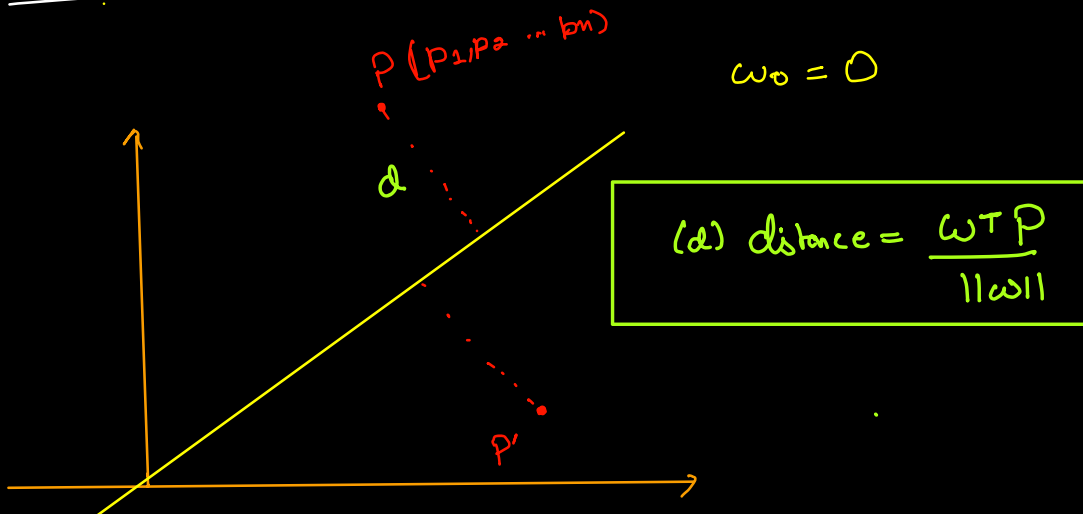
#### Commutative

$$\mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a},$$

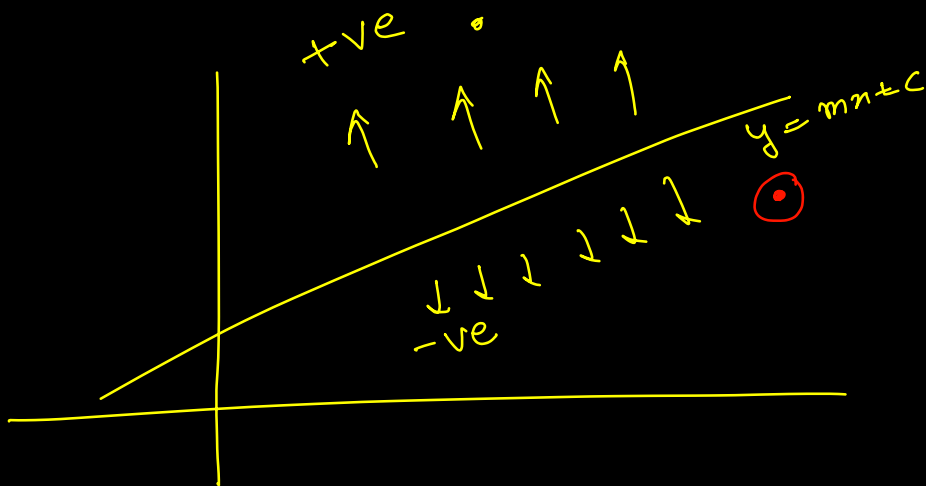
which follows from the definition ( $\theta$  is the angle between  $\mathbf{a}$  and  $\mathbf{b}$ ):<sup>[6]</sup>

$$\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \|\mathbf{b}\| \cos \theta = \|\mathbf{b}\| \|\mathbf{a}\| \cos \theta = \mathbf{b} \cdot \mathbf{a}.$$

Dist of a point from a Plane



$$(d) \text{ distance} = \frac{\omega^T P}{\|\omega\|}$$



Dataset

sample

|    | $x_1$         | $x_2$        | $x_3$         | $x_4$        | $x_5$       | $y$ |
|----|---------------|--------------|---------------|--------------|-------------|-----|
| Id | SepalLengthCm | SepalWidthCm | PetalLengthCm | PetalWidthCm | Species     |     |
| 1  | 5.1           | 3.5          | 1.4           | 0.2          | Iris-setosa |     |
| 2  | 4.9           | 3            | 1.4           | 0.2          | Iris-setosa |     |
| 3  | 4.7           | 3.2          | 1.3           | 0.2          | Iris-setosa |     |
| 4  | 4.6           | 3.1          | 1.5           | 0.2          | Iris-setosa |     |
| 5  | 5             | 3.6          | 1.4           | 0.2          | Iris-setosa |     |
| 6  | 5.4           | 3.9          | 1.7           | 0.4          | Iris-setosa |     |
| 7  | 4.6           | 3.4          | 1.4           | 0.3          | Iris-setosa |     |
| 8  | 5             | 3.4          | 1.5           | 0.2          | Iris-setosa |     |
| 9  | 4.4           | 2.9          | 1.4           | 0.2          | Iris-setosa |     |
| 10 | 4.9           | 3.1          | 1.5           | 0.1          | Iris-setosa |     |
| 11 | 5.4           | 3.7          | 1.5           | 0.2          | Iris-setosa |     |
| 12 | 4.8           | 3.4          | 1.6           | 0.2          | Iris-setosa |     |
| 13 | 4.8           | 3            | 1.4           | 0.1          | Iris-setosa |     |
| 14 | 4.3           | 3            | 1.1           | 0.1          | Iris-setosa |     |
| 15 | 5.8           | 4            | 1.2           | 0.2          | Iris-setosa |     |
| 16 | 5.7           | 4.4          | 1.5           | 0.4          | Iris-setosa |     |
| 17 | 5.4           | 3.9          | 1.3           | 0.4          | Iris-setosa |     |
| 18 | 5.1           | 3.5          | 1.4           | 0.3          | Iris-setosa |     |
| 19 | 5.7           | 3.8          | 1.7           | 0.3          | Iris-setosa |     |

features

Class labels

$Y_1 = \{ \text{setosa}, \text{versicolour}, \text{virginica} \}$

$$\mathcal{D} = \{x_i, y_i\}$$

$X_i = \text{rects}$  in a  $N$  dim<sup>n</sup> space