

ASSIGNMENT – 5 MACHINE LEARNING

Q1. Ans : R-Squared and RSS both have their advantages and disadvantages .

R-Squared is easy to compare across different models but it can be misleading for small datasets or models with many variables.

On the other hand , RSS is not directly comparable across different models but can be used to compare models with different scales for the different variables . Also it is more sensitive to outliers than R-Squared .

So , I don't think that either of these two is a better measure of goodness of fit model in regression .

Q2. Ans :

TSS : TSS is a descriptive statistics that shows how far datapoints are from the centre .

It is the sum of the squared differences between the observed variables and the overall mean .

ESS : ESS is a statistical tool that is used to show how well a model explains the observed data .

It is the sum of the squared differences between the predicted values and the mean value of the variables .

RSS : RSS is a statistical method used to check amount of variance in a dataset that is not explained by the regression model .

The equation relating these three metrics with each other $TSS = RSS + ESS$

Q3. Ans :

Regularization plays an important role in Machine Learning .

Sometimes Machine learning model makes their own assumptions while working on a dataset . Some times it tries to learn from the details along with the noise of the data and tries to fit each datapoint on the curve called **Overfitting** . Sometimes it can neither learn the relationship between variables in the testing data nor predict or classify a new data point , it is called **Underfitting** .

To get ride of this problem , we use regularization in Machine Learning .

Two types of Regularization techniques are there -----

1) Lasso Regression

2) Ridge Regression

Lasso Regression modifies the over-fitted or under-fitted models by adding the penalty equivalent to the sum of the absolute values of coefficients .

Ridge Regression modifies the over-fitted or under fitted models by adding the penalty equivalent to the sum of the squares of the magnitude of coefficients.

Q4. Ans :

Gini Impurity : Gini Impurity is the measure of impurity of a dataset . It is calculated by subtracting the sum of the squared probabilities of each class from 1 .

$$Gini = 1 - \sum_{i=1}^C (p_i)^2$$

Fig (a) : Gini Impurity

Q5. Ans : Unregularized Decision trees make very few assumptions about the training data . If left unconstrained , the tree structure will adapt itself to the training data , fitting it very closely , indeed most likely overfitting it . Such a model is often called as nonparametric model because the number of parameters is not determined prior to training , so the model structure is free to stick closely to the data . Hence it is prone to overfitting .

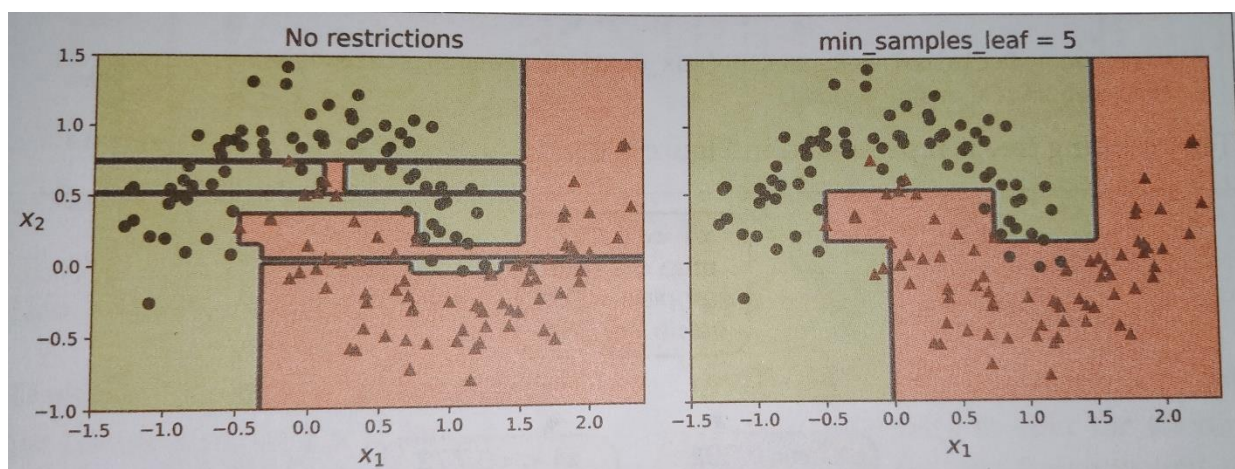


Fig (b) : Decision boundaries of an unregularized tree(left) and regularized tree(right)

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The unregularized tree on the left is clearly overfitting here.

Q6. Ans :

Ensemble Technique : Ensemble technique in machine learning is a very useful technique . It is a technique through which we can get a better result from the data .

Here , a combination of models performs the machine learning . training data are given to a combination of models . This group will often perform better than the best individual model .

Two important ensemble techniques in machine learning are -----

- 1) Bagging
- 2) Boosting

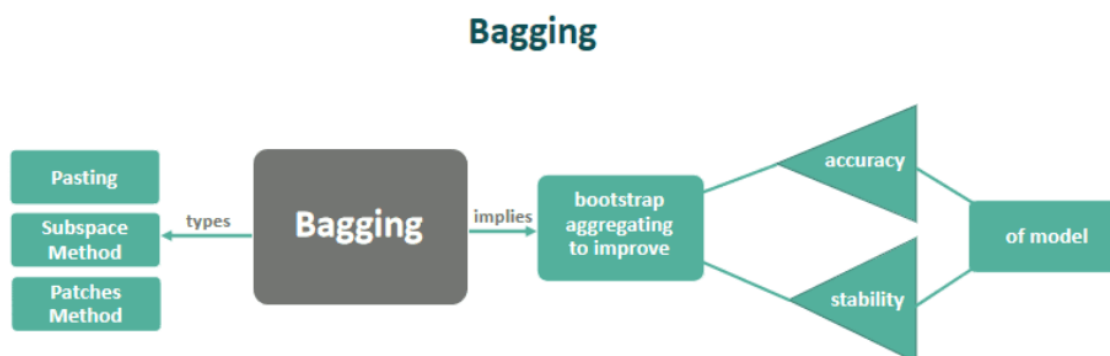
Q7. Ans :

Bagging , also known as bootstrap Aggregating is an ensemble technique where multiple models are combined to give more accurate result .

In Bagging, large datasets are divided into small subsets and each subsets are given to different models .

Here multiple base models are trained independently on the subsets and combine the results to create the final model .

One example of bagging is random forests



Fig(c) : Bagging technique

On the other hand , Boosting is an ensemble method that can combine several weak learners into a strong learner .

The general idea of most boosting methods is to train predictors sequentially , each trying to correct its predecessor .

One example of boosting method is **AdaBoost** .

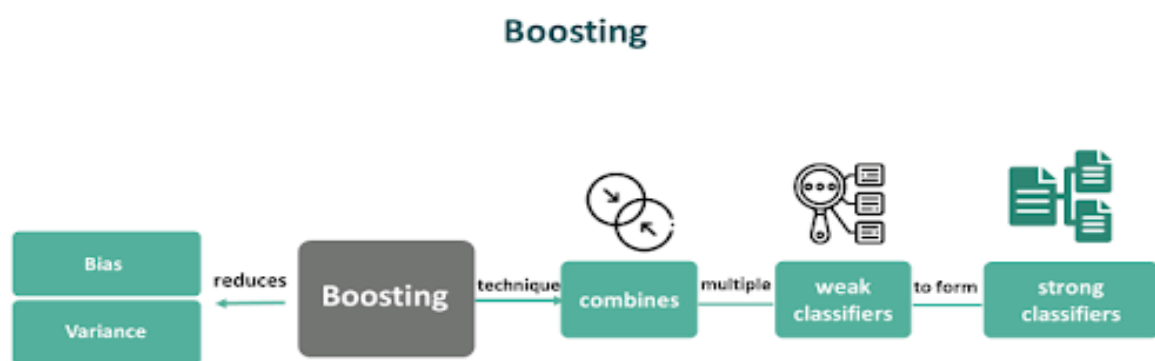


Fig (d) : Boosting

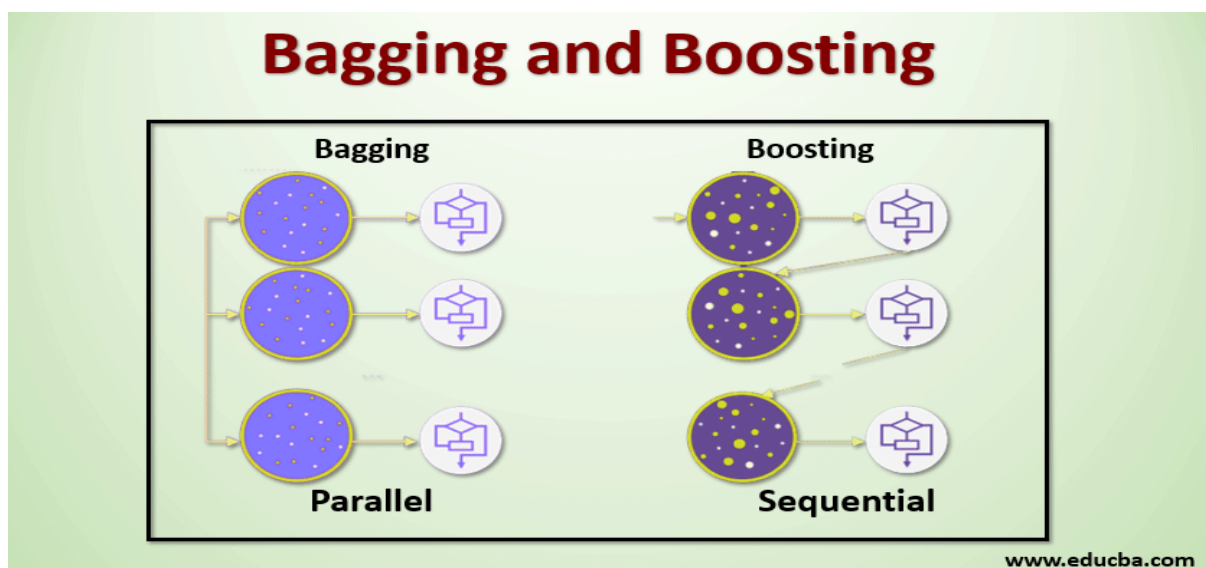


Fig (e) : Bagging Vs Boosting

Q8. Ans :

Out-of-bag(OOB) error is a method for measuring the prediction error of machine learning models that use Bagging ensemble method .

In bagging , some training instances may be sampled several times for any given predictor , while others may not be sampled at all . By the method of BaggingClassifier , it can be shown that only 63% of the training instances are sampled on average for each predictor . The remaining 37% instances that are not sampled are called out-of-bag instances .

In random forest , OOB error is the average error for each prediction , calculated using only the trees that did not have the data point in their bagging sample .

Q9. Ans :

K-fold cross validation is a technique used in Machine learning to assess the performance of the predictive models

- 1) K-cross validation first of all split the dataset into k subsets or folds
- 2) Then train the models on all the subsets except the (k-1) subset , that is for evaluating the trained model
- 3) Iterate k times with the different subset reserved for testing each time .
- 4) Average the model against each of the folds
- 5) Finalize the model
- 6) Test the model against test set

10.Ans :

Hyperparameter tuning is a process of finding a set of hyperparameter values for the machine learning algorithm while applying these algorithms to any dataset . That combination of hyperparameters maximize the model performance and helpful to produce better result with fewer errors .

Hyperparameter tuning in machine learning is done because it is an important process in model development . The correct selection of Hyperparameter leads to better model performance and better results .

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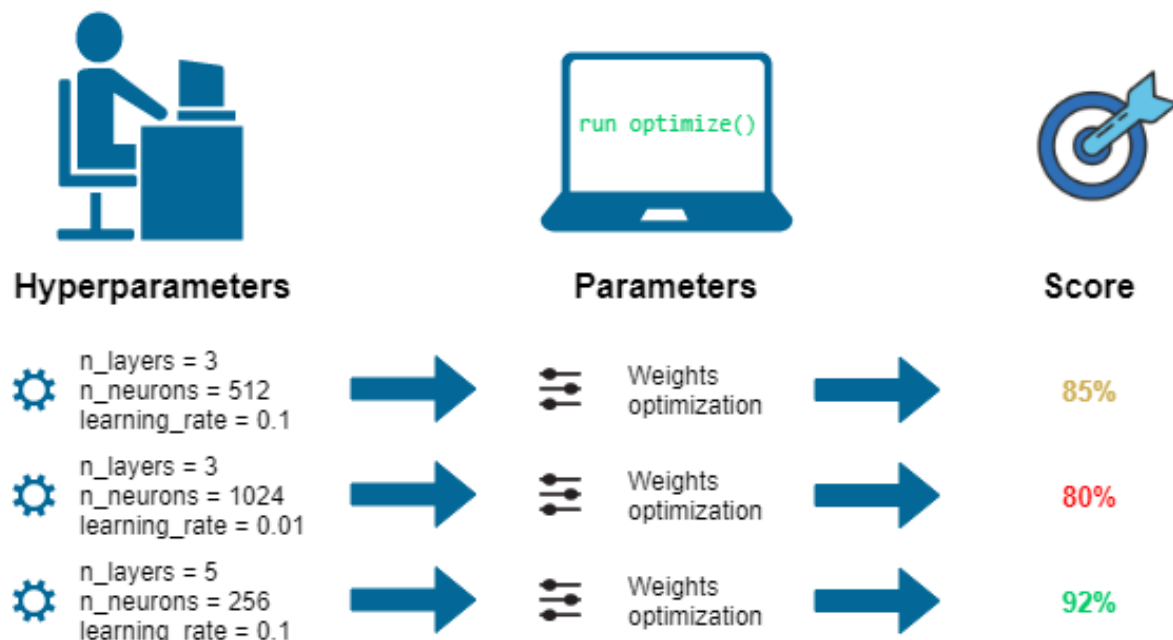


Fig (f) : Hyperparameter tuning

Q11. Ans :

Gradient descent is a generic optimization algorithm that is capable of finding optimal solution to a wide range of problems . The general Idea of gradient descent is to tweak parameters iteratively in order to minimize the cost function .

The Gradient descent measures the local gradient of the error function with regard to the parameter vector (theta) .

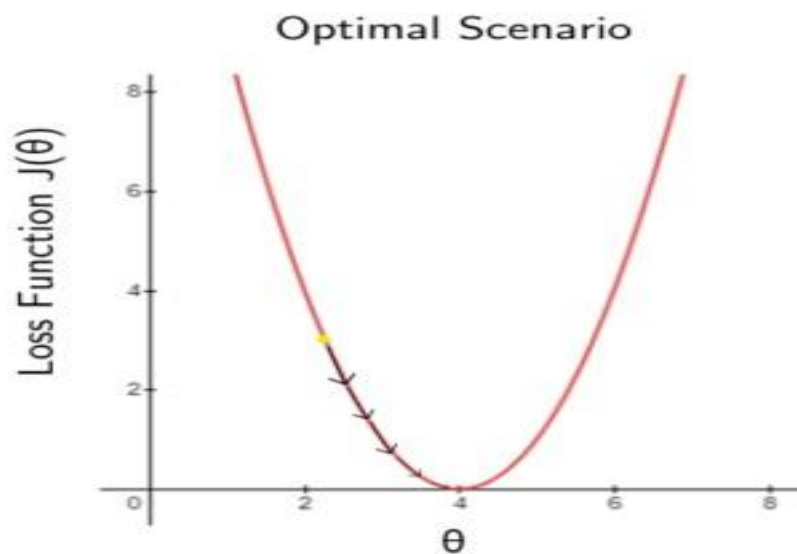


Fig (g) : Optimal scenario of gradient descent

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The model parameters are initialized randomly and get tweaked repeatedly to minimize the cost function, the learning step size is proportional to the slope of the cost function. So the step gradually gets smaller as the cost approaches to minimum.

But when the learning rate is too high in gradient descent, this might make the algorithm diverge, with large and large values, failing to find a good solution.

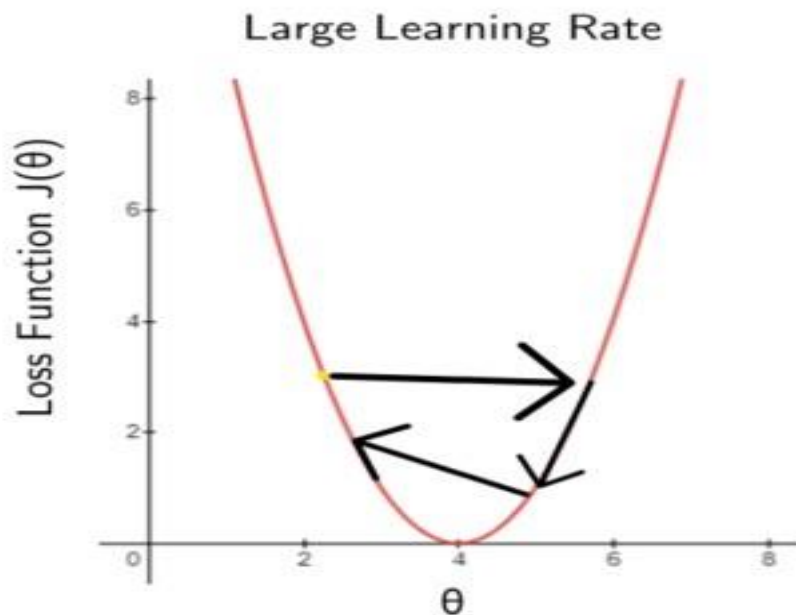


Fig (h) : Learning rate is too high

Q12. Ans :

Logistic Regression is a powerful classification tool but it is not suited for directly handle Non-linear data because –

It can only create a straight line to separate classes because logistics regression assumes a linear relationship between the features and the log odds of the target variables .

But Non-linear data often has complex decision boundaries that actually can not be captured by a straight line .

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— $f(x,y; c) = c_0 + c_1 x + c_2 y$ Default scikit-learn
— $f(x,y; c) = c_0 + c_1 x + c_2 y + c_3 x^2 + c_4 x y + c_5 y^2$ Solve $d\log(L)/dc = 0$ for c with scipy
— $f(x,y; c) = c_0 + c_1 x + c_2 y + c_3 (\overline{xx}) + c_4 (\overline{xy}) + c_5 (\overline{yy})$ Scikit-learn with extended linear form

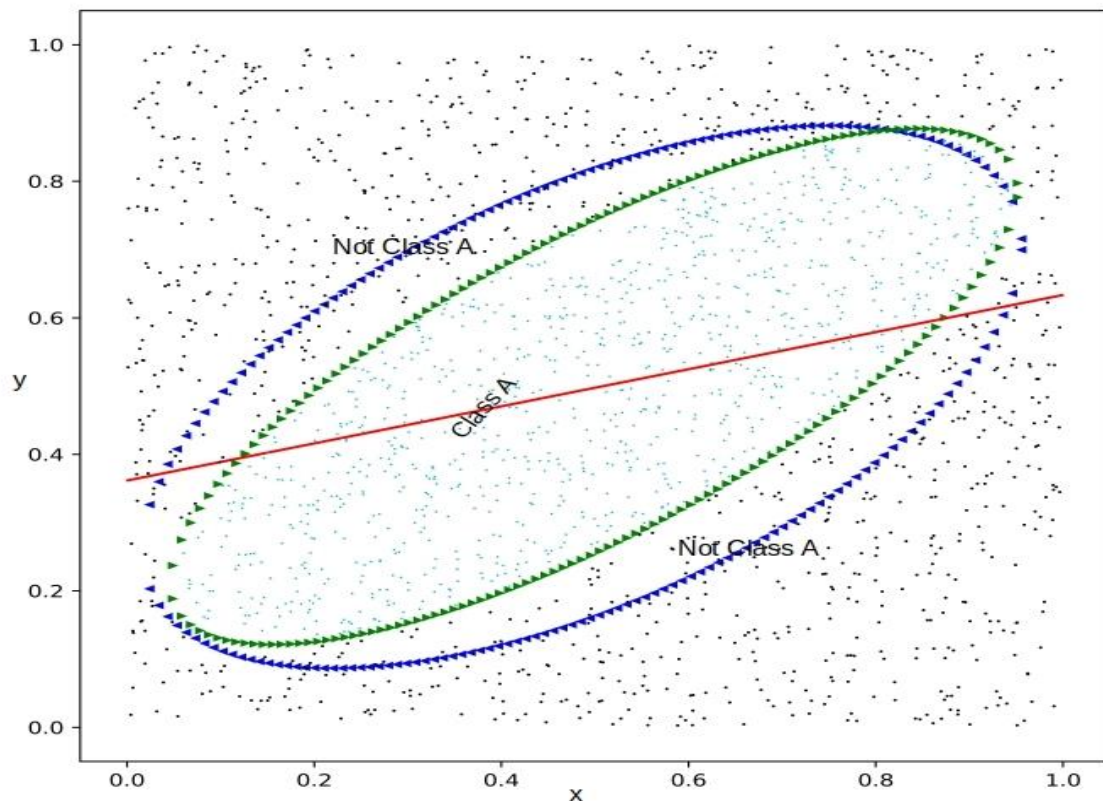


Fig (I) : Logistic regression for Non-Linear data

Q13. Ans :

AdaBoost is a boosting technique . Here , when training an AdaBoost classifier , the algorithm first trains a basic classifier and uses it to make predictions on the training set . The algorithm then increases the relative weight of misclassified training instances .Then it trains the second classifier using the updated weights and again makes the prediction on the training set , updates the instance weights and so on .

While , just like AdaBoost , gradient boosting works by sequentially adding predictors to an ensemble , each one correcting its predecessor , but instead of tweaking the instance weights at every iteration like AdaBoost , this method tries to fit the new predictor to the residual errors made by the previous predictor .

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Q14. Ans :

In Machine learning , the bias – variance trade off describes the relationship between model's complexity , the accuracy of it's predictions and how well it can make the predictions on the new fresh data that were not used to train the model .

Q15. Ans :

Linear Kernel : In SVM , linear kernel is used when the data is linearly separable . It is the kernel that is used most commonly in the dataset . Generally Linear kernel is used on those datasets where large number of features are there .

Training SVM with linear kernel is faster than with any other kernel .

Only the optimization of C regularization parameter is required while training the SVM with Linear kernel .

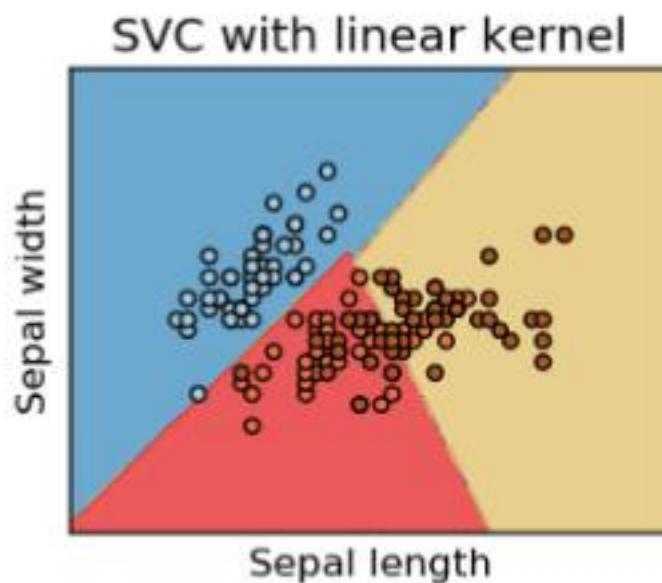
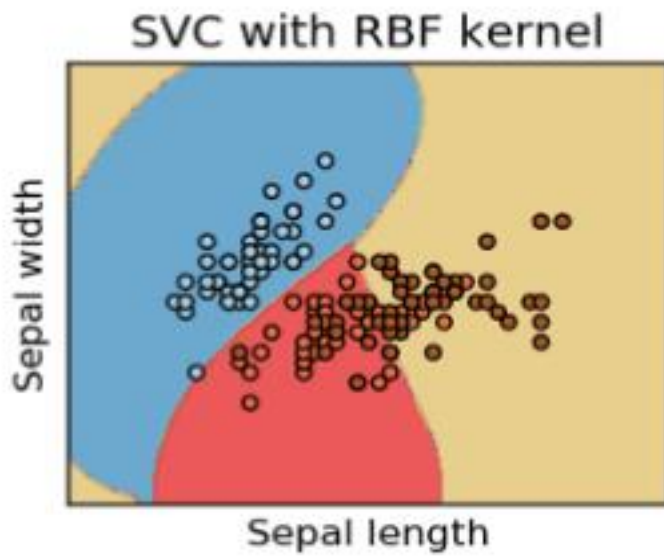


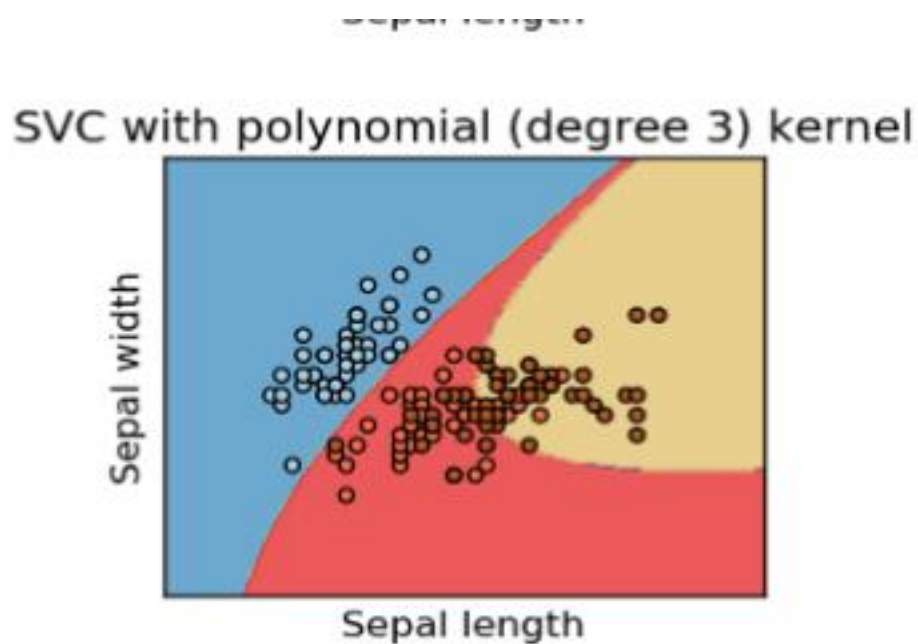
Fig (j) : SVC with linear kernel

RBF kernel : RBF is a kernel function used in SVM which measures the 'similarity' between two data points based on their Euclidean distance . The basic idea is that closer data points have a higher similarity score , while farther points has lower score . This similarity score than influences the decision boundary in the SVM .



Fig(k) : SVC with RBF kernel

Polynomial kernel : Polynomial kernel is used to capture non-linear relationship in data . It creates a higher dimensional feature space by mapping input data onto polynomial combinations of features . It allows SVM to learn non-linear decision boundaries , enhancing their ability to handle complex patterns .



Fig(l) : SVC with polynomial kernel (degree 3)

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