

Unsupervised ml : anomaly (outliers) detection - clustering (centroids) - how far from the centroid should be considered outliers??

Solutions: Parameter tuning or al interpretation

The selection of parameter k - elbow point: the number of clusters that make the error start decreasing significantly

1. K- means
2. Genetic algorithms - fitness function

Supervised ML: with known actions (predictors) - configuration of ml algorithms - depending on the dependent variable we have classifiers and regressors - deployment

Validation: 1. holdout (train-split split)

2. K-fold cross validation

3. Stratified cross validation

4. Leave one out cross validation (loocv)

5. Time series validation

Classification : boolean outcome variable

Regression: numeric ~

Discretisation: converting regression problem to classification one (problem: oversimplifying the problem and harder to explain in reality later)

How to engineer a ml pipeline

Predictors: Data and feature engineering

Outcome variable

Training

Configuration (suitable ml algorithm and based assumptions)

E.g 1) naive-bayes: independence assumption: features must be independent

Of each other: have to consider feature selection ;

2) linear regression: normality test first (shapiro-wilk test)

Hyperparameter (instruments) tuning:

1. random search and grid search
2. Multi-objective genetic algorithm

Deployment : retraining , latency, data privacy, network connectivity , cost

Real-time inference

Batch inference

Model deployment onto edge