

ML

Bases :

- Algèbre linéaire
- Stats descr
- Programmation

Algèbre

si  $Y = \{y_i\}_{i=1}^n$

$$X = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \in \mathbb{R}^n$$

$$X + Y = \begin{pmatrix} x_1 + y_1 \\ \vdots \\ x_n + y_n \end{pmatrix}$$

Matrix :

$$A \in M(\mathbb{R}^n \times P)$$

$$A = \begin{pmatrix} & & \end{pmatrix} \begin{matrix} \uparrow \\ n \\ \downarrow \end{matrix}$$

$\leftarrow p \rightarrow$  in  $p \ll n$   
 (optimal)

$p$  : features

$n$  : individuals (people)

ML  $\Rightarrow p_t := \text{Target}$

Supervised

Goal :  $y = f(p) \mid_{i \neq t}$

Receive A t-g | apparent  
 sub  $N_p$  s ... price <sup>Target</sup>

$A = \begin{pmatrix} \text{...} \end{pmatrix}$

↳ Stat. Trouver  $\hat{p}$   
(estimateur de  $p$ )

t.g.  $\hat{p} \sim p$  (target)

└──────────┘ ?

mesurer "critère"

Réussite

ACCURACY

mesure  $|y - \hat{y}| = \varepsilon$

$$\hookrightarrow \sum_{i=1}^n \|y_i - \hat{y}_i\|_2^2$$

icart  
 $\oplus / \ominus$

Rapl Goal  $y = f(x)$

Stat

Tronaver/app<sup>ic</sup>  
f' par meth.  
minimizing

$$R^2 := \begin{cases} SSR = \varepsilon \\ SSE = \sum (\hat{y}_i - \bar{y})^2 \\ SST = \sum (y_i - \bar{y})^2 \end{cases}$$

$$1 - \frac{SSE}{SST}$$

example

$$\hat{y} = f(x) = ax + b$$



