# Supervised Learning Fundamentals

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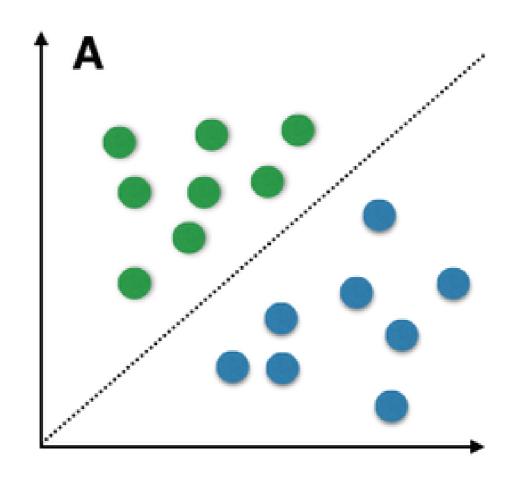
#### Classification: Definition and intuition

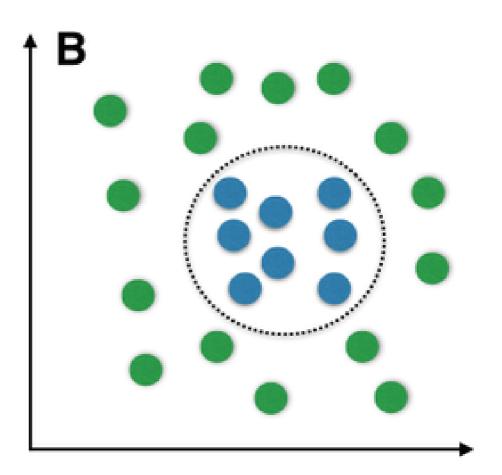


- Intuition: Classification == "Putting things in boxes"
- Targets: only categorical
- Inputs: numerical, categorical

#### **Creating Classification Models**

**Intuition:** Creating the "category boxes" based on training data.





#### **Common Classification models**

```
# Decision trees
from sklearn.tree import DecisionTreeClassifier
# Logistic regression
from sklearn.linear_model import LogisticRegression
# Support Vector Machine
from sklearn.svm import SVC
# Random Forest
from sklearn.ensemble import RandomForestClassifier
```

## Regression: Definition and intuition

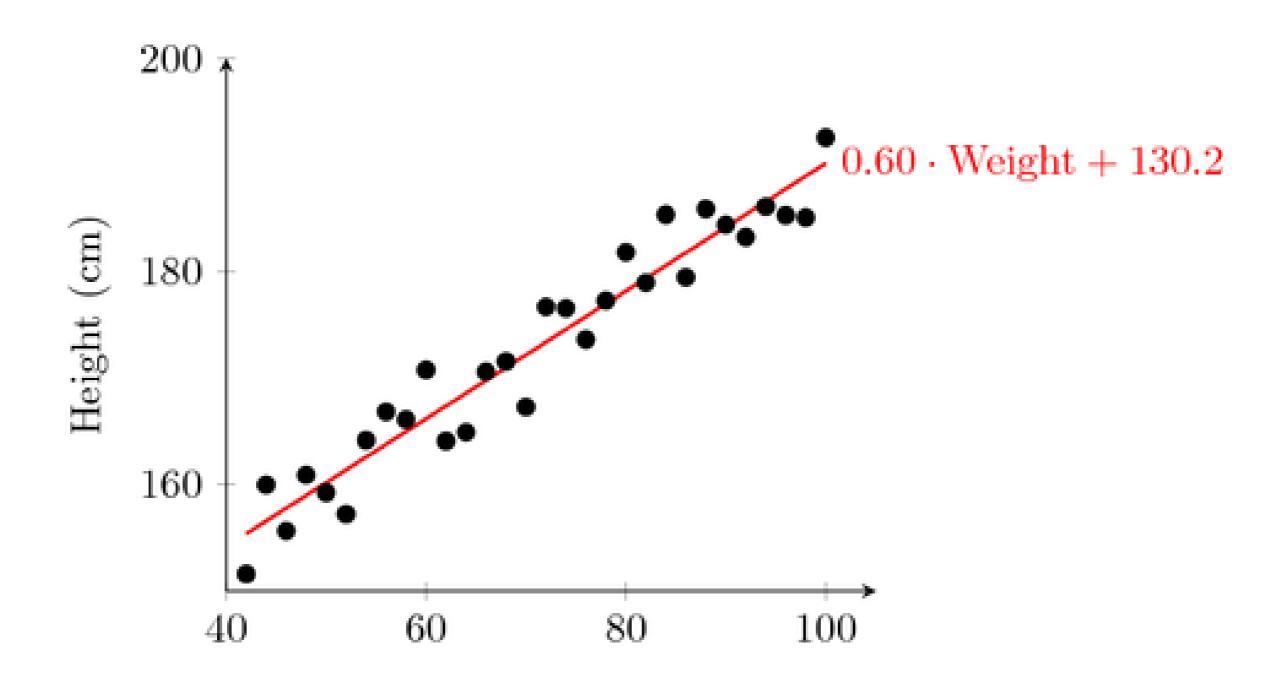
Weather...



... or sports



# **Creating Regression models**

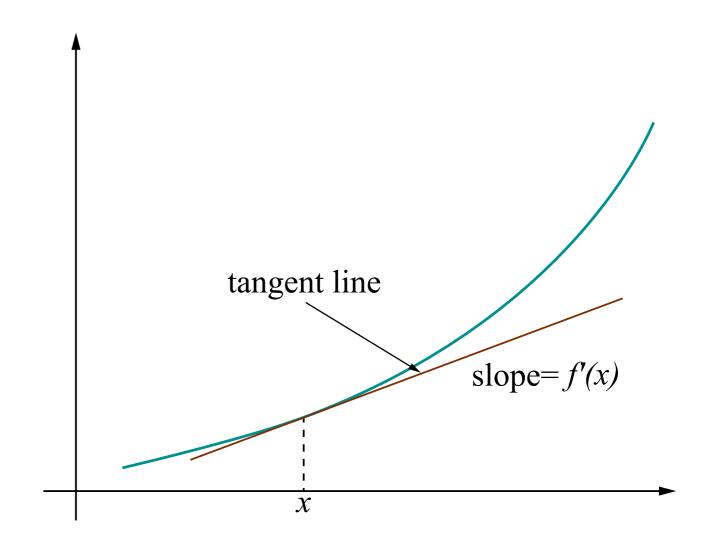


## **Common Regression Models**

```
# Ordinary Least Squares Regression
from sklearn.linear_model \
   import LinearRegression
```

```
# Lasso Regression
from sklearn.linear_model \
import Lasso
```

```
# Ridge Regression
from sklearn.linear_model \
   import Ridge
```



# Classification and Regression

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# Training and evaluating classification models

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## Train/test splitting

Test data? training data

Simplest approach (Hold-out method)

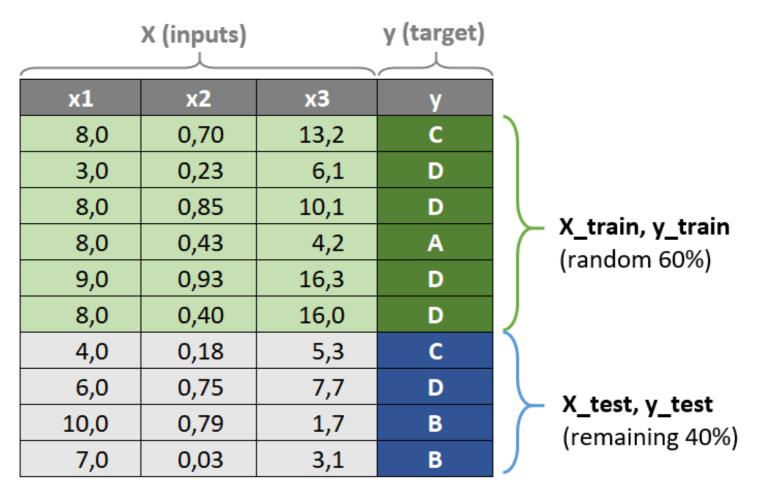
- 60% of all data used for training
- remaining 40% of data used for testing

#### Code example:

```
from sklearn.model_selection \
   import train_test_split

X_train, X_test, y_train, y_test = \
   train_test_split(X, y, test_size=0.4)
```

#### **Full labeled dataset**



#### Model training

Use the default model configuration/hyper-parameters:

```
model = RandomForestClassifier()
```

Use a custom model configuration/hyper-parameters:

```
model = RandomForestClassifier(n_estimators=100, # Number of trees

max_depth=20, # Tree depth

verbose=1) # Show progress during training
```

#### Start the training procedure:

```
model.fit(X_train, y_train)
```



#### Model testing

Generic syntax

```
model.predict(X=X_test)
```

**Example:** News title classifier

```
model.predict(X=['Denver Nuggets win against GSW and clinch playoff spot!'])
```

```
Out: ['Sport']
```

# Inspecting model outputs

```
y_predicted = model.predict(X_test_all)
```

Is y\_predicted == y\_true?

```
from sklearn.metrics import confusion_matrix
confusion_matrix(y_true, y_predicted)
```

# Inspecting model outputs

```
y_predicted = model.predict(X_test_all)
```

Is y\_predicted == y\_true?

from sklearn.metrics import confusion\_matrix
confusion\_matrix(y\_true, y\_predicted)

#### The confusion matrix:

	REALITY: YES	REALITY: NO
PREDICTION: YES	560	80
PREDICTION: NO	50	210

#### Confusion matrix: True positives

	Diabetes present	No diabetes
Diabetes predicted	TRUE POSITIVES	
No diabetes predicted		

**TRUE POSITIVE** = the model predicts diabetes and the patient is actually suffering from it.

#### Confusion matrix: True negatives

	Diabetes present	No diabetes
Diabetes predicted	true positives	
No diabetes predicted		TRUE NEGATIVES

**TRUE POSITIVE** = the model predicts diabetes and the patient is actually suffering from it.

**TRUE NEGATIVE** = model predicts no diabetes and the patient is actually healthy.

#### Confusion matrix: False positives

	Diabetes present	No diabetes
Diabetes predicted	true positives	FALSE POSITIVES
No diabetes predicted		true negatives

**TRUE POSITIVE** = the model predicts diabetes and the patient is actually suffering from it.

**TRUE NEGATIVE** = model predicts no diabetes and the patient is actually healthy.

FALSE POSITIVE = model predicts diabetes but the patient is actually healthy (Type I error).

## Confusion matrix: False negatives

	Diabetes present	No diabetes
Diabetes predicted	true positives	false positives
No diabetes predicted	FALSE NEGATIVES	true negatives

**TRUE POSITIVE** = the model predicts diabetes and the patient is really suffering from it.

**TRUE NEGATIVE** = model predicts no diabetes and the patient is really healthy.

FALSE POSITIVE = model predicts diabetes but the patient is actually healthy (Type I error).

**FALSE NEGATIVE** = diabetes present but not detected by the model (**Type II error**).

#### Accuracy, precision, recall

#### **Metrics:**

- Accuracy: "How often did I make the correct diagnosis?"
- Precision: "How often was I correct when I said a person has diabetes?" (= 1 T1 error)
- Recall: "What percentage of actual diabetes cases did my model detect?" (= 1 T2 error)

#### Code example using Python + Scikit-learn

Using **Python** and **scikit-learn**:

from sklearn.metrics import accuracy\_score, precision\_score, recall\_score

accuracy\_score(y\_true, y\_predicted) # Same arguments for precision and recall

Result: 0.88

# Knowledge check!

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# Training and evaluating regression models

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#### Different but the same

#### Difference compared to classification:

- Target variable: Numerical (quantities)
- Model structure: a line or surface fitted closely to the data, not separating it into regions.
- **Key metrics:** Mean Absolute Error (MAE), Root Mean Squared Error (RMSE).

#### Same:

- train/test splitting
- fit/predict functions and arguments
- the impact of data quality.

### Going non-linear

Input features: (a, b)

**Output features:** (1, a, b, a^2, a\*b, b^2)

```
from sklearn.preprocessing import PolynomialFeatures

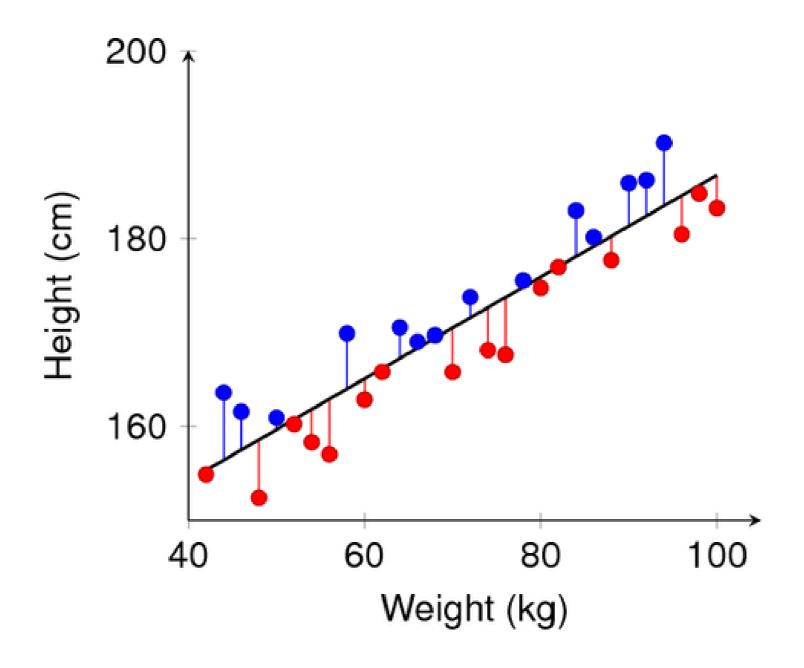
# Setup the preprocessor
poly = PolynomialFeatures(degree=2)

# Apply the transformation
polynomial_features_array = poly.fit_transform(linear_features_array)
```

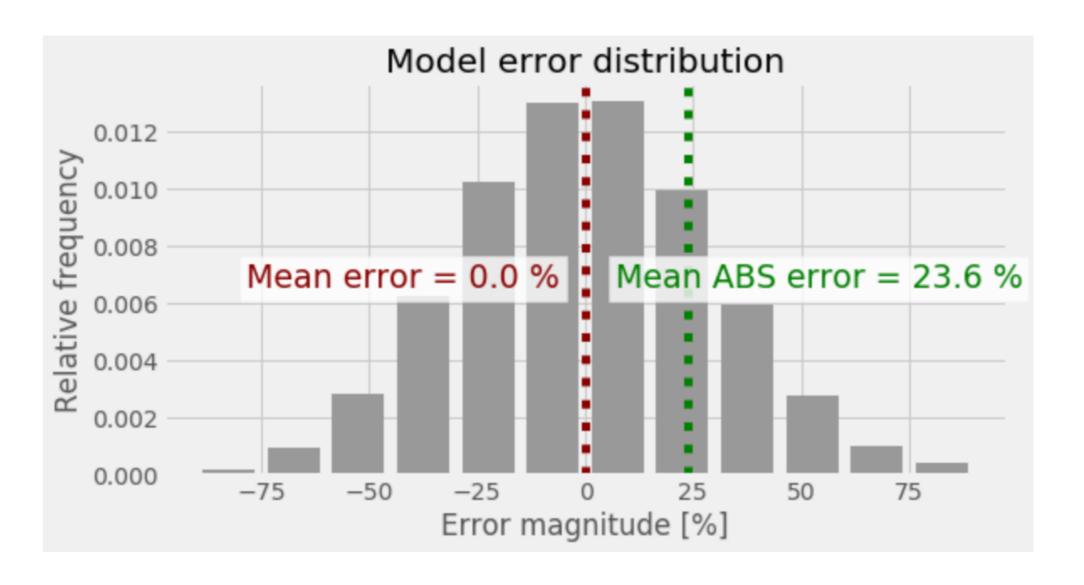
```
model.fit(polynomial_features_array, y_train)
```



#### Regression error



#### Regression metrics: "Raw" vs. Absolute



Unit-less alternative: R^2 score

#### Regression metrics: Mean vs. Median





#### Regression metrics: Code examples

```
# Mean absolute error; range: [-Inf..+Inf]
from sklearn.metrics import mean_absolute_error
# Median absolute error; range: [-Inf..+Inf]
from sklearn.metrics import median_absolute_error
# R^2 (coefficient of determination); range: [0..1]
from sklearn.metrics import r2_score
```

#### **Example:**

```
r2_score(y_true, y_predicted)
```

Out: 0.72



# Practice time!

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