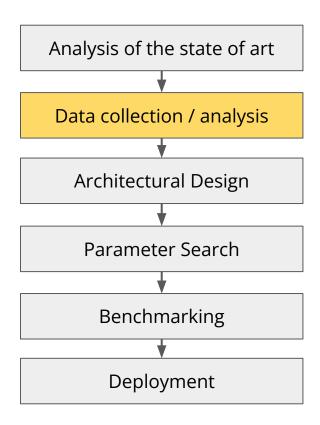
Università degli Studi di Milano-Bicocca



Summing up

Prof. Flavio Piccoli - Dr. Mirko Paolo Barbato

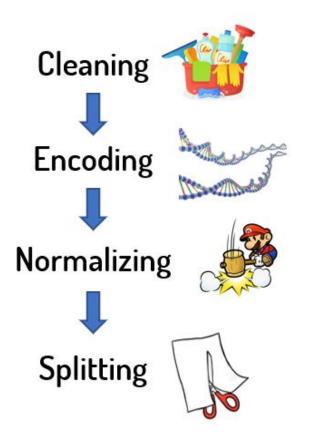
R&D process







Data preprocessing



Deal with missing data

Convert data in a machine-learning suitable format

Normalize the variables

Split in train / validation / test

Cleaning

What do we do with missing data?

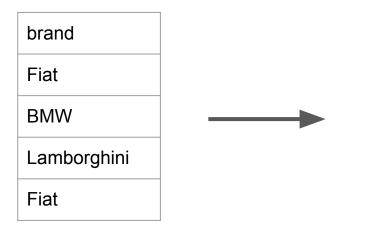
Three possible strategies:

- discard feature having missing data
- discard samples having missing data
- substitute missing data with plausible content
 - o **booleans / categorical**: replace with mode
 - o **integers**: replace with median
 - o **floats**: interpolate

Encoding of input categorical variables

- Machine learning models can only work with numerical values
- It is necessary to transform the categorical values of the relevant features into numerical ones

One-hot encoding (for input variables)



brand_fiat	brand_bmw	brand_lambo
1	0	0
0	1	0
0	0	1
1	0	0

Encoding of target categorical variables

- Machine learning models can only work with numerical values
- It is necessary to transform the categorical values of the relevant features into numerical ones

Labeling (for estimated variables)

brand		brand
Fiat		0
BMW		1
Lamborghini		2
Fiat		0

Normalizing

- The range of the variables affect their importance
- We need to normalize them so that each variable resides in the same range

o min - max normalization

- if the variable under analysis has a specific range, it's possible to use this normalization
- from sklearn.preprocessing import MinMaxScaler

standardization

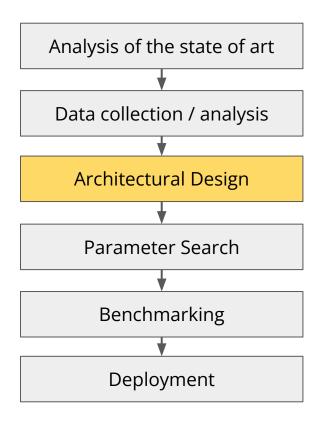
- if the range is unknown a priori
- sets the mean to 0 and the variance to 1
- **sklearn.preprocessing import** StandardScaler

Splitting

It is possible to split in train, validation and test with the following code:

```
# define percentage of splitting
train_perc = 0.8
val perc = 0.1
# test perc will be: 1 - train perc - val perc
# split train validation and test
train = df.sample(frac = train perc, random state=1)
test = df.drop(train.index).sample(frac = val perc/(1-train perc), random state=1)
val = df.drop(train.index).drop(test.index)
                           8.0
                                                                    0.1
                                                                                0.1
                                                                (1-0.8)x = 0.1 x = \frac{0.1}{1-0.8}
```

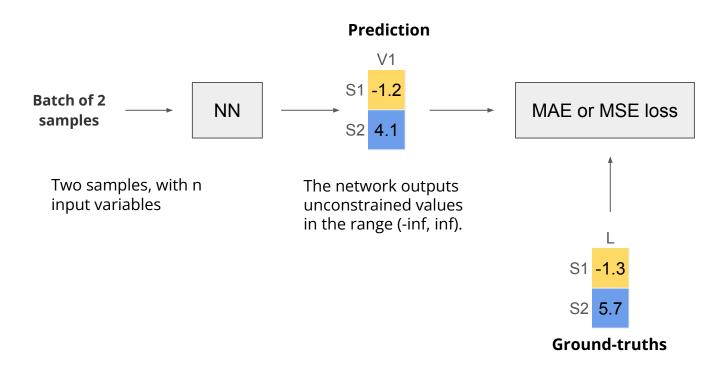
R&D process





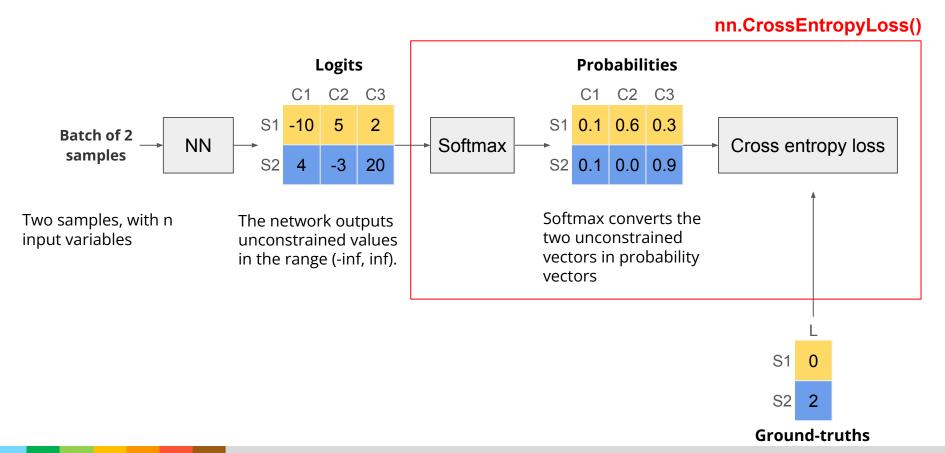
Regression setup

- network predicts directly the values of the continuous variable
- loss and performance score are: MAE or MSE



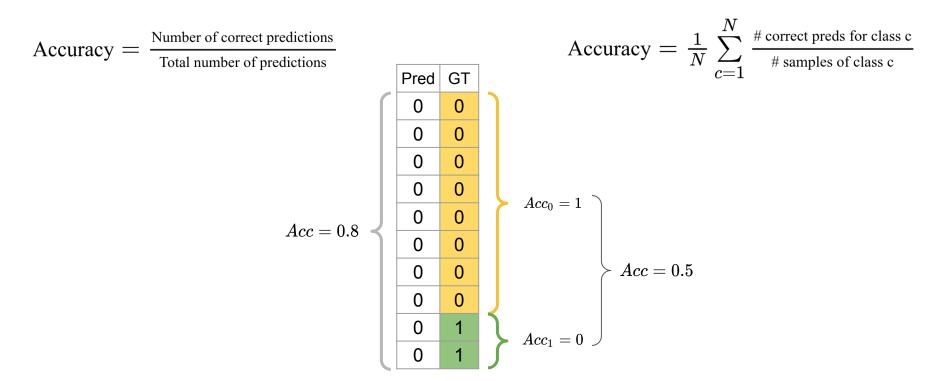
Pipeline for classification in Pytorch

In Pytorch, nn.CrossEntropyLoss combines softmax and cross entropy loss



Accuracy

Micro Macro

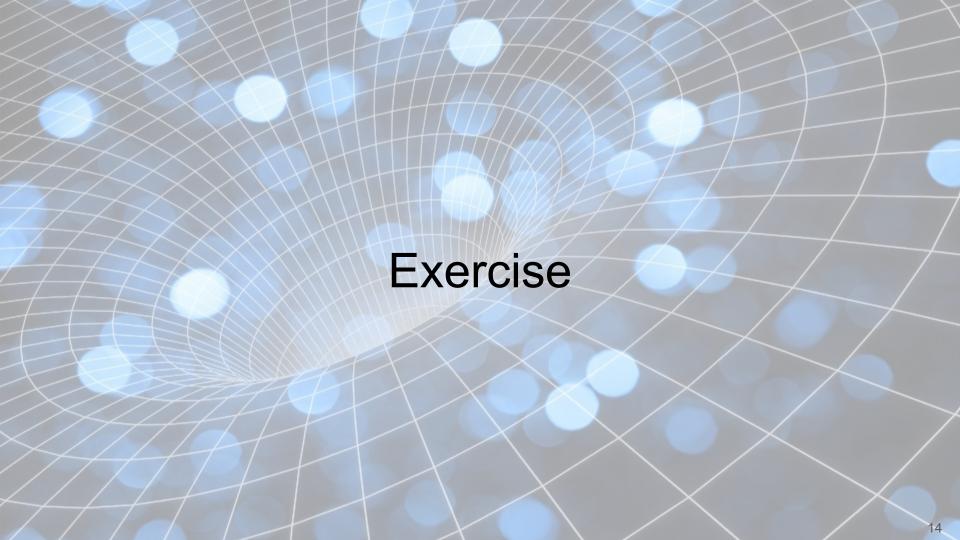


Torchmetrics

import torchmetrics

```
# define input and ground truth
inp = torch.tensor([0,0,0,0,0,0,0,0,0,0])
gt = torch.tensor([0,0,0,0,0,0,0,0,1,1])
# define metric objects
                                                                                              Initialization
acc micro = torchmetrics.Accuracy(task = 'multiclass', num classes = 2, average = 'micro')
acc macro = torchmetrics.Accuracy(task = 'multiclass', num classes = 2, average = 'macro')
# update metrics
acc micro.update(inp, gt)
                                                                                             Update of the metric.
acc_macro.update(inp, gt)
                                                                                             One update for each batch.
# you can update the metrics with more batches ..
# at the end, compute the final score
                                                                                              Final computation of the metric
micro = acc micro.compute()
macro = acc macro.compute()
# print
print(f'Micro accuracy is {micro:0.2f} while macro accuracy is {macro:0.2f}')
# reset the metric object (optional)
acc micro.reset()
                                                                                              Reset of the metric
acc macro.reset()
```

It will print: "Micro accuracy is 0.80 while macro accuracy is 0.50"



Exercise 1 - Data analysis + neural prediction

- Given the dataset "traffic_violations" with target variable "is_arrested":
 - explore the data
 - 2. decide which variables should be dropped (e.g. 'country_name', 'stop_date', 'stop_time')
 - 3. clean data
 - 4. encode data
 - 5. normalize data
 - 6. split data in train, validation and test using the code in slide 8
 - 7. set up the training of a neural network
 - 8. train the system
 - 9. test the performance in terms of micro and macro accuracy
 - 10. compute also the confusion matrix