

Machine Learning

Session 4

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Rama Krishna Bhupathi
ramakris@gmail.com

Agenda

- **Regularization (L1 and L2)**
- **kNN (k Nearest Neighbour) Algorithm**
- **Wikipedia Doc Retrieval using Nearest Neighbor**
- **Predicting House Prices using kNN**

Regularization

Regularization helps to choose preferred model complexity, so that model is better at predicting. Regularization adds a penalty term to the objective function and control the model complexity using that penalty term.

Regularization helps in preventing overfitting of your model . Overfitted models normally have high coefficients. Size of coefficients increase exponentially with increase in model complexity. Regularization attempts to reduce the complexity of the model by reducing the size of the coefficients (or even make them 0)

Types Regularization

There are two types of regularization that we apply to Linear Regression.

Lasso Regression : Also known as L1 Norm, Performs L1 regularization, i.e. adds penalty equivalent to absolute value of the magnitude of coefficients

Minimization objective :

$$\text{Least Square Obj} + \alpha * (\text{sum of absolute value of coefficients})$$

Ridge Regression: Also known as L2 Norm ,performs L2 regularization, i.e. adds penalty equivalent to square of the magnitude of coefficients

Minimization objective :

$$\text{Least Square Obj} + \alpha * (\text{sum of square of coefficients})$$

So what is Alpha (α) ? Tuning Parameter

LASSO

(Least Absolute Shrinkage and Selection Operator)

Lasso can set some of the coefficients to zero, which is equivalent to the particular feature being excluded from the model.

Since it provides sparse solutions, it is generally the model of choice (or some variant of this concept) for modelling cases where the #features are in millions or more. In such a case, getting a sparse solution is of great computational advantage as the features with zero coefficients can simply be ignored.

Ridge

Ridge includes all (or none) of the features in the model. Thus, the major advantage of ridge regression is coefficient shrinkage and reducing model complexity.

Since it includes all the features, it is not very useful in case of exorbitantly high #features, say in millions, as it will pose computational challenges.

it generally works well even in presence of highly correlated features as it will include all of them in the model but the coefficients will be distributed among them depending on the correlation.

How to you use it?

```
In [15]: my_features_model = graphlab.linear_regression.create(train_data,target='price',features=my_features)
```

```
PROGRESS: Creating a validation set from 5 percent of training data. This may take a while.  
You can set ``validation_set=None`` to disable validation tracking.
```

```
Linear regression:
```

```
-----
```

```
Number of examples      : 16498
```

```
Number of features      : 7
```

```
them out into different columns.
```

`l2_penalty` : float, optional

Weight on the l2-regularizer of the model. The larger this weight, the more the model coefficients shrink toward 0. This introduces bias into the model but decreases variance, potentially leading to better predictions. The default value is 0.01; setting this parameter to 0 corresponds to unregularized linear regression. See the ridge regression reference for more detail.

`l1_penalty` : float, optional

Weight on l1 regularization of the model. Like the l2 penalty, the higher the l1 penalty, the more the estimated coefficients shrink toward 0. The l1 penalty, however, completely zeros out sufficiently small coefficients, automatically indicating features that are not useful for the model. The default weight of 0 prevents any features from being

What is KNN?

The k-NN algorithm is among the simplest of all machine learning algorithms.

- *Used for both Regression and Classification*
- *"Lazy" Algorithm.. means it does not use an learning data.*
- *KNN Algorithm is based on feature similarity. How closely out-of-sample features resemble our training set determines how we classify a given data point*

The red circle is the query point

