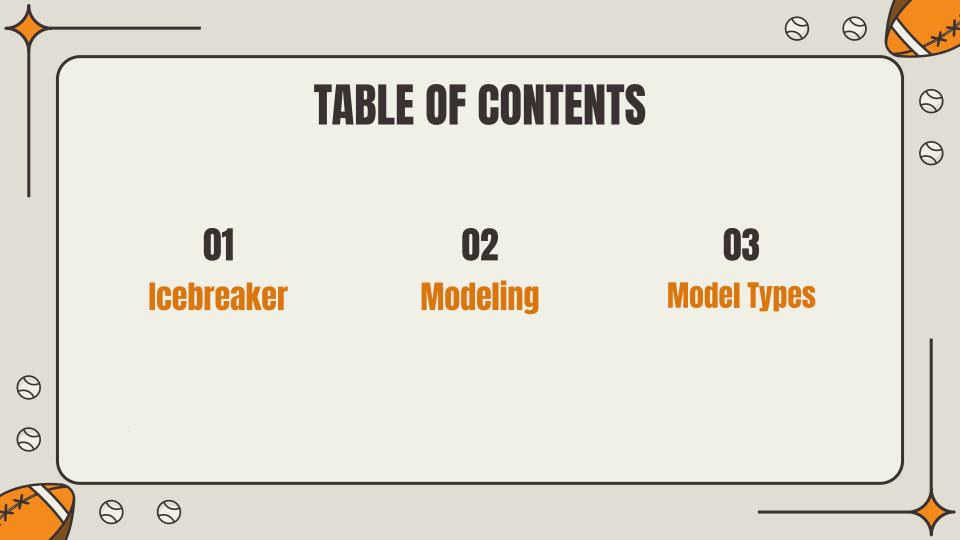
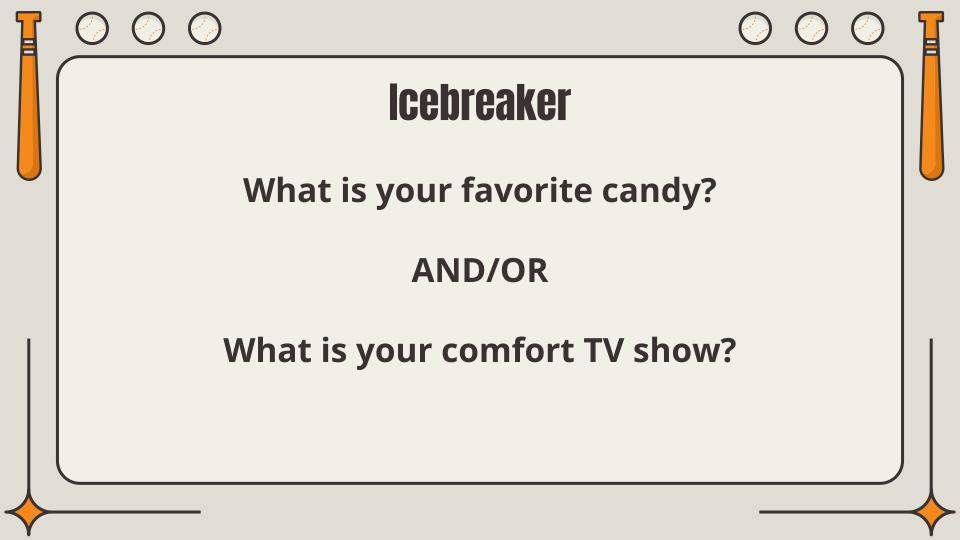
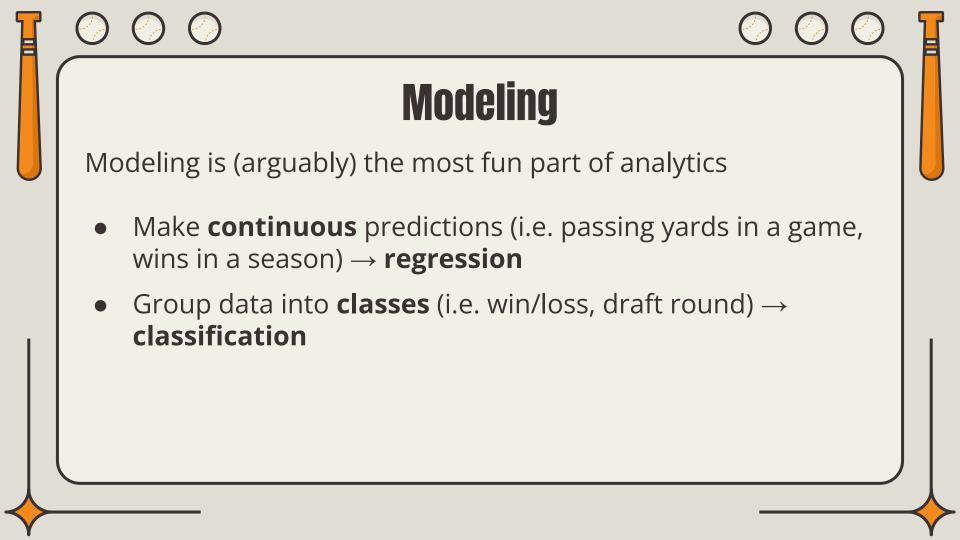


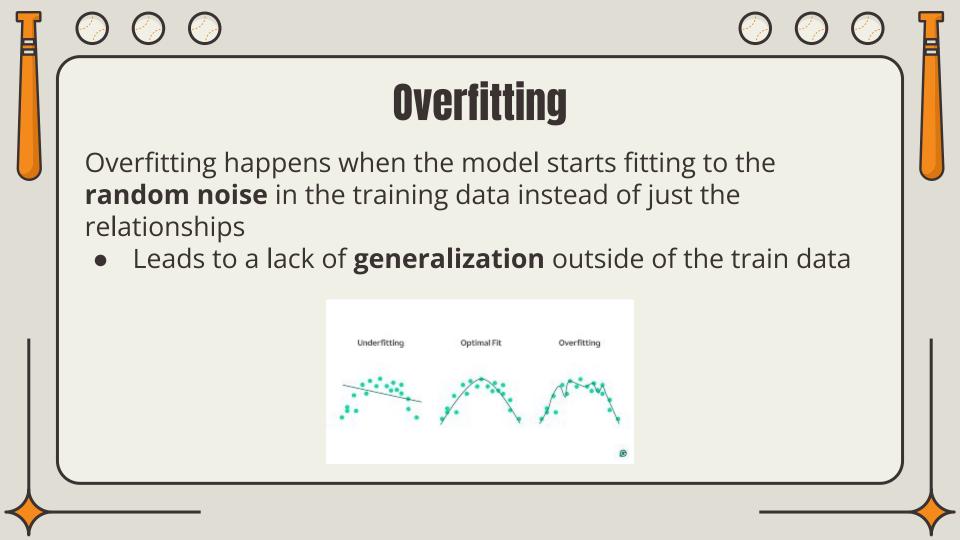
Week 4











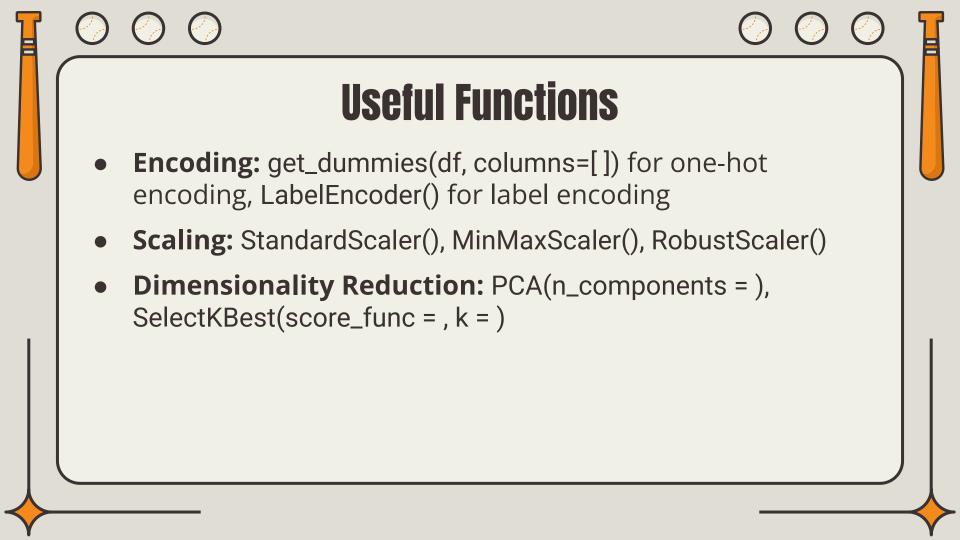
Preprocessing

Before building your model, you often have to "preprocess" the data to get it in a way that's useful

- For categorical data, try one-hot encoding if the categories have no order and label encoding if they do (turns them into numbers)
- **Scale/normalize** numerical features so big values don't dominate little ones (passing yards doesn't dominate interceptions thrown)



- Scaling types include: standardization (z-scores), min-max normalization (puts the data between 0-1), and robust scaling (better if dealing with outliers)
- With a lot of columns, try dimensionality reduction through Principal Component Analysis (fewest number of variables to explain most of the variance) or Feature Selection (chooses a subset of columns that contribute most to model performance)



Types of Models

Linear Regression

- The regression that you are most used to!
- Works by trying to minimize the sum of squared residuals (may overfit to do this)

Lasso/Ridge Regression

- Uses a **penalization** term to try and mitigate overfitting
- Lasso regression performs variable selection by setting some slopes to 0
- Ridge keeps all variables and just minimizes slopes













Types of Models

K-nearest neighbors

 Classifies data points by using the classification of the "k" nearest data points from training and predicting the majority class

Logistic Regression

- Builds a linear model to predict the probability of something happening
- It then chooses
 which class is most
 likely using that and
 can work for more
 than 2 classes













Some Useful Functions

- train_test_split(X, y, test_size) → as the name suggests, splits your data into a training subset and a testing subset (helpful to avoid overfitting)
- predict_proba(X) → gives you the probabilities associated with your classification with new data and a trained model
- LinearRegression(), LogisticRegression(), Ridge(), Lasso(), KNeighborsClassifier()



Goals for This Week

We're going to begin the model building process!

- 1. If you haven't yet, make a **correlation matrix** and **correlation heatmap** (look at last week's example code!)
- 2. **Preprocess** your data (encode, standardize, maybe reduce dimensionality) for columns that **correlate to your chosen response variable** (look at this week's example code!)
- 3. If you have time, start making a model (can use the starter code or keep going on your current file)

