

Machine Learning



Introduction to Linear Regression + Logistic Regression

What is Machine Learning?

Definition:

Machine Learning is a branch of Artificial Intelligence (AI) where computers **learn patterns from data** and make predictions without being explicitly programmed.

Types of ML:

 **Supervised Learning** → Model learns from  **labeled data** (Input → Output).



Examples: House Price Prediction, Spam Detection.

Algorithms: Linear Regression, Logistic Regression, Decision Trees.

 **Unsupervised Learning** → Model finds patterns in  **unlabeled data**.

Examples: Customer Segmentation, Market Basket Analysis.


Algorithms: K-Means, PCA.

 **Reinforcement Learning** → Agent learns by  **trial and error** with rewards.

Examples: Game Playing, Self-driving Cars.

Overfitting vs Underfitting


 **Overfitting** → Model learns noise and performs badly on new data.


 **Underfitting** → Model too simple, fails to capture patterns.

 **Solution** → Regularization, Pruning, Cross-validation.


Bias-Variance Tradeoff

 **High Bias** → Underfitting (model too simple).

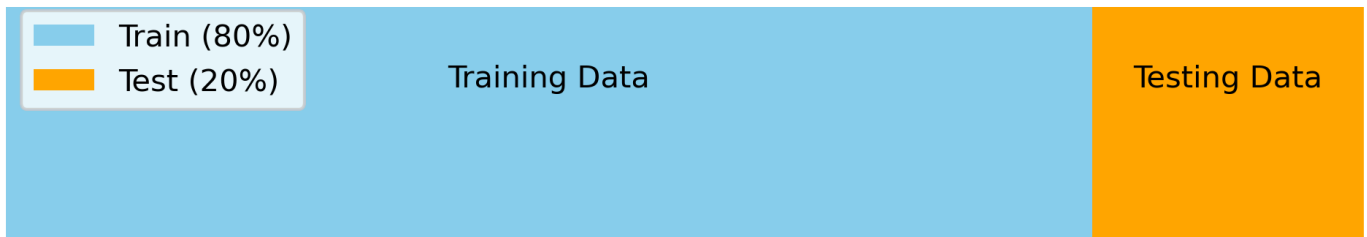
 **High Variance** → Overfitting (model too complex).

 **Goal:** Find a balance between bias & variance.

Train-Test Split & Cross-Validation

 **Train-Test Split** → Divide dataset (e.g., 80% training, 20% testing).

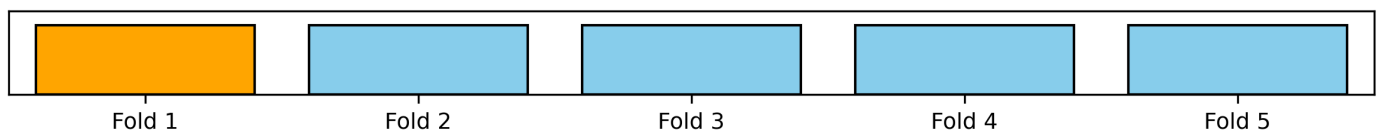
Train-Test Split (80/20)



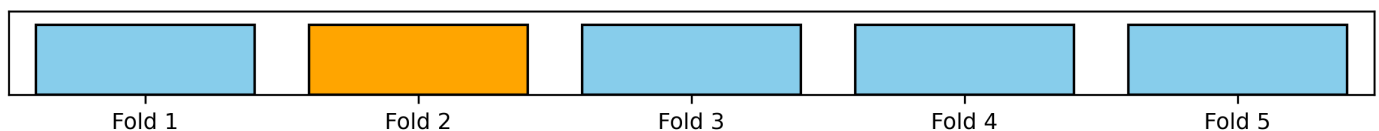
✚ **Cross-Validation (k-fold)** → Split into k parts and train/test multiple times → better performance estimate.

k-Fold Cross Validation (k=5)

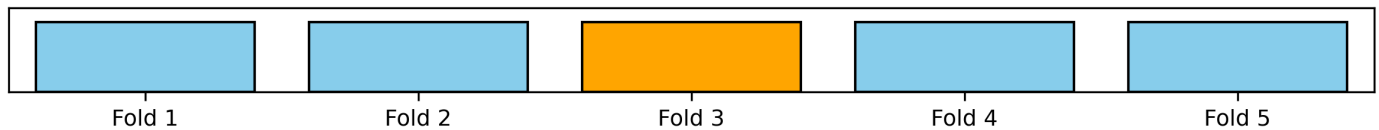
Iteration 1: Test = Fold 1



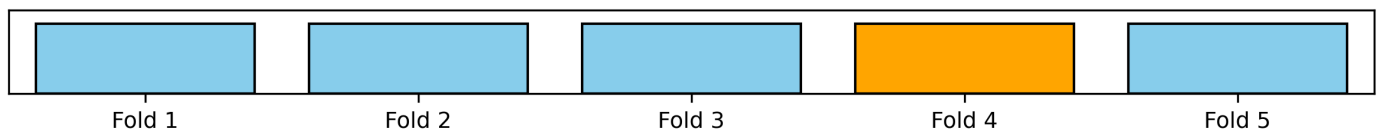
Iteration 2: Test = Fold 2



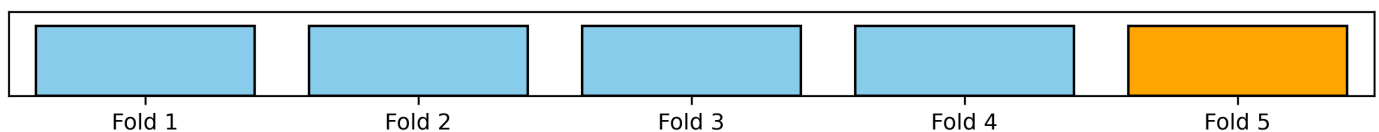
Iteration 3: Test = Fold 3



Iteration 4: Test = Fold 4



Iteration 5: Test = Fold 5



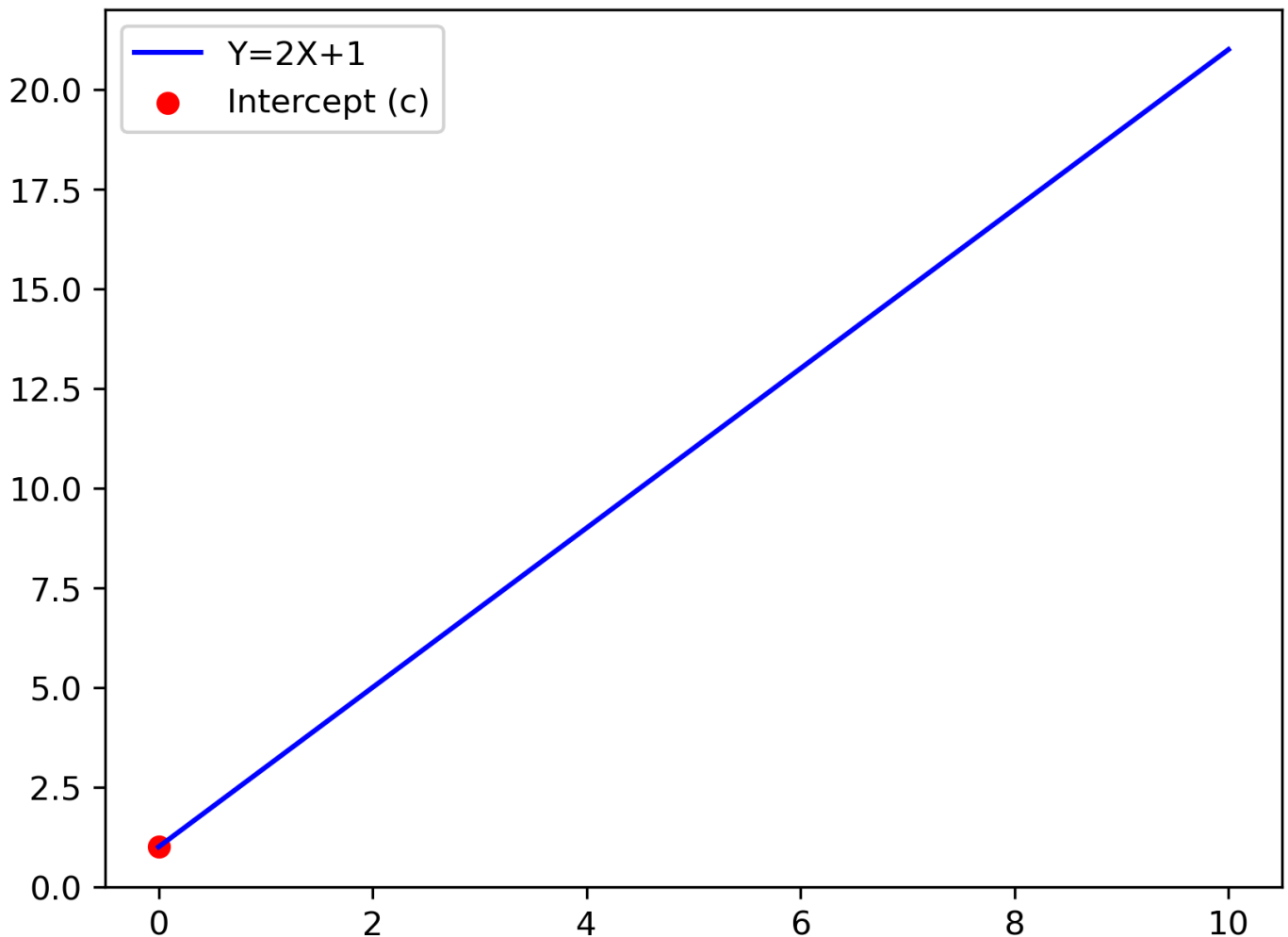
Part A: Linear Regression

? What is Linear Regression?

Definition:

Linear Regression predicts a  **continuous output variable (Y)** based on one or more input variables (X).

Linear Regression Equation



📌 Example: Predicting 🏠 **house price** based on size (sq. feet).

✎ Equation of Linear Regression

📄 Simple Linear Regression (one input):

$$Y = mX + c$$

Key:

Y = Predicted output

X = Input variable

m = Slope (effect of X on Y)

c = Intercept

📄 Multiple Linear Regression:

$$Y = b_0 + b_1 X_1 + b_2 X_2 + \dots + b_n X_n$$

📈 Cost Function (Error Function)

We measure how far predictions are from actual values.

Mean Squared Error (MSE):

$$J(m, c) = 1/n * \sum (Y_i - \hat{Y}_i)^2$$

Our goal →  **Minimize MSE.**

Optimization (Gradient Descent)

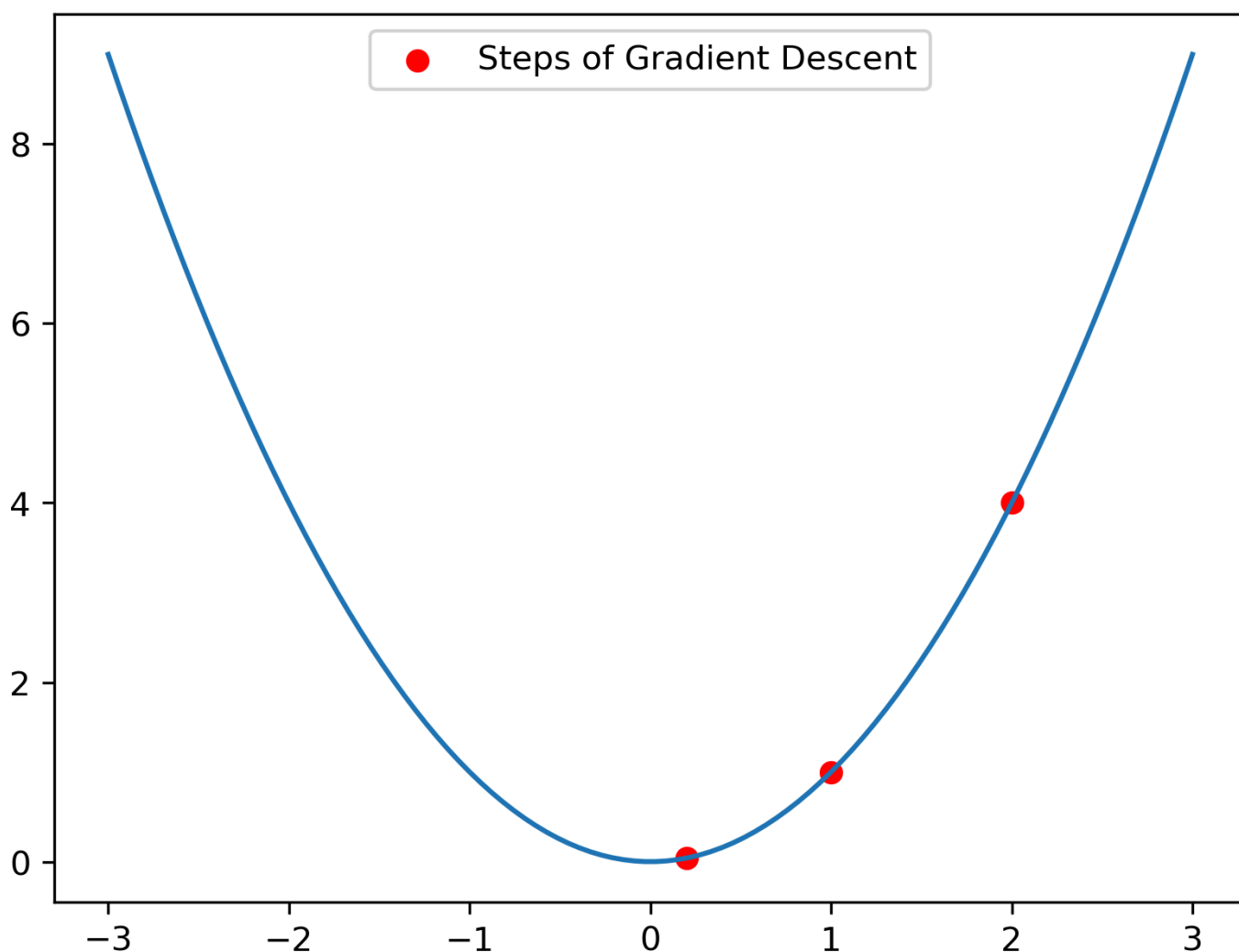
Update rules:

$$m = m - \alpha * \partial J / \partial m, \quad c = c - \alpha * \partial J / \partial c$$

Where:

α = Learning rate

Gradient Descent



Extra Concepts in Linear Regression

 Assumptions:

Linearity

No multicollinearity

Errors are normally distributed

Constant variance (Homoscedasticity)

 **R² (Goodness of Fit):**

Closer to 1 = better model.

 **Adjusted R²:**

Adjusts for number of predictors (important in multiple regression).

 **Regularization:**


Ridge Regression (L2 penalty)

Lasso Regression (L1 penalty)

ElasticNet (L1 + L2)

Part B: Logistic Regression

? What is Logistic Regression?

Logistic Regression is used for  **classification problems**.

It predicts the  **probability** of belonging to a class (output = 0 or 1).

 Example: Spam vs Not Spam

Equation of Logistic Regression

 **Linear part:**

$$Z = b_0 + b_1 X$$

 **Sigmoid Function:**

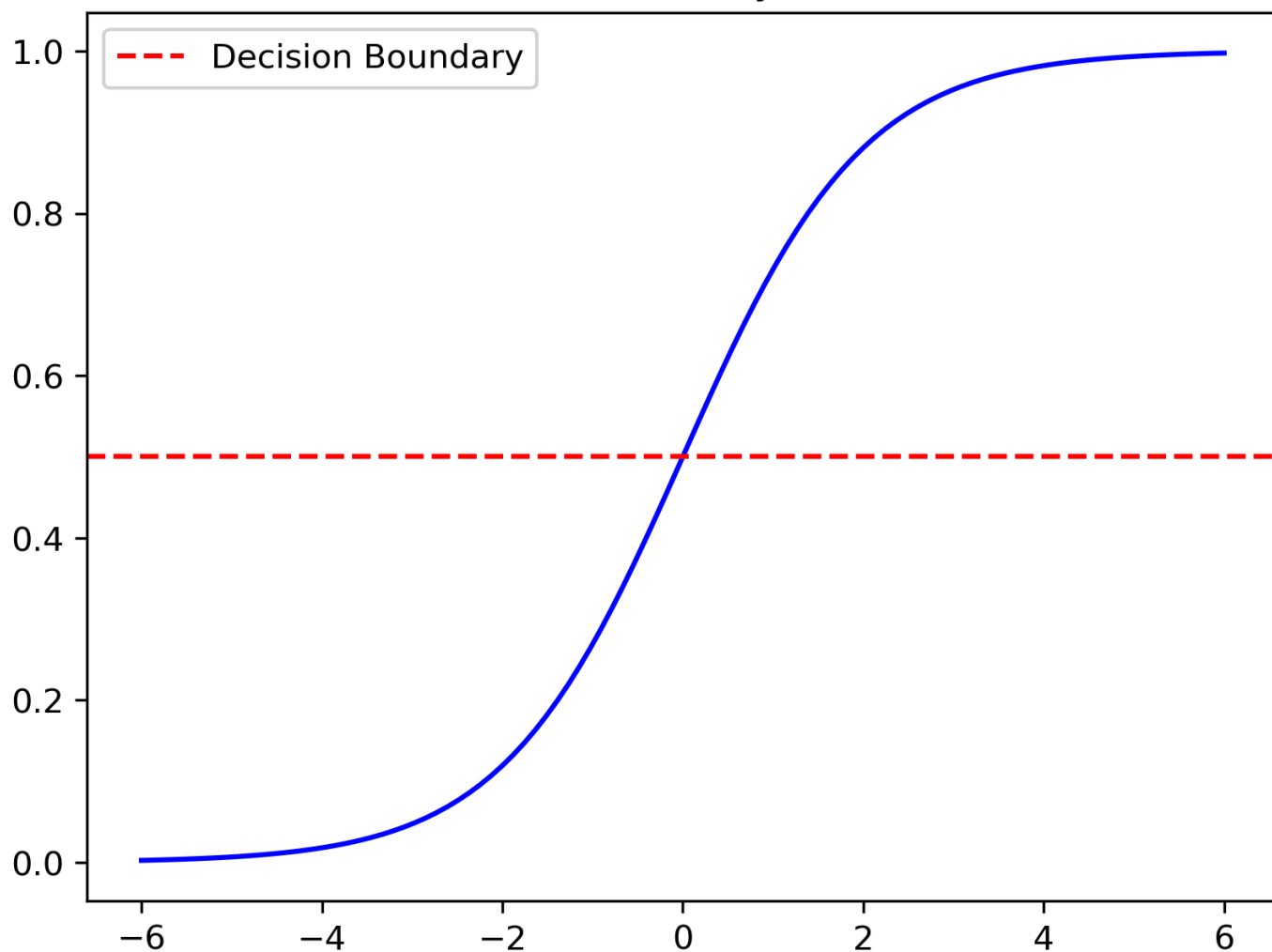
$$P(Y=1|X) = 1 / (1 + e^{-Z})$$

Decision Boundary

If $P > 0.5 \rightarrow$ Predict Class 1

If $P \leq 0.5 \rightarrow$ Predict Class 0

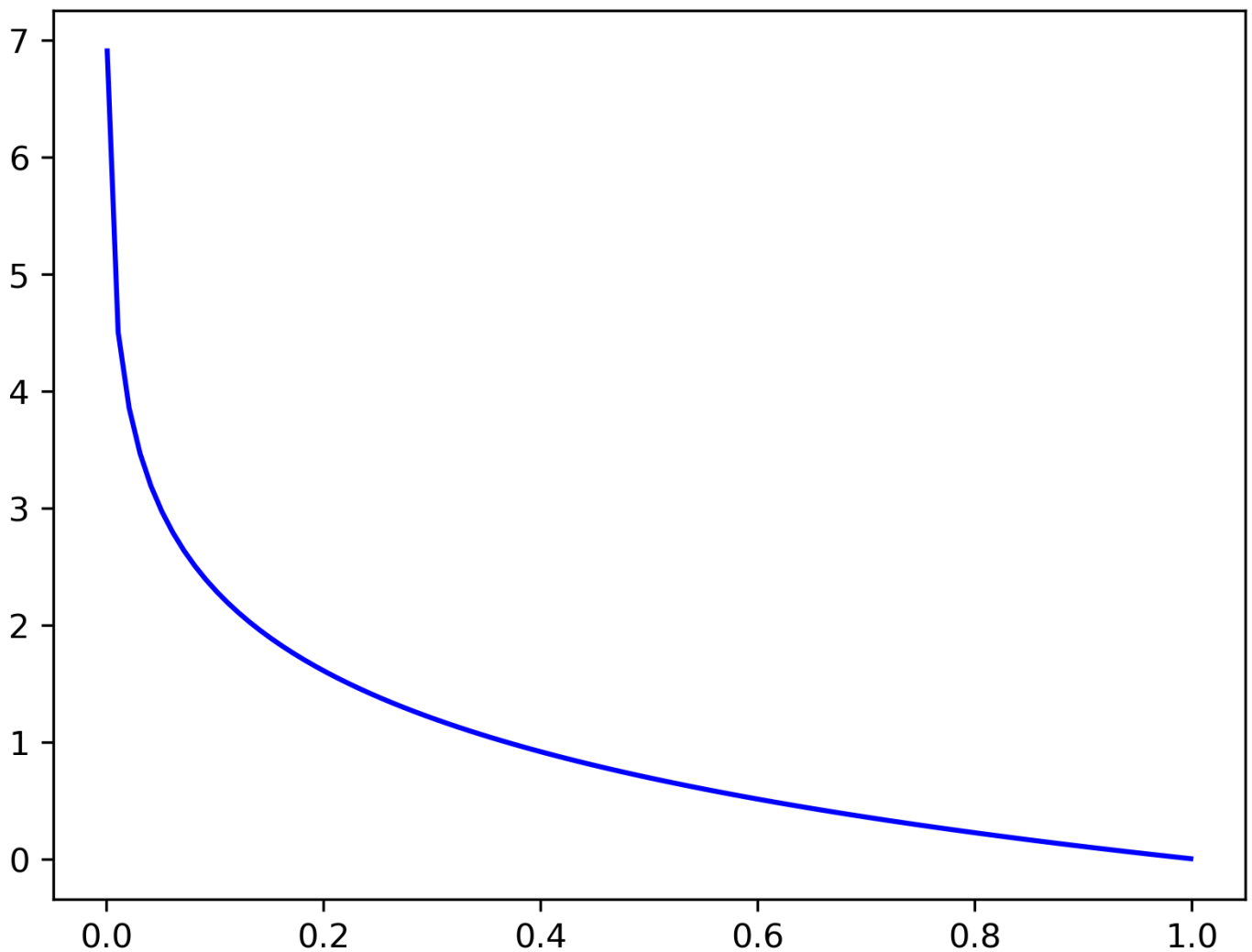
Decision Boundary at P=0.5



Cost Function (Log Loss)

$$J(\theta) = - \frac{1}{n} * \sum [y_i * \log(\hat{y}_i) + (1-y_i) * \log(1-\hat{y}_i)]$$

Log Loss for True Class=1



Example (Logistic Regression)

```
from sklearn.linear_model import LogisticRegression
import numpy as np

X = np.array([[1],[2],[3],[4],[5]])
y = np.array([0,0,0,1,1])

model = LogisticRegression()
model.fit(X,y)

print(model.predict([[1.5]])) # Output -> 0
print(model.predict([[4.5]])) # Output -> 1
```

Extra Concepts in Logistic Regression

Assumptions:

Binary dependent variable

No strong multicollinearity

Large dataset



Odds & Logit:

$$\text{Odds} = p / (1-p)$$

$$\log(p / (1-p)) = b_0 + b_1 X$$



Evaluation Metrics:

Confusion Matrix (TP, TN, FP, FN)

Accuracy, Precision, Recall, F1-score

ROC Curve & AUC



Multiclass Logistic Regression:

One-vs-Rest (OvR)

Softmax (Multinomial)



Key Differences: Linear vs Logistic Regression

Feature	Linear Regression	Logistic Regression
Output Type	Continuous (Real values)	Probability (0–1)
Equation	$Y = mX + c$	Sigmoid Function
Problem Type	Regression	Classification
Cost Function	MSE	Log Loss

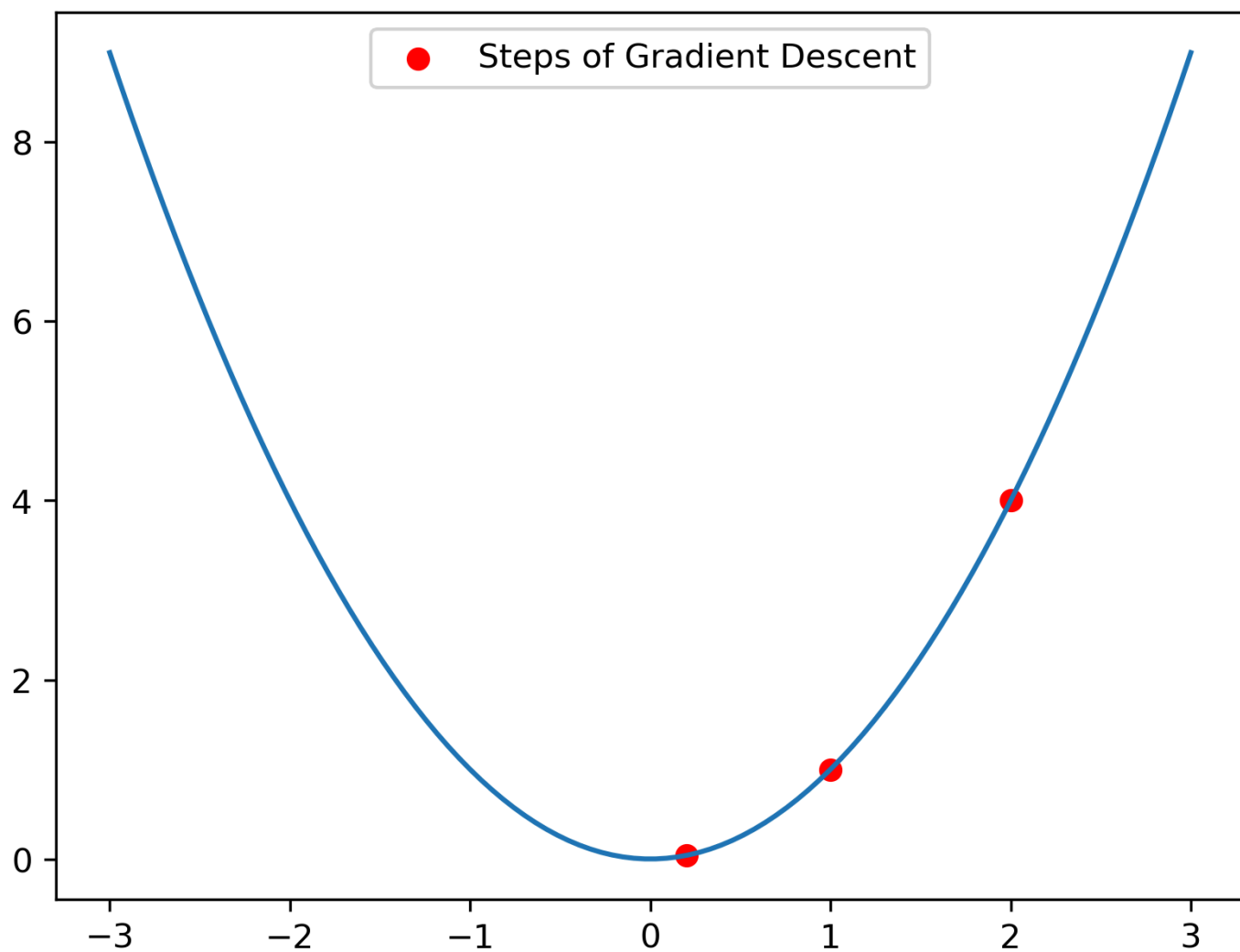
Now the notes include:

Core theory

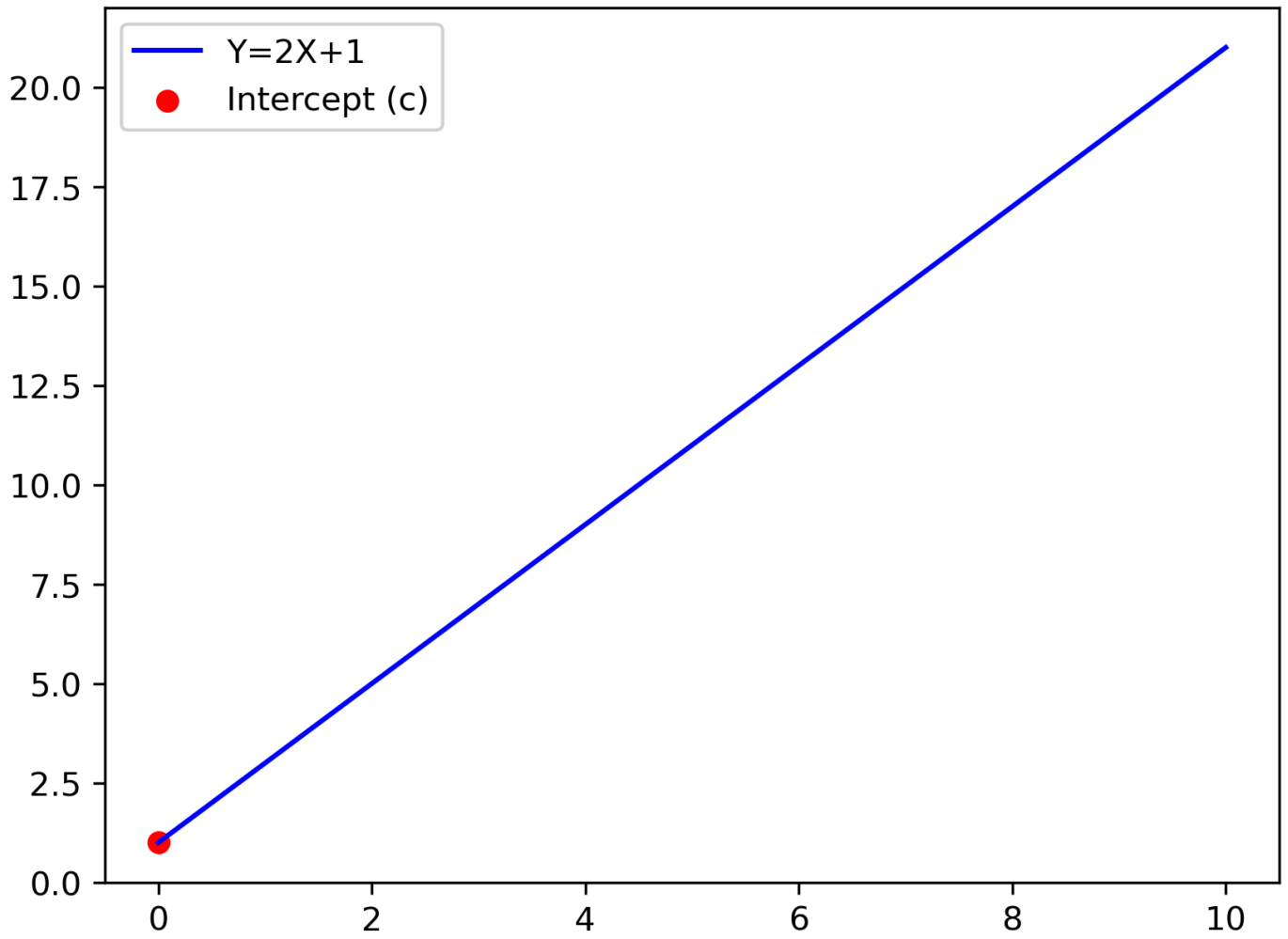
Advanced concepts (Overfitting, Bias-Variance, Metrics, Regularization)

Equations, assumptions, examples

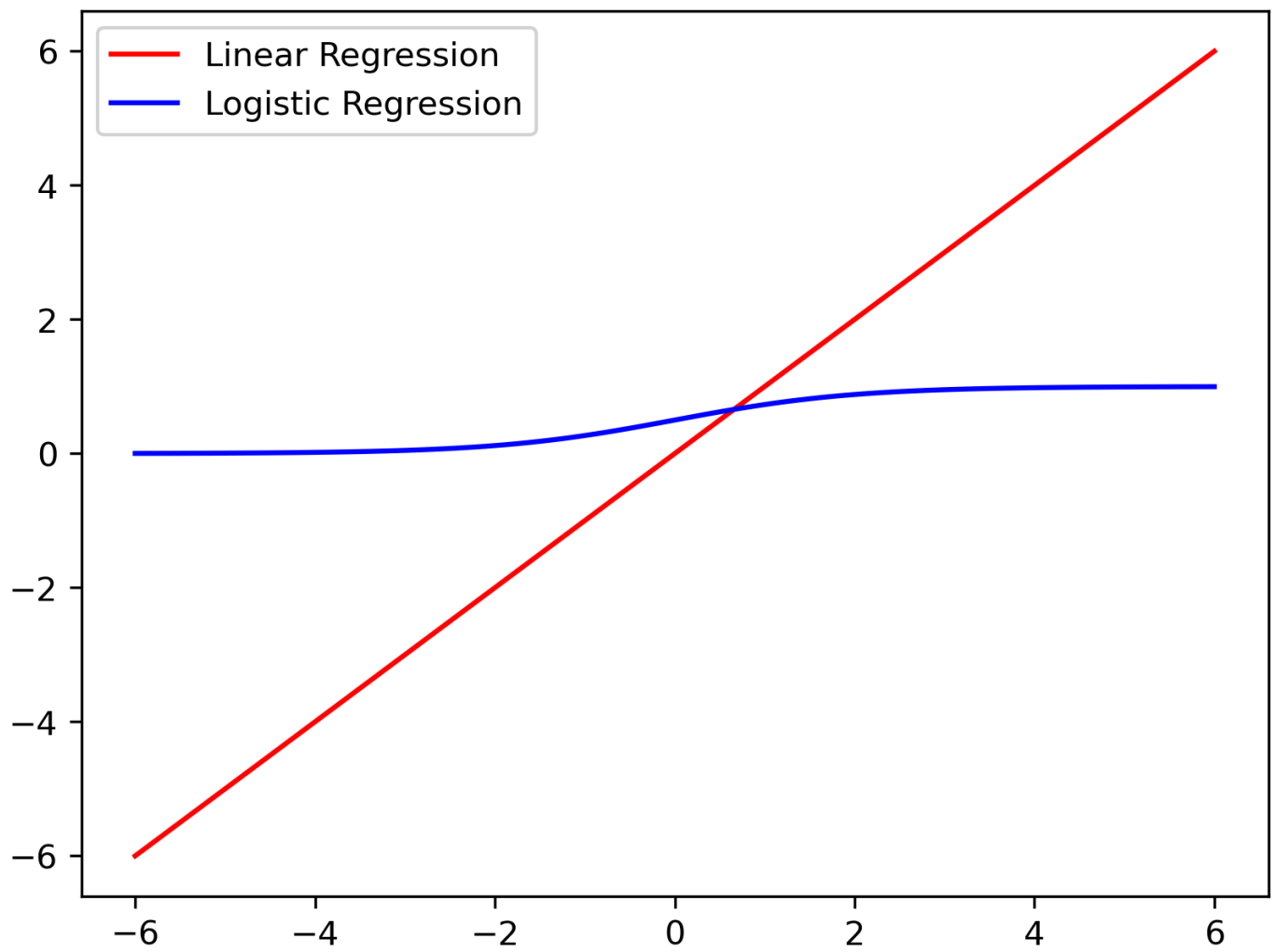
Gradient Descent



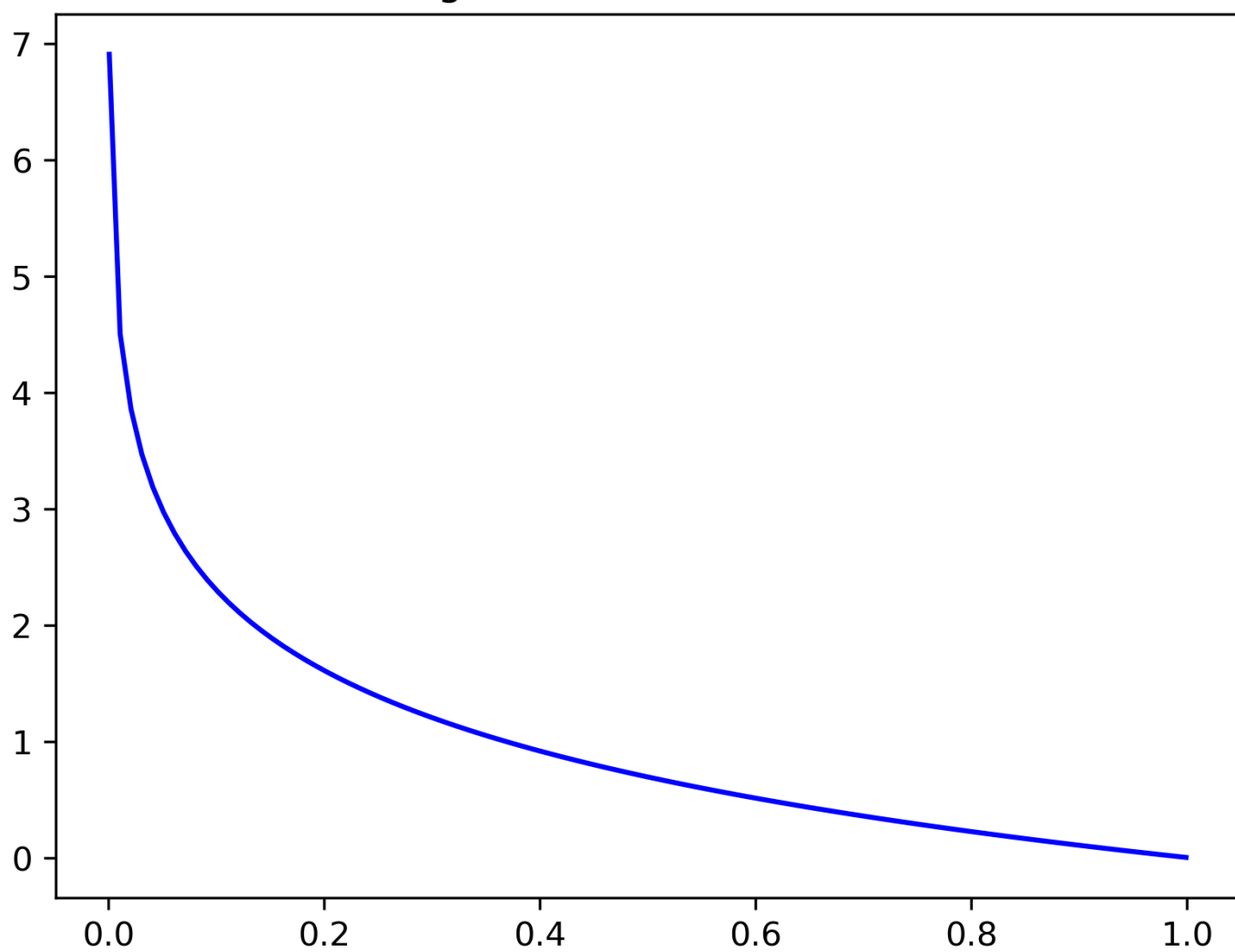
Linear Regression Equation



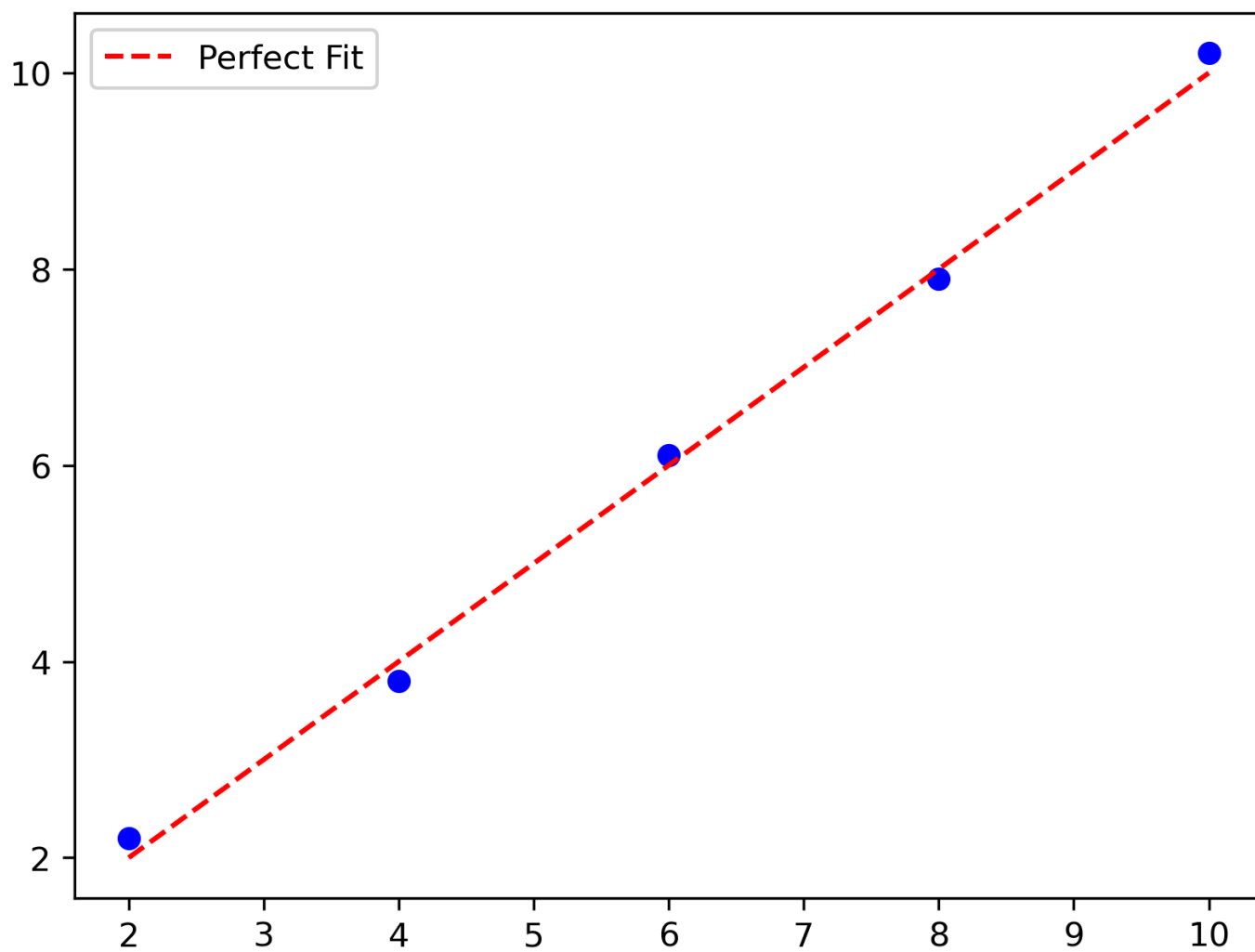
Linear vs Logistic Regression



Log Loss for True Class=1



R^2 Goodness of Fit



Sigmoid Function

