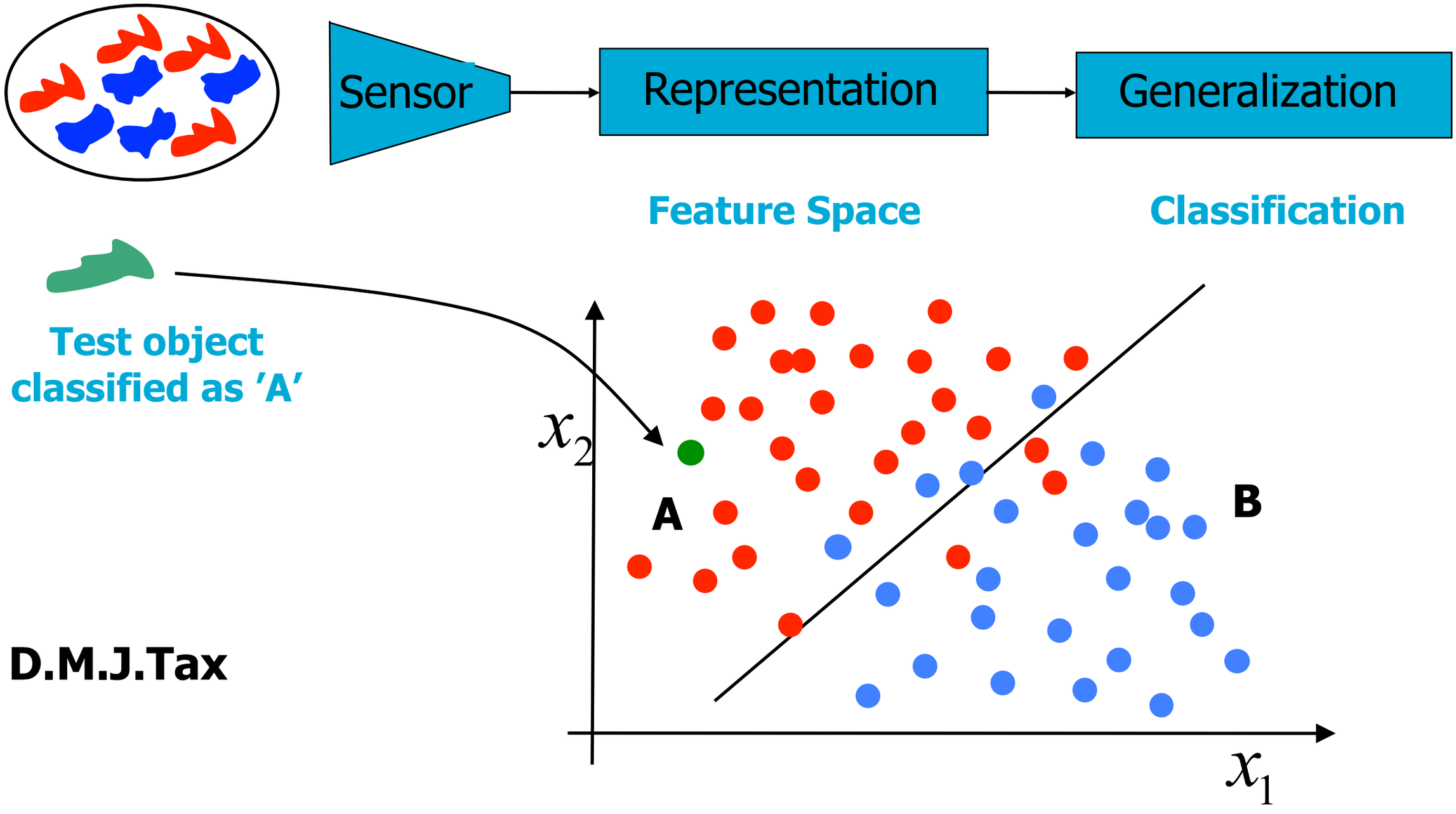
# CS4220 Machine Learning 1




**D.M.J.Tax**



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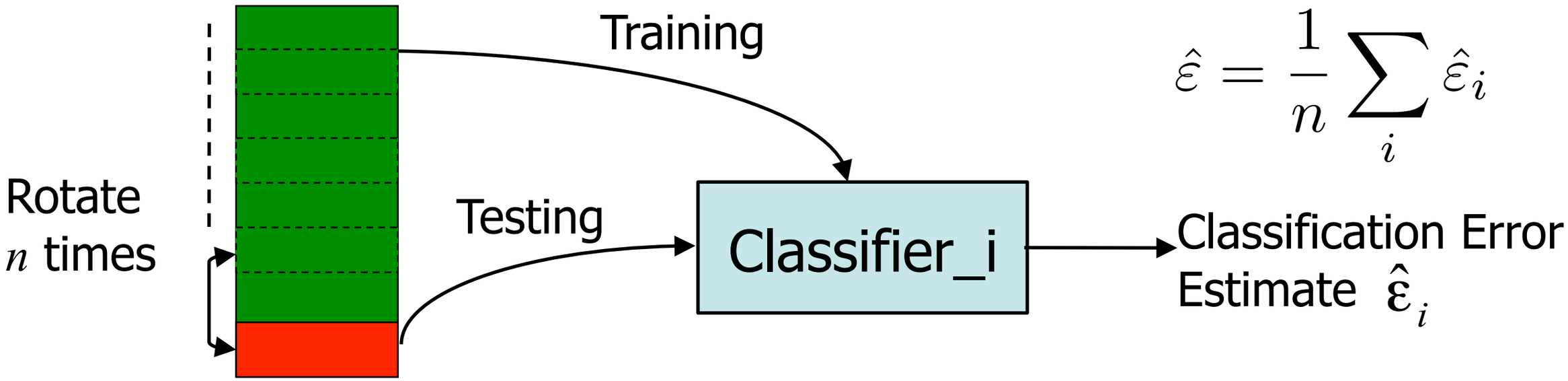
# Contents

- Some small things:
  - Stratified cross-validation, leave-one-group-out
  - Paired t-test
  - Hyperparameter optimisation
  - Presentation of results
  - Fairness in ML

- Tomorrow:
  - Q&A
  - Topics we left out?

# Cross-Validation

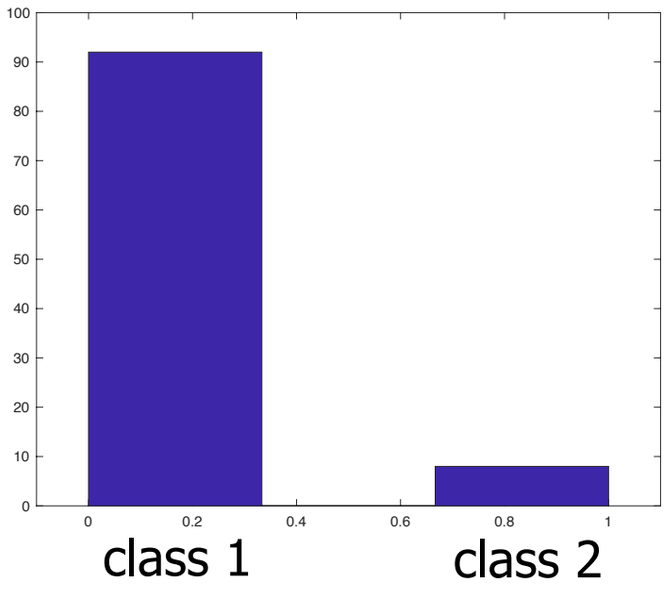



$$\hat{\varepsilon} = \frac{1}{n} \sum_i \hat{\varepsilon}_i$$

- Problems when classes are heavily imbalanced
- Problems when samples are very correlated

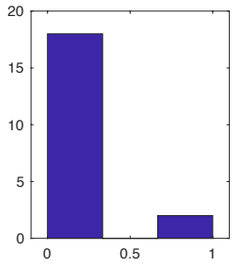
# Standard cross-validation

full dataset:

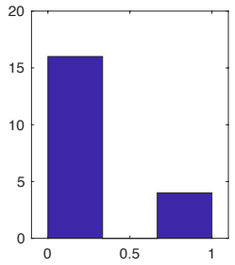



naive:

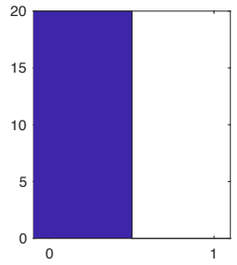
fold 1:



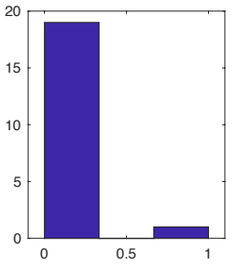
fold 2:



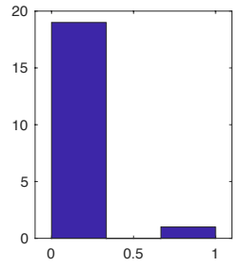
fold 3:



fold 4:



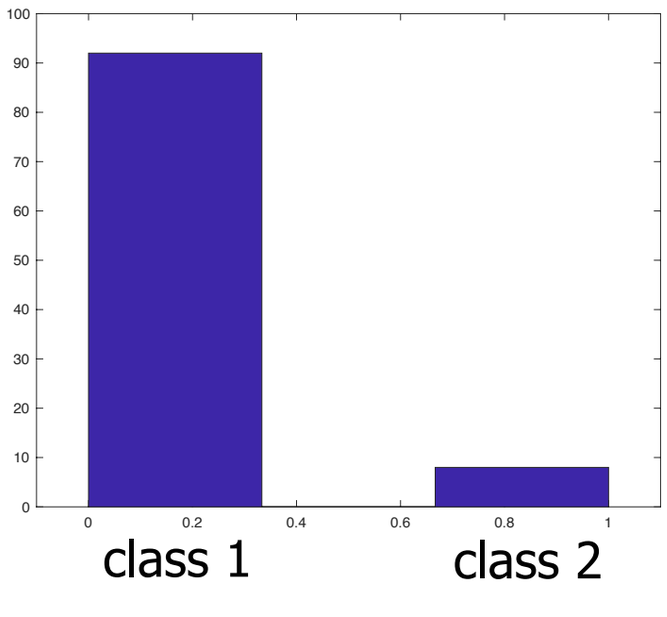
fold 5:



- Imbalanced classes: run the risk that the small class is lost in some of the folds

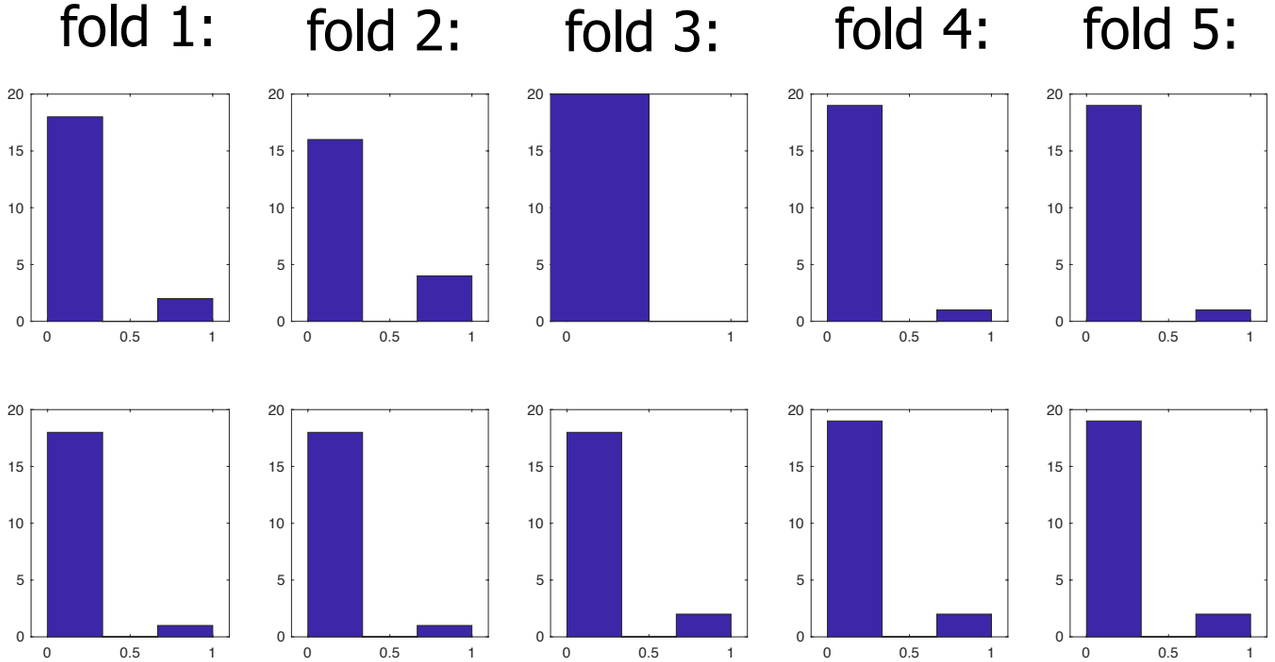
# Stratified cross-validation

full dataset:




naive:

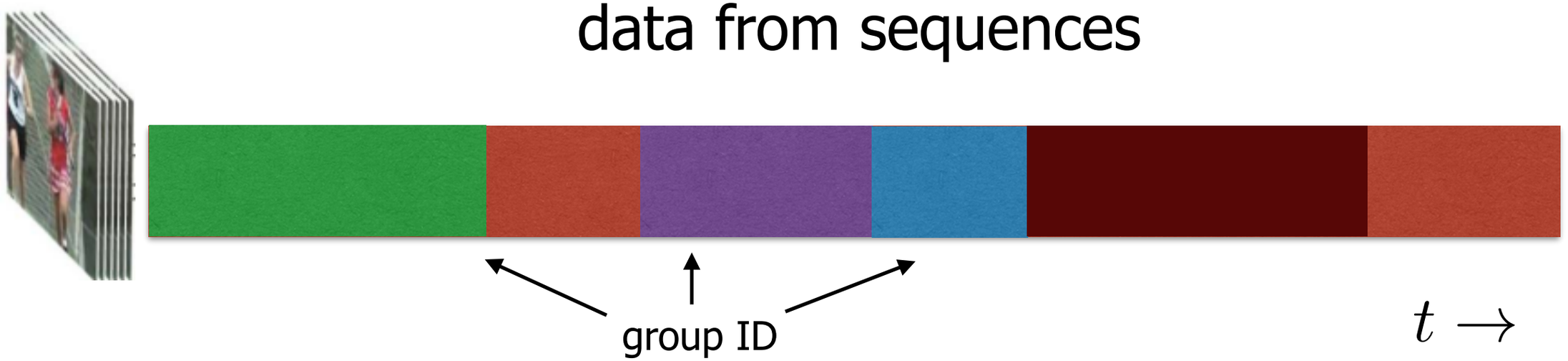
stratified:




- Imbalanced classes: run the risk that the small class is lost in some of the folds
- Try to get the same distribution in each fold:
- 1. get the data from one class
- 2. split in K folds
- 3. combine the data from the different classes

# Leave-one-group-out cross-validation

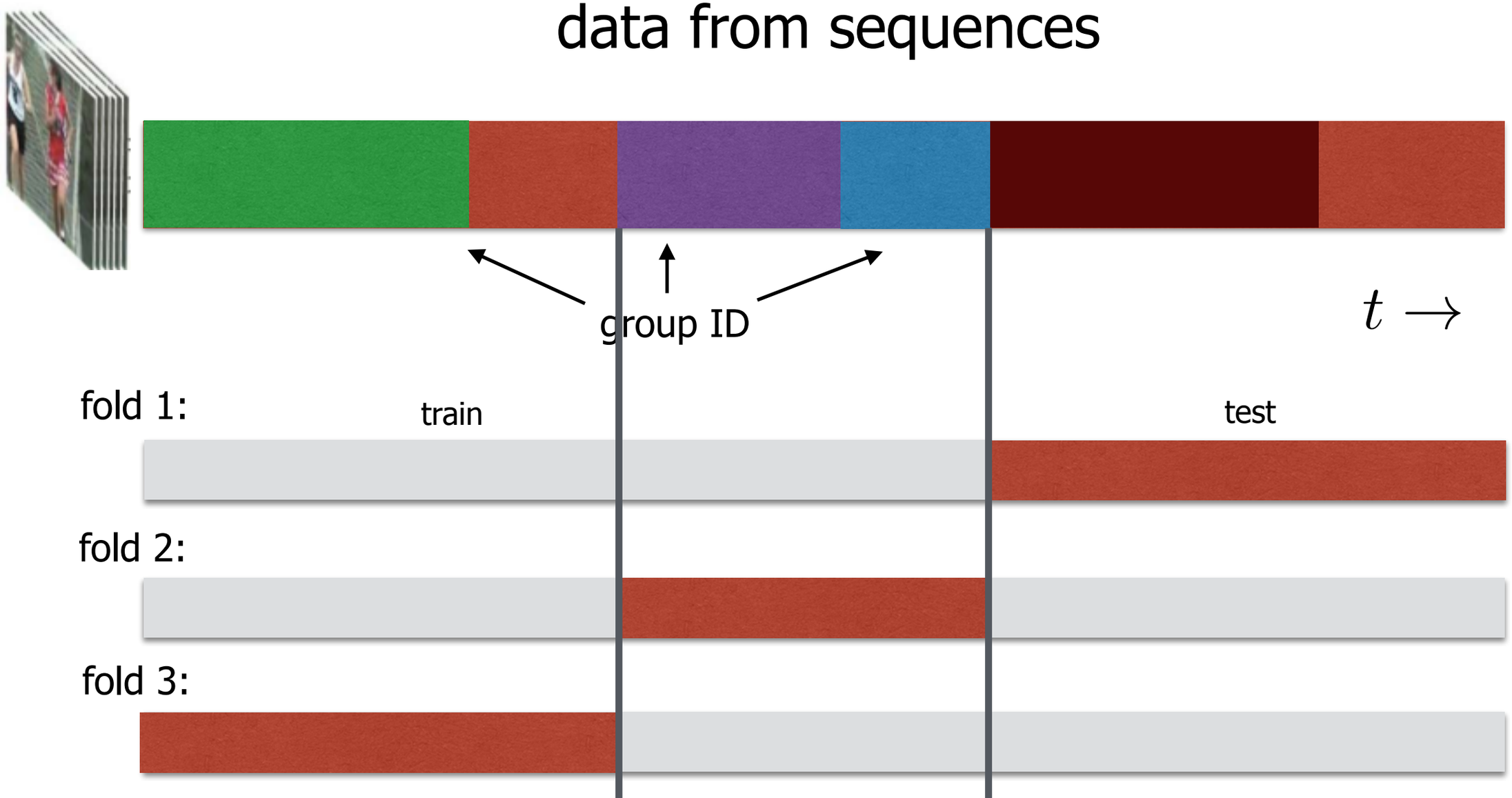
- For instance: data from different persons
  data from different videos
  data from sequences



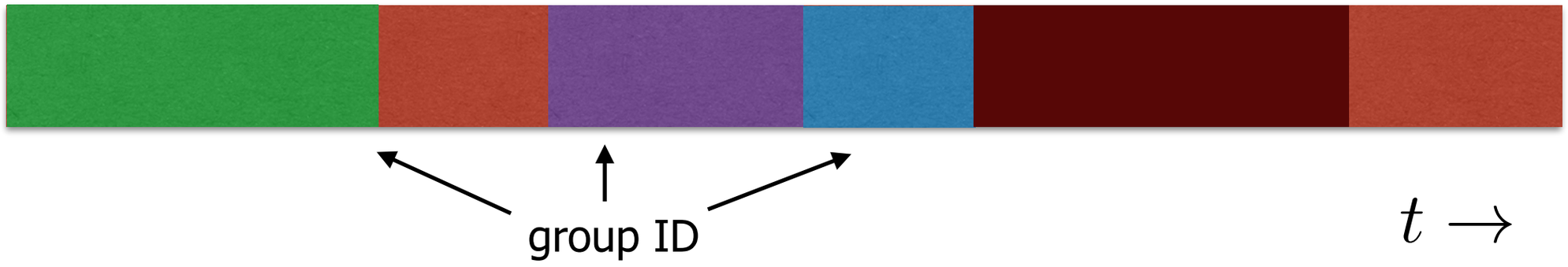

- Samples within a group are heavily correlated
- Mixing them in training and testing gives (too) optimistic performance estimates

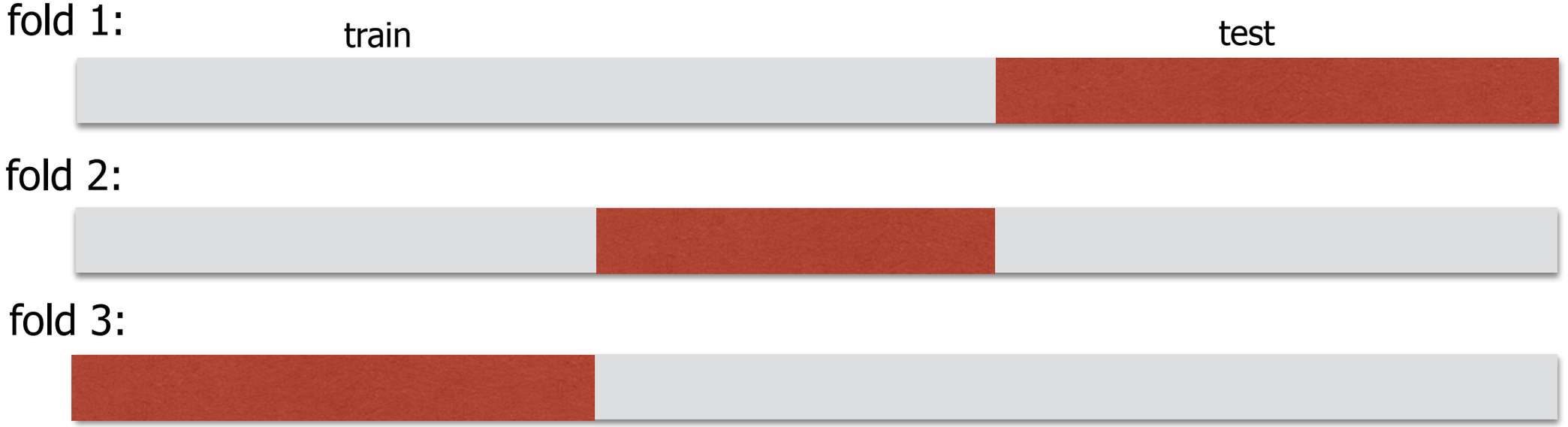
# Leave-one-group-out cross-validation

- For instance: data from different persons
  data from different videos
  data from sequences



# Leave-one-group-out cross-validation




- If you would use a random sample: will generalisation error increase/decrease/stay the same?

# Paired sample t-test

- Assume, two methods are evaluated using 10-fold cross-validation:

| | fold 1 | fold 2 | fold 3 | fold 4 | fold 5 | fold 6 | fold 7 | fold 8 | fold 9 | fold 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| Method 1 | 2.1 | 19.1 | 11.0 | 4.2 | 10.6 | 2.8 | 12.9 | 9.1 | 10.2 | 11.8 |
| Method 2 | 4.0 | 19.3 | 10.6 | 5.1 | 10.8 | 4.2 | 12.1 | 11.0 | 11.5 | 11.7 |

- Which method is better?

# Paired sample t-test

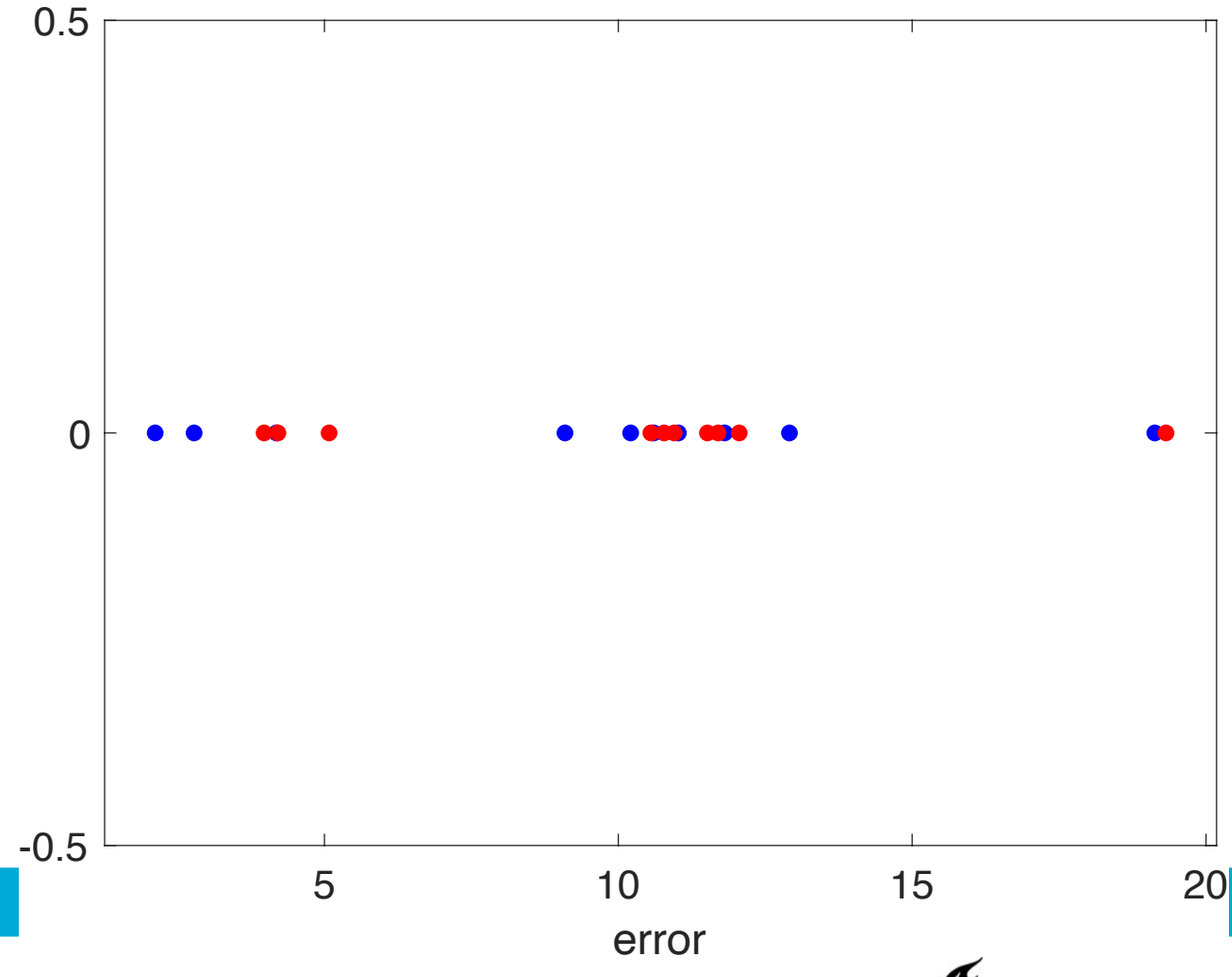
- Assume, two methods are evaluated using 10-fold cross-validation:

| | fold 1 | fold 2 | fold 3 | fold 4 | fold 5 | fold 6 | fold 7 | fold 8 | fold 9 | fold 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| Method 1 | 2.1 | 19.1 | 11.0 | 4.2 | 10.6 | 2.8 | 12.9 | 9.1 | 10.2 | 11.8 |
| Method 2 | 4.0 | 19.3 | 10.6 | 5.1 | 10.8 | 4.2 | 12.1 | 11.0 | 11.5 | 11.7 |

- Which method is better?

| | mean (std) |
|---|---|
| Method 1 | 9.4 (5.2) |
| Method 2 | 10.0 (4.6) |

- Is this significant?



# Paired sample t-test

- If results come from the same data (identical folds): look at the error **differences**:

| | fold 1 | fold 2 | fold 3 | fold 4 | fold 5 | fold 6 | fold 7 | fold 8 | fold 9 | fold 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| Difference | -1.9 | -0.2 | 0.5 | -0.9 | -0.2 | -1.4 | 0.9 | -1.9 | -1.3 | 0.1 |

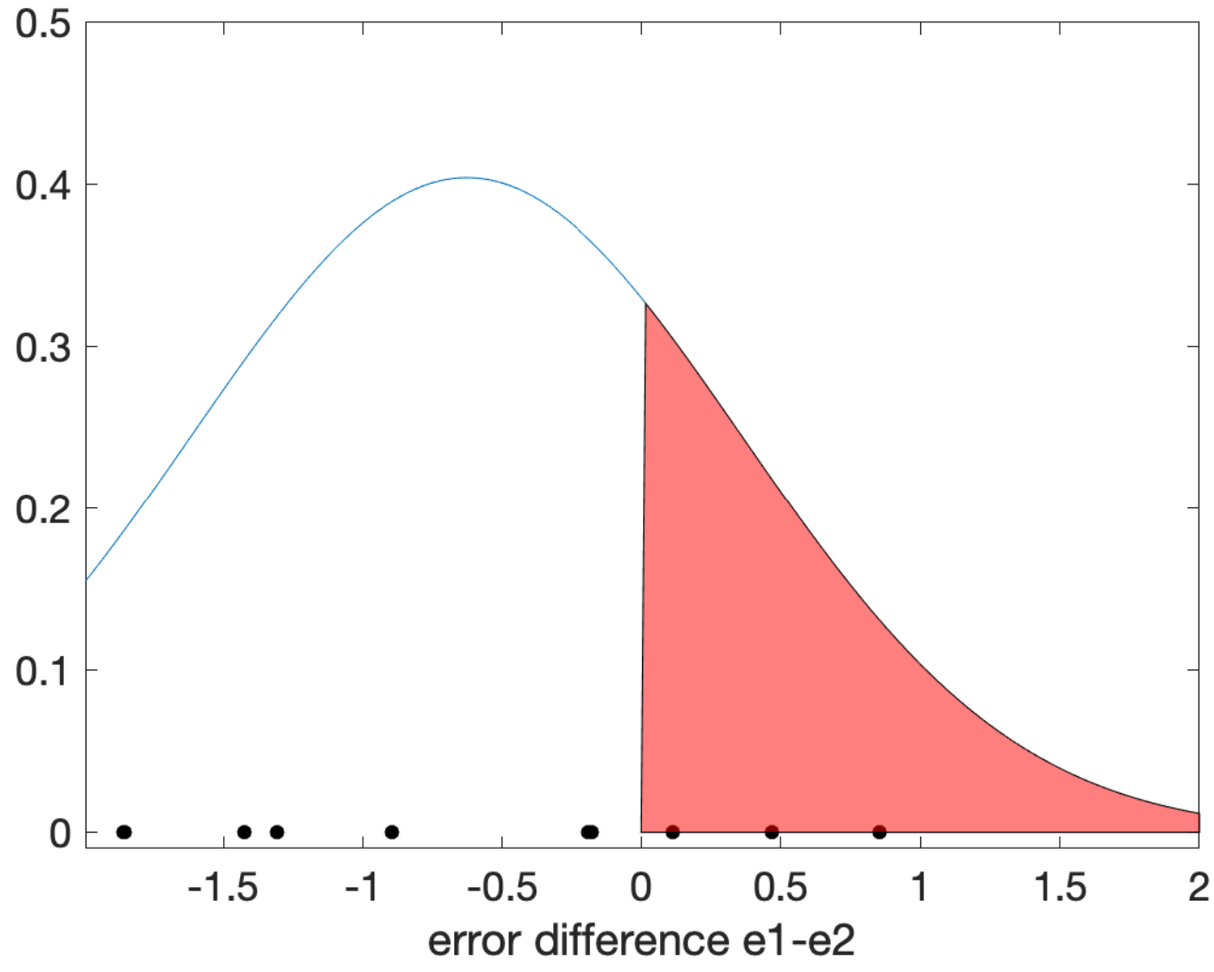
- Are these values significantly different from 0?

# Paired sample t-test

- If results come from the same data (identical folds): look at the error **differences**:

| | fold 1 | fold 2 | fold 3 | fold 4 | fold 5 | fold 6 | fold 7 | fold 8 | fold 9 | fold 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| Difference | -1.9 | -0.2 | 0.5 | -0.9 | -0.2 | -1.4 | 0.9 | -1.9 | -1.3 | 0.1 |

- Are these values significantly different from 0?



# Paired sample t-test

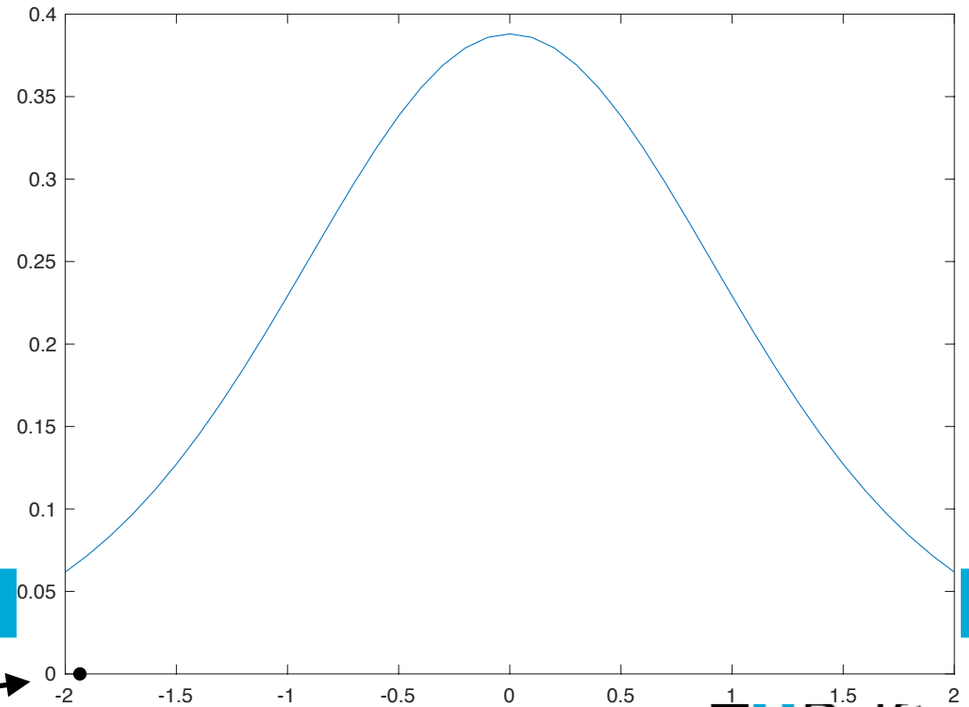
- Are the averaged errors the same?

  =

  is the difference between the averaged errors zero?
- Need a test-statistic
- You can show that the variable $T = \dfrac{\bar{e_1} - \bar{e_2}}{\sigma_{e_1 - e_2} / \sqrt{k}}$ has a Student-t distribution with (k-1) degrees of freedom.
- For us: T=-1.93

$$P(T \leq -1.93) = 0.0426$$

**Just** significant!



# Optimisation of hyperparameters

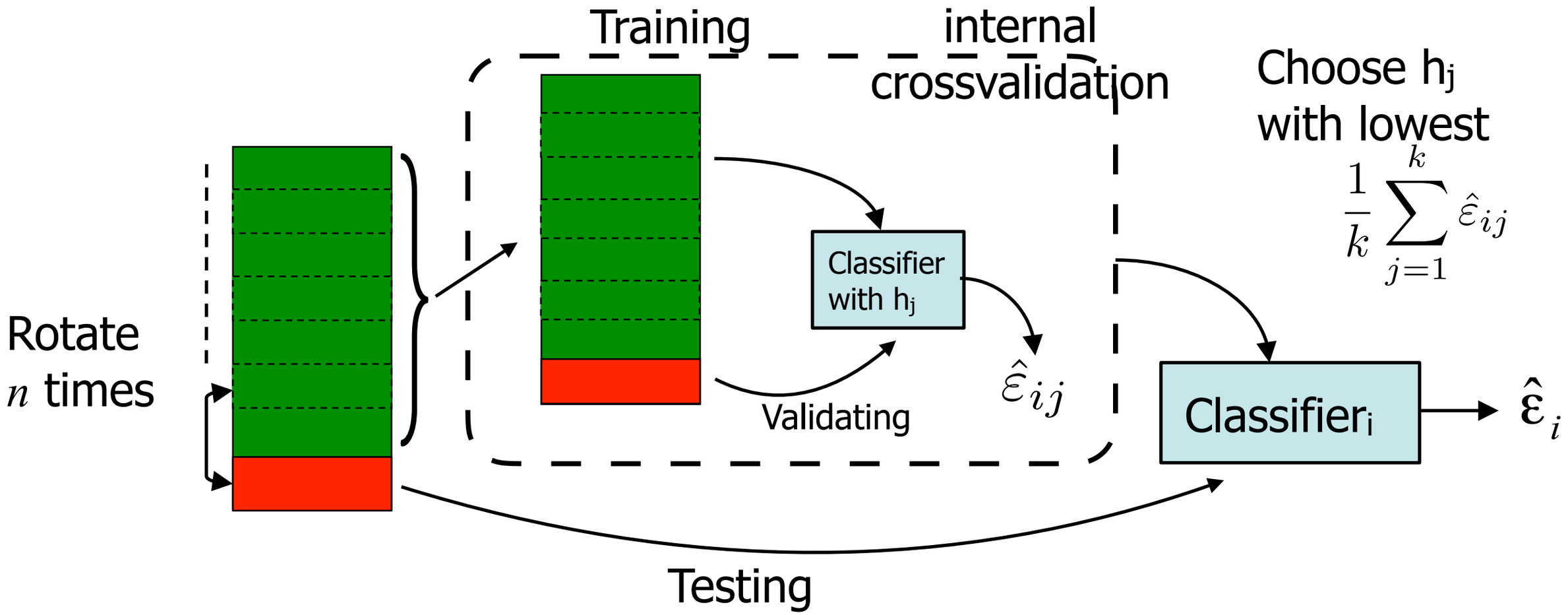
- Machine learning methods often have ‘hyperparameters’

- Parzen density estimator: width parameter h
- k-nearest neighbour: number of neighbours k
- Decision trees: pruning method, stopping criterion
- Neural networks: architecture, learning rate, …

- DON’T optimise these numbers by looking at the test set!
  Then you’re **CHEATING**!

# Double cross-validation

- To optimise over the hyperparameter $\{h_1, ..., h_M\}$, do cross-validation **inside** another cross-validation:



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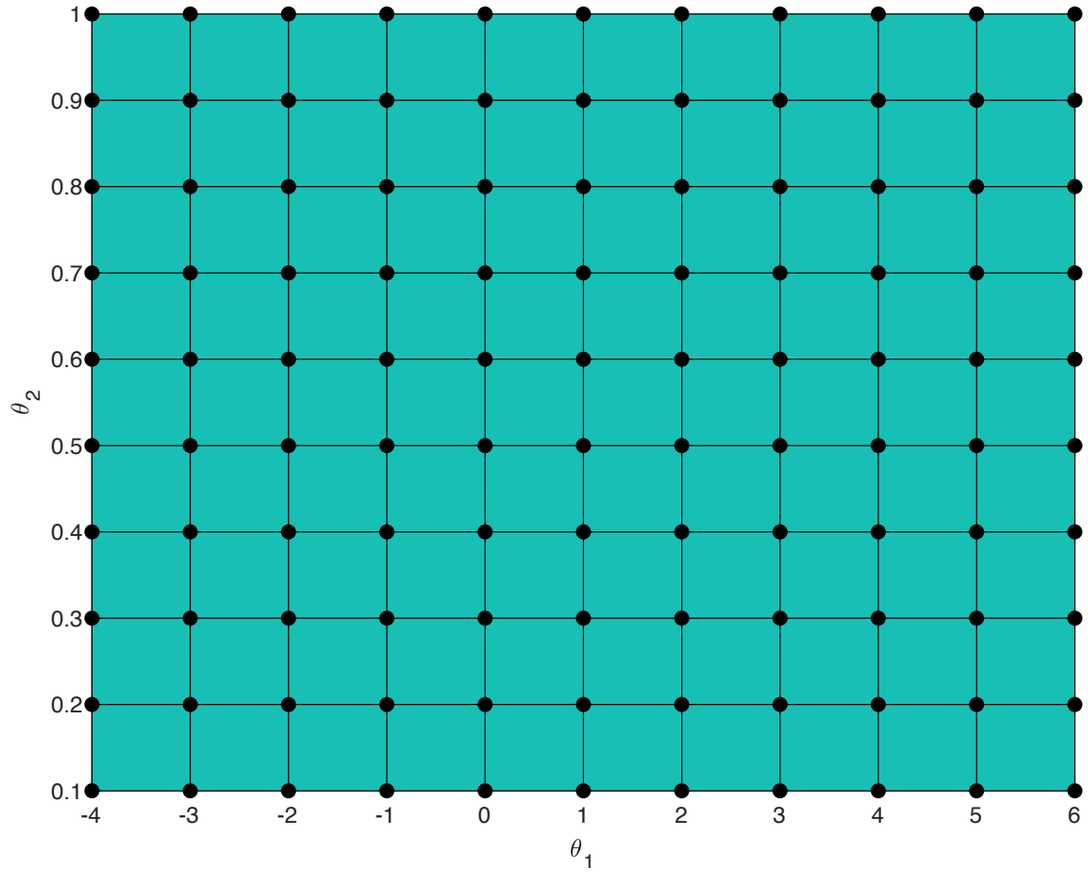
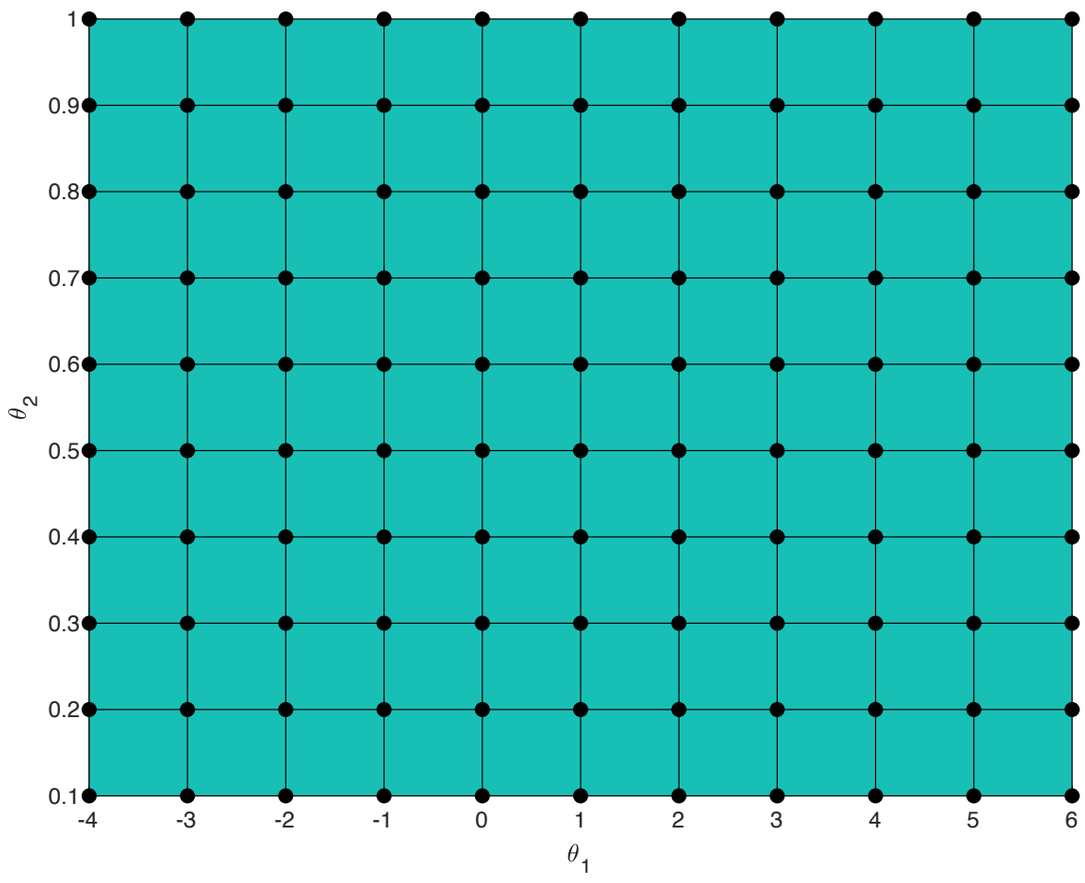
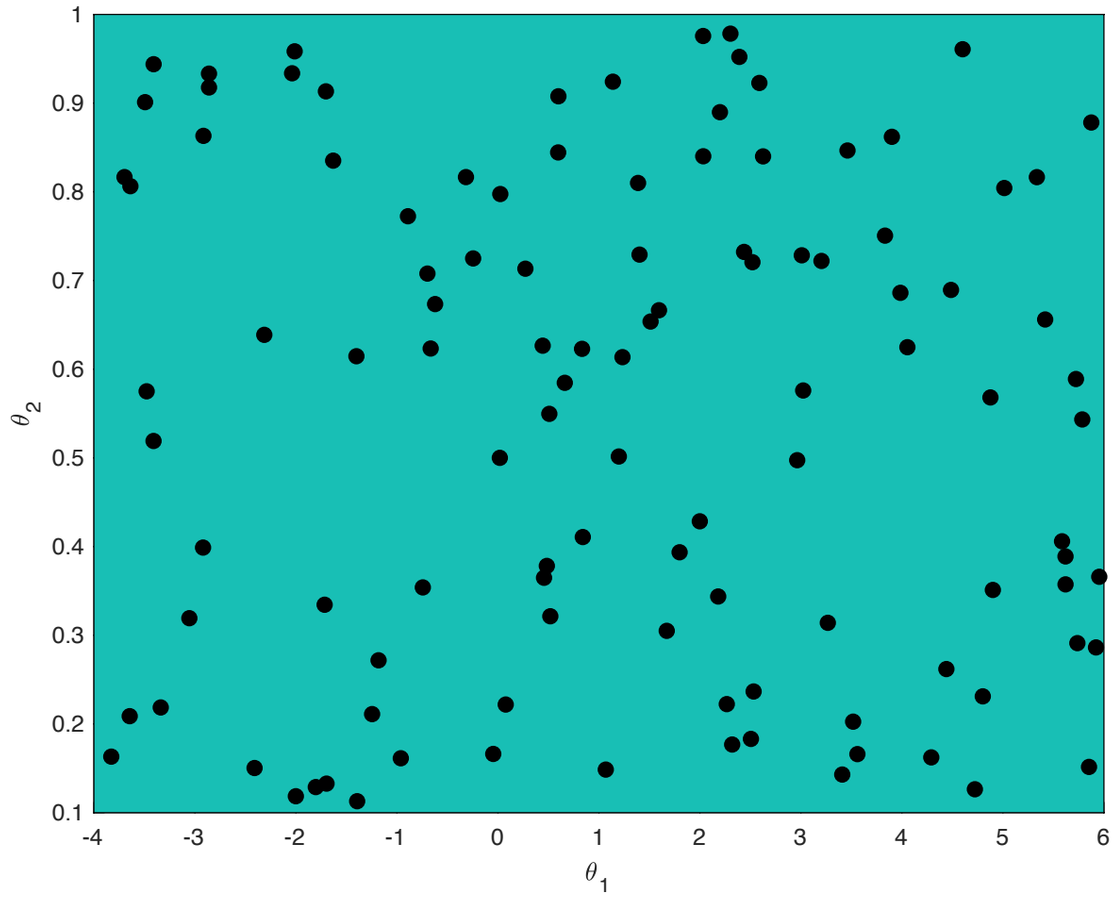
# Optimisation of hyperparameters




- Grid search for 1 hyperparameter is fine
- For 2 parameters: Ok-ish, still do-able
- More than 2: Bayesian optimisation

# Optimisation of hyperparameters

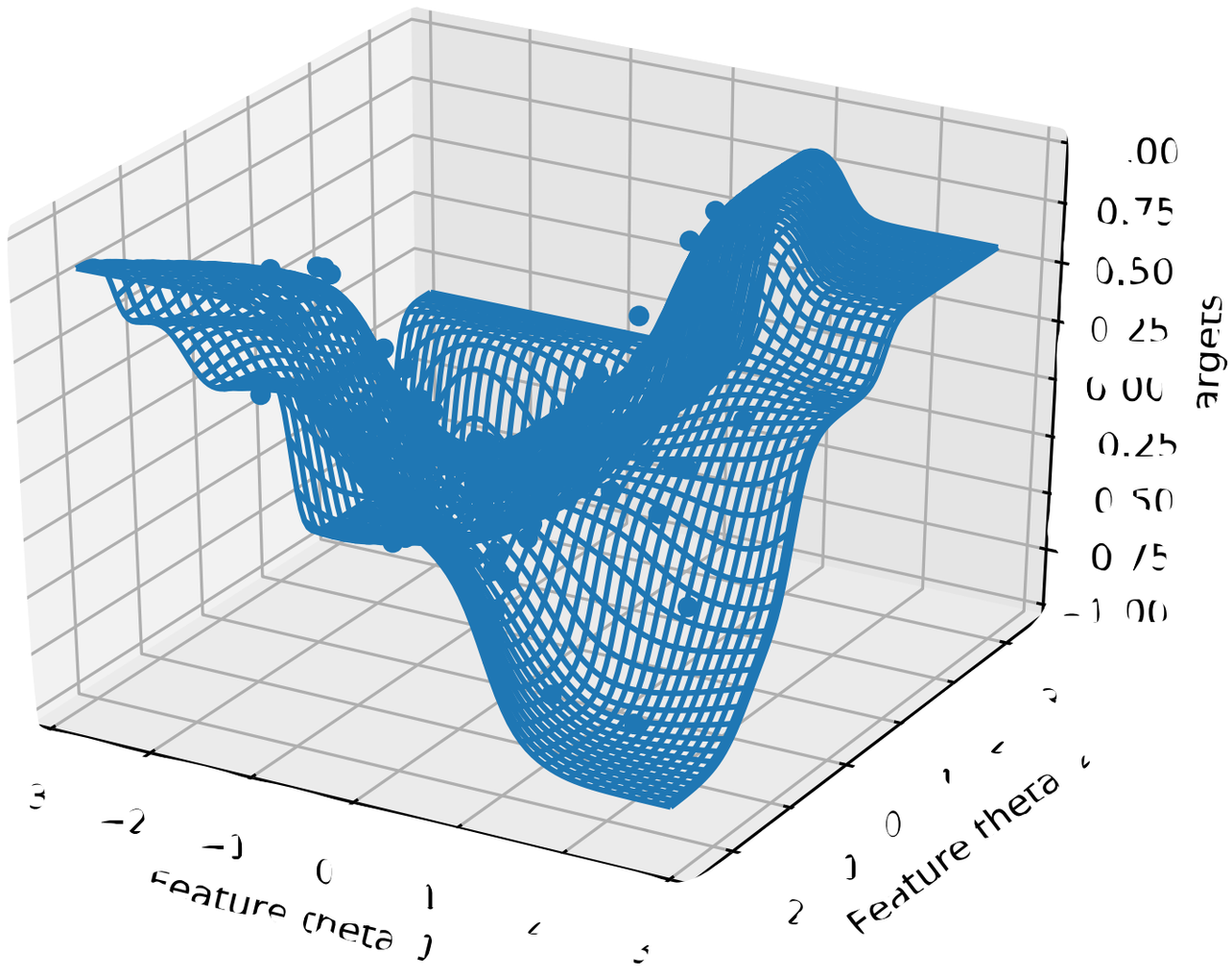



- More than 2: Bayesian optimisation
- Introduce more variability in the values of the hyperparameter $\{h_1, ..., h_M\}$

# Bayesian optimisation

- When a new (random) hyperparameter settings are evaluated:
- fit a Gaussian Process regression
- THEN: Find minimum of the loss
- OR: Find maximum of the uncertainty, and evaluate that set of hyperparameters



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# After finding the minimum…

- The minimum error often not the most interesting (although often this is the 'proof' in articles)

- Try to understand the advantages/distadvantages:
  - What errors are made? (inspect objects, inspect labels)
  - What classes are problematic? (confusion matrix)
  - Does adding training data help? (learning curve)
  - How robust is the model?

# Reporting results

- Note, typically there's quite some noise involved in the experiments (split train-test, random initialisation,…)
- Experiments are typically repeated

- Do **NOT** just present a point estimate:

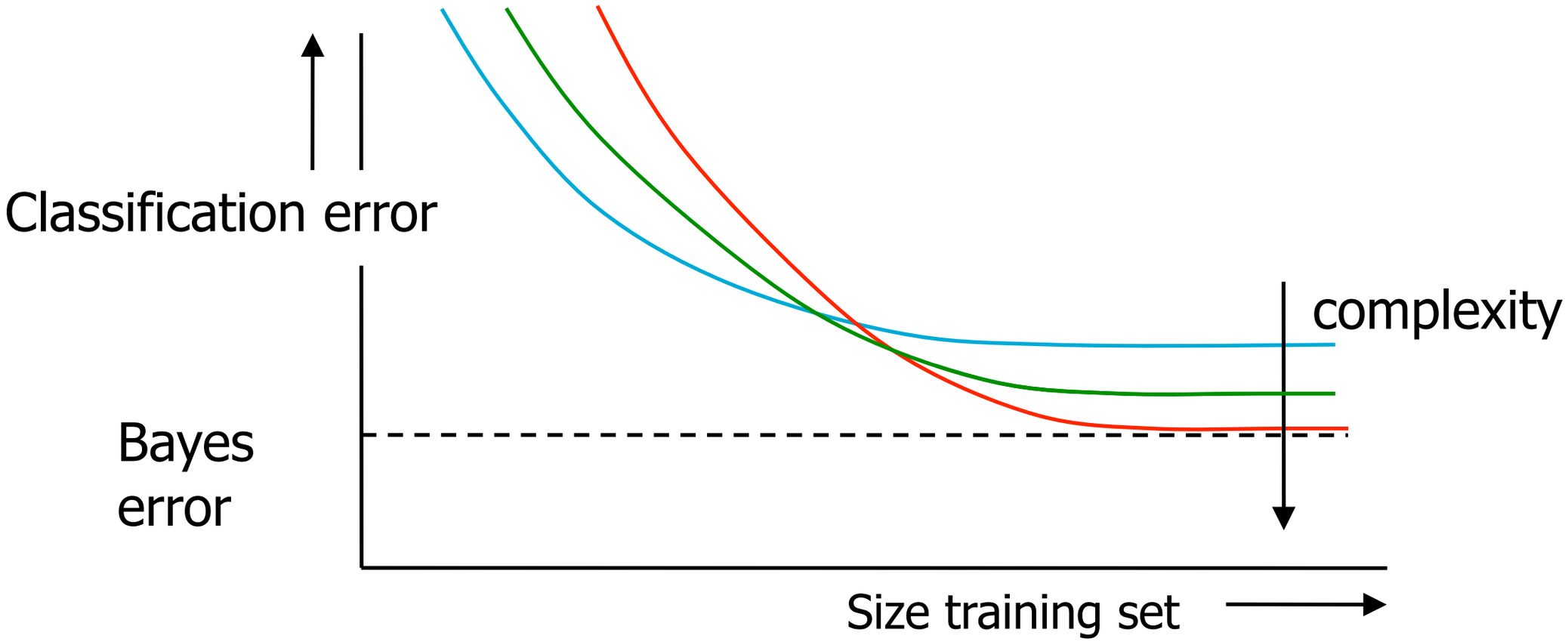
| | |
|---|---|
| Method 1 | 9.4 |
| Method 2 | 10.0 |

- But give some idea about standard deviations:

| | |
|---|---|
| Method 1 | 9.4 (5.2) |
| Method 2 | 10.0 (4.6) |

# Different Classifier Complexity

- Don’t claim to have the overall ‘optimal’ classifier
- Point out: what is good?
- What is bad?



# Conclusions

- Many possible Machine Learning methods, all with their strengths and weaknesses
- There is no overall best classifier
- For good generalisation, the bias of the model should fit the data (distribution)

- CS4230 Machine Learning 2
- CS4240 Deep learning
- …