Intro to ML

December 15th, 2021



110上期末教學意見調查

令 教務處課務組



懶人包

2021.12.10~2022.01.10上午9:00

抽獎獎品有哪些?

品名	數量
iPad Air 64GB Wi-Fi	1
Apple Watch S7 41mm搭 配運動錶帶	4
BIRDYEDGE G3 (輕量)電動 滑板車	4

填卷截止後一周內·以電腦亂數抽出獲獎 者並公布於課務組網頁。

求關注幫高調

懇請幫忙 分享宣傳



《班級鼓勵獎》獎金有多少?

填卷率高的班級發給鼓勵金(獲獎率約10%)。

首獎: 共1班 獎金 5,000元 貳獎: 共1班 獎金 4,000元 參獎: 共1班 獎金 3,000元 特別獎: 共15班 獎金各2,000元

★首獎、貳獎、參獎全校限各1班。

去哪查排名?

課務組網頁 每個工作天更新 最新排名



比賽得獎金! 加碼抽大獎!

CHAPTER 20:

Design and Analysis of ML Experiments

Algorithm Preference

- Criteria (Application-dependent):
 - Misclassification error, or risk (loss functions)
 - Training time/space complexity
 - Testing time/space complexity
 - Interpretability
 - Easy programmability
- Cost-sensitive learning

Guidelines for ML experiments

- A. Aim of the study
- B. Selection of the response variable
- C. Choice of factors and levels
- D. Choice of experimental design
- E. Performing the experiment
- F. Statistical Analysis of the Data
- G. Conclusions and Recommendations

Resampling and K-Fold Cross-Validation

- The need for multiple training/validation sets
 {X_i,V_i}_i: Training/validation sets of fold i
- K-fold cross-validation: Divide X into k, X_i , i=1,...,K

$$\mathcal{V}_1 = \mathcal{X}_1$$
 $\mathcal{T}_1 = \mathcal{X}_2 \cup \mathcal{X}_3 \cup \cdots \cup \mathcal{X}_K$
 $\mathcal{V}_2 = \mathcal{X}_2$ $\mathcal{T}_2 = \mathcal{X}_1 \cup \mathcal{X}_3 \cup \cdots \cup \mathcal{X}_K$
 \vdots
 $\mathcal{V}_K = \mathcal{X}_K$ $\mathcal{T}_K = \mathcal{X}_1 \cup \mathcal{X}_2 \cup \cdots \cup \mathcal{X}_{K-1}$

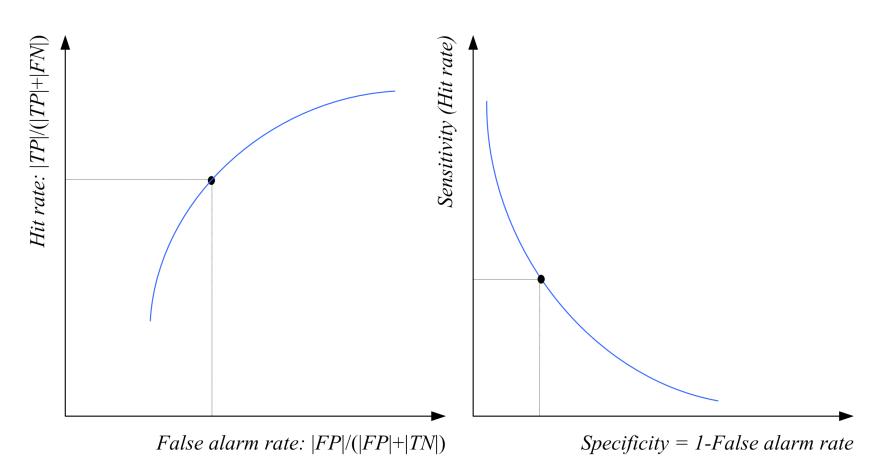
Performance Measures

	Predicted class	
True Class	Yes	No
Yes	TP: True Positive	FN: False Negative
No	FP: False Positive	TN: True Negative

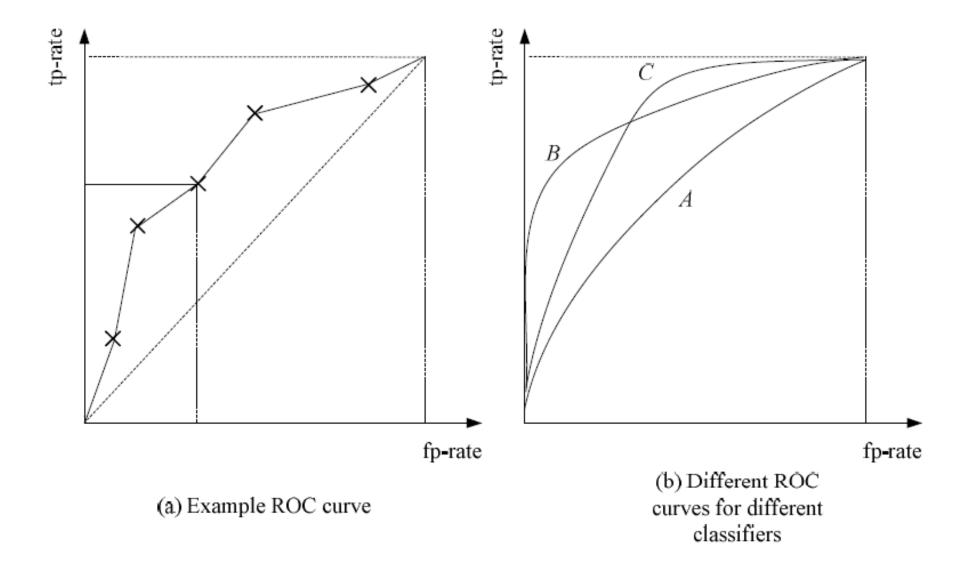
- Error rate = # of errors / # of instances = (FN+FP) / N
- Recall = # of found positives / # of positives

- Precision = # of found positives / # of found= TP / (TP+FP)
- Specificity = TN / (TN+FP)
- False alarm rate = FP / (FP+TN) = 1 Specificity

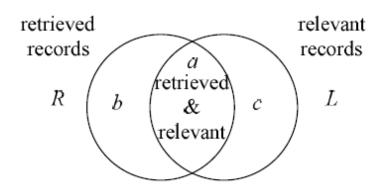
Plotting over Different Decision Thresholds



ROC curve



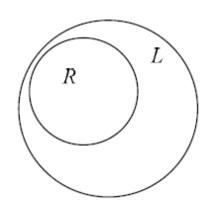
Precision and Recall



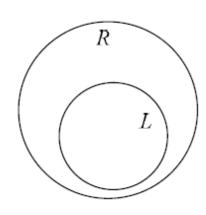
Precision:
$$\frac{a}{a + b}$$

Recall:
$$\frac{a}{a + c}$$

(a) Precision and recall



(b) Precision
$$= 1$$



(c) Recall
$$= 1$$