

What is Machine Learning?

The field of study that gives computer the ability to learn without being explicitly programmed

A computer program is said to learn from experience E with respect to task t and performance measure P

Machine learning

Supervised learning

Classification

Regression

Unsupervised learning

clustering

Association
Analysis

Reinforcement
learning

Supervised

class or labels
are available

labelled training data
is needed

- Naive Bayes
- K-nearest neighbour
- Decision tree
- Linear regression
- Logistic regression
- Support vector machine
- etc.

Unsupervised

there is no idea about the class
and labels of a particular data
i.e. the model has find patterns
in the data

the unlabelled data set is given
to the model

- K-mean
- PCA (Principal Component Analysis)
- SOM
- Apriori algorithm
- DBSCAN
- etc.

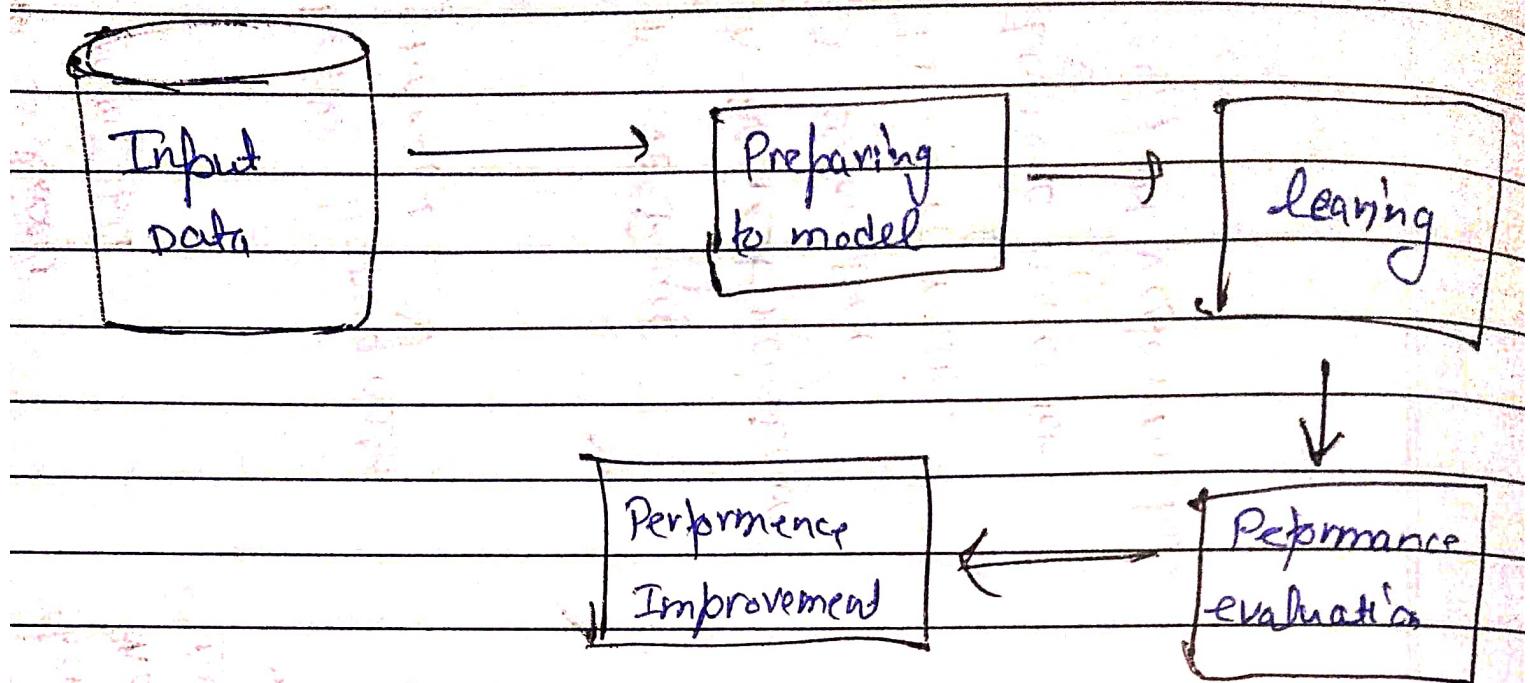
Reinforcement

There is also
idea about
labels, if the
model output correct
get reward, otherwise
no reward

the model learns itself
and update through
reward / punishment

① Learning

Sarsa



Step 1

(Preparing to Model)

Understand the type of Data

Nature of Data, quality

inter-feature relationship

Find potential issue in Data

Remediate data if needed

Apply pre-process steps

✓ Dimensionality reduction

✓ Feature subset selection

Step 2

(Learning)

- split Data into test-train
- Model Selection
- Cross-validation.

Step 3:-

(Performance evaluation)

Examine the model performance.

Visualize performance trade-off using ROC curves.

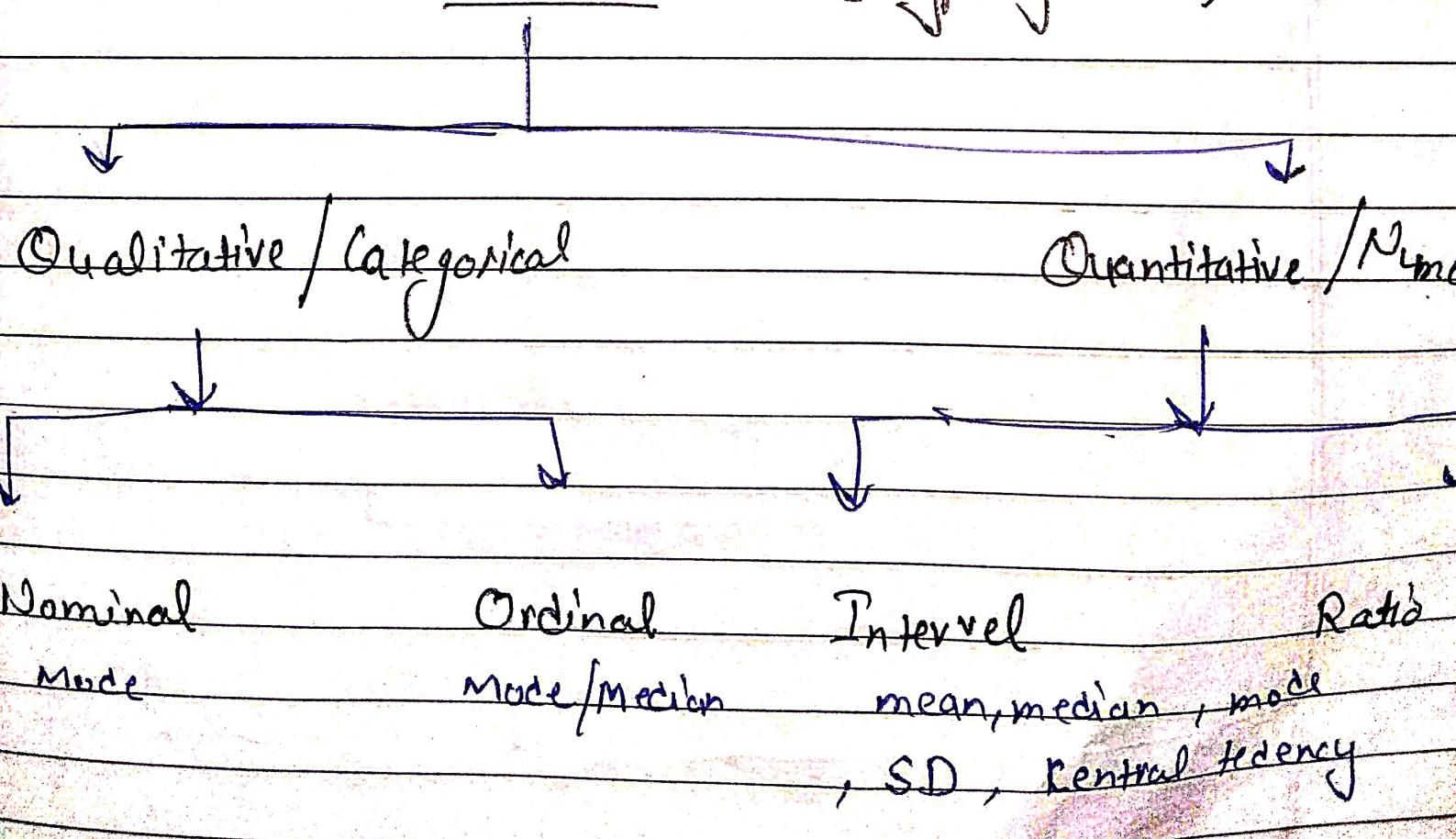
Step 4:-

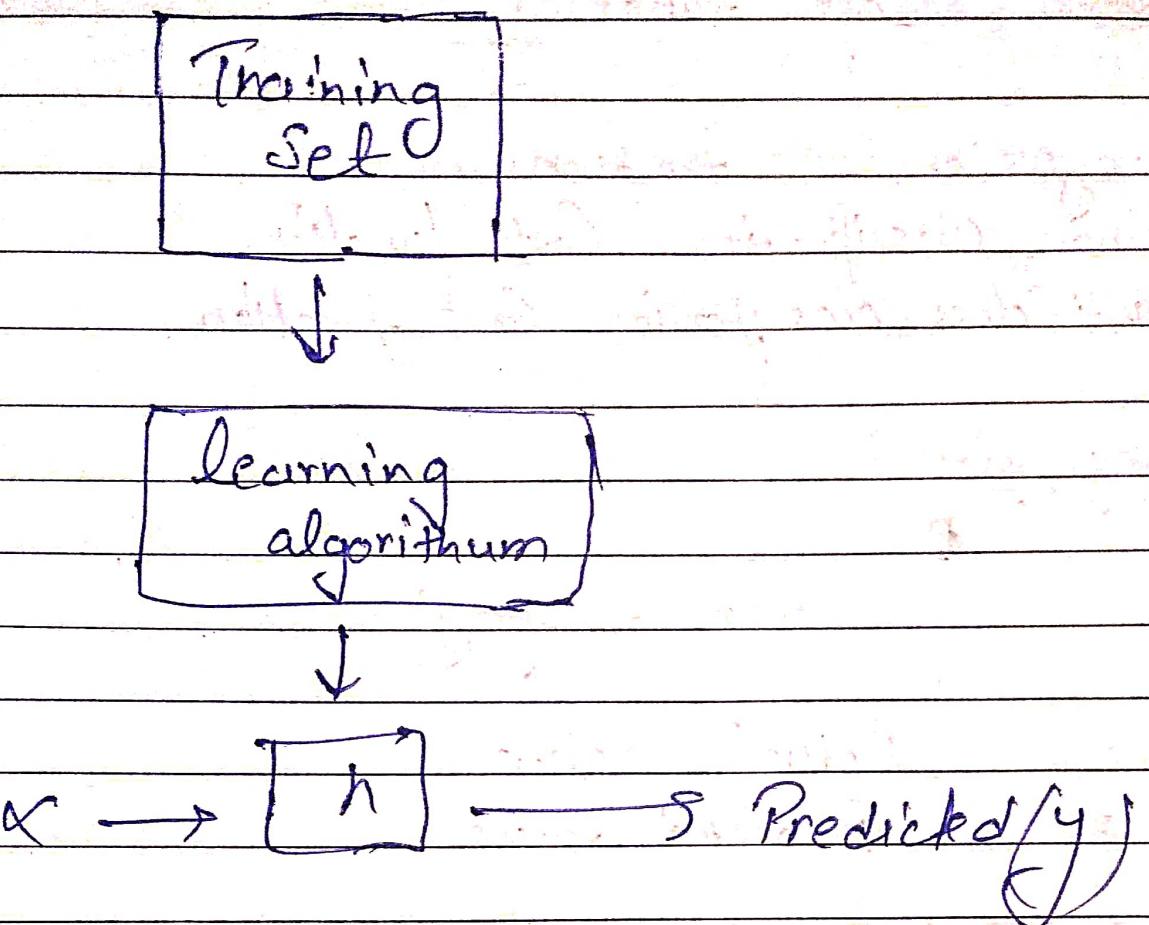
(Performance improvement)

- Tuning the model
- Ensembling
- Bagging
- Boosting

Attributes:

(type of Data)





Cost function:

is a measure of how wrong the model is in terms of its ability to estimate the relationship b/w X and Y .

it helps the learner to correct/change behaviour to minimize mistake.

Difference or distance b/w the predicted value & the actual value.

(cost function refers to the loss of error)

Hypothesis Function:-

$$y = mx + c$$

$$h(x) = \theta_0 + \theta_1 x$$

Cost Function!

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} (h(x^{(i)}) - y^{(i)})^2$$

ML Gradient Descent

So, we have our hypothesis function and we have a way of measuring how well it fit into data. Now we need to estimate the parameter in hypothesis function, That's gradient descent came.

$$\theta_j = \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$$

$$j = 0, 1$$

Gradient Descent for Linear Regression

$$\theta_0 = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})$$

$$\theta_1 = \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_i$$

Note 1

$$\theta_j = \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_i$$

Linear Regression with Multiple Variable

$x_j^{(i)}$ = value of feature in j in the i th training example

$\mathbf{x}^{(i)}$ = the column vector of all feature input

m = no^o of training examples

n = no^o of feature ($|x^{(i)}|$)

$$h_{\theta}(\mathbf{x}) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \dots + \theta_n x_n$$

basic

θ_0 is the price of house.

θ_1 as the price per square meter

θ_2 as the price per floor

$$h_{\theta}(\mathbf{x}) = [\theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_n x_n] \begin{bmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \theta^T \mathbf{x}$$

Note: $\theta_0 x_0 = \theta_0 (1, -m)$

Gradient Descent for Multivariable

$$\theta_0 = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (\text{h}_\theta(x^{(i)}) - y^{(i)}) \cdot 1$$

$$\theta_1 = \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (\text{h}_\theta(x^{(i)}) - y^{(i)}) \cdot x_1^{(i)}$$

$$\theta_2 = \theta_2 - \alpha \frac{1}{m} \sum_{i=1}^m (\text{h}_\theta(x^{(i)}) - y^{(i)}) \cdot x_2^{(i)}$$

other words

$$\theta_j = \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m (\text{h}_\theta(x^{(i)}) - y^{(i)}) \cdot x_j^{(i)}$$

Feature Normalization:

We can speed up gradient descent by having each of our input value in roughly the same range. This is because θ is quickly decent on small range and slowly on large range.

Two techniques that are feature scaling or mean normalization

In feature scaling divide the input values by the range

range :- $(\text{max value} - \text{min value})$

mean-normalization :- $\frac{x_i - \bar{x}_i}{s_i}$

x_i :- input variable

\bar{x}_i :- average value.

s_i :- range ($\text{max} - \text{min}$) or standard deviation

Polynomial Regression

We can combine multiple features into one

$$K_3 = K_1 \cdot K_2$$

$$h_{\Theta}(x) = \Theta_0 + \Theta_1 K_1 + \Theta_2 K_1^2 + \Theta_3 K_1^3$$

Normal Equation:

Normal equation is a method of finding the optimum Θ without iteration.

$$\Theta = (X^T X)^{-1} X^T y$$

There is no need of feature scaling with normal equation

Gradient Descent

Need to choose alpha

Need many iteration

$$O(Rn^2)$$

work well as n is large

Normal equation

- No need to choose alpha

- No need to iterate.

- $O(n^3)$ need to calculate $X^T X$

allow if n is large

$(X^T X)$ may be non-invertible.

Redundant feature :- When two features are very closely related.

Too many features (eg $m \leq n$) In this cause delete some feature or use regularization

$m_x =$ mean of x

$m_y =$ mean of y

$$y = m_x + c$$

$$(y - m_y) = b_{yx} (x - m_x)$$

$$b_{yx} = \frac{r \Sigma x}{\Sigma y}$$

$$\begin{aligned} b_{yx} &= \frac{n \sum y - \bar{y} \sum y}{n \sum y^2 - (\bar{y})^2} \\ &= \frac{\sum y - n \cdot \bar{y}}{\sum y^2 - n \cdot \bar{y}^2} \end{aligned}$$

take n common

$$\begin{aligned} b_{yx} &= \frac{\sum y - n \cdot m_x \cdot m_y}{\sum y^2 - n \cdot m_y \cdot m_y} \\ &= \frac{\sum y - n \cdot m_x \cdot m_y}{\sum y^2 - n \cdot m_y^2} \end{aligned}$$

Suppose :- ss

$$by_n = \frac{ss_{xy}}{ss_{xx}}$$

$$y - my = by_n \cdot x - (by_n * mu)$$

$$y = by_n \cdot n - by_n \cdot mu + my$$

$$y = by_n \cdot n + my - by_n \cdot mu$$

b_0 (c) constant

$$y = b_1 \cdot x + b_0$$

$$y = m \cdot n + c$$

r = co-relation

$$r = \frac{(n \bar{E}(xy)) - (\bar{E}(x))(\bar{E}(y))}{\sqrt{[n \bar{E}x^2 - (\bar{E}x)^2][n \bar{E}y^2 - (\bar{E}y)^2]}}$$

$$\bar{E}_{xy} = n \cdot mu \cdot my$$

Data Preparing

Data preparing make our dataset more appropriate for ML process.

After collecting raw data most important part are data pre-processing.

Data Pre-process techniques:-

Scaling :-

Most probably our dataset comprises of the attribute with varying scale, but we can't provide such data to ML algorithm hence it require re-scale
Make sure that attributes are at same scale.

```
from sklearn import preprocessing
```

```
df # any data from  
array = df.values
```

```
data_s1 = preprocessing.MinMaxScaler(feature_range(0, 1))  
data_s2 = data_s1.fit_transform(array)
```

```
set print option (precision=1)
```

It is generally used in K-NN & gradient descent

Normalization:

This is used to rescale each row of data to have a length 1.

It is mainly used in sparse dataset, where we have a lot of zeros.

L₁ Normalization:

That modifies that dataset values in a way that in each row the sum of the absolute values will always be up to 1.
also called Least Absolute Deviations.

from Sklearn import preprocessing:

array = df.values

Data_Normalizer = preprocessing.Normalizer(norm='l1').fit(
Data_Normalized = Data_Normalizer.transform(array))

Set printoption(precision=2)

L₂ Normalization :-

that modifies the datasets values in a way that in each row the sum of the square will always be up to 1
also called L2 norm.

Same as L₁-Normalization

difference is that:-

Data_normalizer = Normalizer(norm = 'l₂').fit(array)

Binarization :-

We can make our data-binary

We use a binary threshold values

The values about the threshold values became 1
The values smaller the threshold values became 0

from sk-learn.Preprocessing import Binarizer

array = df.values

binarizer = binarizer(threshold = 0.5).fit(array)

Data_binarizer = binarizer.transform(array)

No requirement of precision

Standardization -

basically used to transform the data attributes with a Gaussian distribution.

This technique is useful in like linear regression, logistic regression that assume a Gaussian distribution in input dataset and produce better result with rescaled data.

from sk-learn.preprocessing import StandardScaler:

array = df.values

dataScaler = StandardScaler().fit(array)

data_scaled = dataScaler.transform(array)

Set.printoption(precision = 2)

Data labeling-

Label Encoding-

Most of the `sklearn` functions expect that the data with number labels rather than word labels, Hence we need to convert such labels into number labels.

We use `sklearn.Preprocessing.LabelEncoder()`.

`label_encoder = preprocessing.LabelEncoder()`

`df['columnname'] = label_encoder.fit_transform(df['column_name'])`
`df['c.name'].unique.`