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# Cross-Validation and Model Evaluation Techniques

This presentation will cover cross-validation and model evaluation techniques, essential aspects of machine learning. We'll delve into various methods like train-test split, K-fold cross-validation, and leave-one-out cross-validation. We will also explore the bias-variance tradeoff and important metrics like accuracy, precision, recall, and F1-score.

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# The Importance of Model Evaluation

#### Unbiased assessment

Model evaluation helps us understand how well a model performs on unseen data, providing an unbiased assessment of its accuracy and reliability.

# Model comparison

Comparing different models using various metrics allows us to choose the best model for our specific task and dataset.

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# Train-Test Split

Simple and efficient

The train-test split divides a dataset into two parts: training and testing. The training set is used to train the model, while the testing set is used to evaluate its performance.

#### Limited data

This method works well with large datasets, but it may not be ideal for smaller datasets because it can result in a limited number of samples for evaluation.

# K-Fold Cross-Validation

Reduces overfitting

K-fold cross-validation divides the data into K folds and uses each fold as a validation set, training the model on the remaining folds.

More robust

This method is more robust and reliable than a single train-test split, leading to a more accurate estimate of the model's performance.

Computational cost

K-fold cross-validation is computationally more expensive than a single train-test split.

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2

3

# Leave-One-Out Cross-Validation

High variance
Leave-one-out cross-validation (LOOCV) uses each data point as a validation set, training the model on the remaining data.

Very computationally expensive
LOOCV is highly accurate but computationally expensive, especially with large datasets.

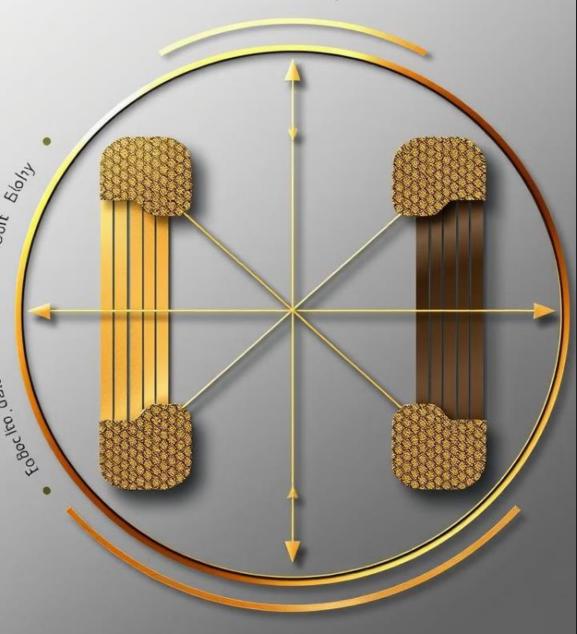
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## Used for small datasets

LOOCV is typically used for smaller datasets because it can be highly time-consuming with larger datasets.

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# Stratified Cross-Validation



# Class balance

Stratified cross-validation ensures that the class distribution in each fold reflects the original dataset's proportions, preserving the balance.



#### More accurate evaluation

This method is particularly useful when dealing with imbalanced datasets, leading to a more accurate evaluation.

# Bias-Variance Tradeoff

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#### Bias

Bias refers to the error introduced by a model's assumptions.

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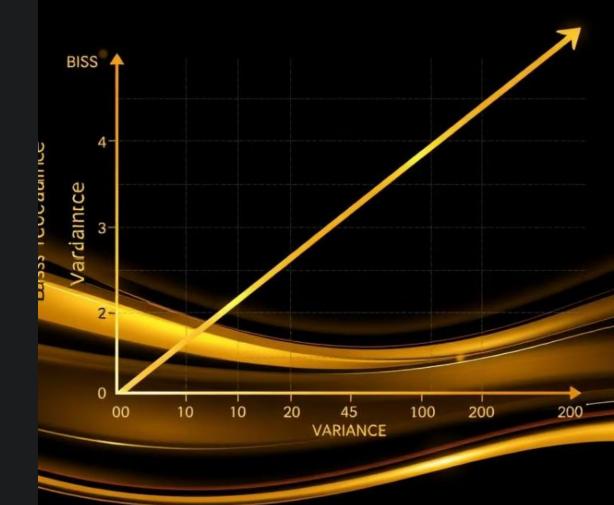
#### Variance

Variance represents the model's sensitivity to the specific training data.

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#### Balance

The goal is to find a balance between bias and variance to achieve optimal model performance.



# **Evaluition Metrics**

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# **Evaluation Metrics**

# Accuracy

Accuracy represents the overall proportion of correctly classified instances.

#### Precision

Precision measures the proportion of correctly predicted positive instances out of all predicted positive instances.

# Recall

Recall measures the proportion of correctly predicted positive instances out of all actual positive instances.

#### Fl-score

The F1-score is the harmonic mean of precision and recall, providing a balanced measure of the model's performance.





# Hyperparameter Tuning and Cross-Validation

Hyperparameters

Hyperparameters are parameters that control the learning process of a model.

Cross-validation

Hyperparameter tuning is often performed using cross-validation to find the best hyperparameters for the model.

# Overfitting and Underfitting



