**1) How would you define Machine Learning?**

Machine learning is a branch of artificial intelligence (AI) and computer science which focuses on the use of data and algorithms to imitate the way that humans learn, gradually improving its accuracy

**2) Can you name 4 types of problems where it shines?**

1- spam detection in email,

2- Thyroid detection

3- Credit card default

4- Price prediction

**3) What is a labeled training set?**

A labeled training set is a collection of data where one of the features of the data indicates the class the training example belongs to. A labeled training set is used in supervised learning algorithms.

**4) What are the two most common supervised tasks?**

The two most common supervised learning tasks are regression and classification. In a regression problem we our prediciton is a scalar value. When we're trying to solve a classification problem, our output is either 1 or 0.

**5) Can you name 4 common unsupervised tasks?**

Clustering, visualization, dimensionality reduction and association rule learning.

**6) What type of Machine Learning algorithm would you use to allow a robot to walk in various unknown terrains?**

Reinforcement learning

**7) What type of algorithm would you use to segment your customers into multiple groups?**

Clustering

**8) Would you frame the problem of spam detection as a supervised learning problem or an unsupervised learning problem?**

Supervised

**9) What is an online learning system?**

An online learning system learns from new data on-the-fly. As a result, the system is trained incrementally either by using one example at a time or using a mini-batch approach. This keeps each learning step cheap and memory efficient.

**10) What is out-of-core learning?**

Out-of-core learning is used when a dataset is too large to fit into a computer's memory. The algorithm loads part of the data, runs a training step, then repeats the process until it has run on all the data.

**11) What type of learning algorithm relies on a similarity measure to make predictions?**

Instance-based learning algorithms use a measure of similarity to generalize to new cases. In an instance-based learning system, the algorithm learns the examples by heart, then uses the similarity measure to generalize.

**12) What is the difference between a model parameter and a learning algorithm’s hyperparameter?**

A hyperparameter is a parameter of the learning algorithm, not the model. For example, in a simple linear regression problem our model is parameterized by theta which is a vector of weights. In order to find the best values for theta we have a cost function which is run repeatedly by the gradient descent algorithm. Gradient descent has a hyperparameter called alpha which is the learning rate of the algorithm.

**13) What do model based learning algorithms search for? What is the most common strategy they use to succeed? How do they make predictions?**

The goal for a model-based algorithm is to be able to generalize to new examples. To do this, model based algorithms search for optimal values for the model's parameters, often called theta. This searching, or "learning", is what machine learning is all about. Model-based system learn by minimizing a cost function that measures how bad the system is at making predicitons on new data, plus a penalty for model complexity if the model is regularized. To make a prediction, a new instance's features are fed into a hypothesis function which uses the minimized theta found by repeatedly running the cost function.

**14) Can you name 4 of the main challenges in Machine Learning?**

* Not gathering enough data, or sampling noise. Sampling noise means we'll have non-representative data as a result of chance.
* Using a dataset that is not representative of the cases you want to generalize to. This is called sampling bias. For example, if you want to train an algorithm with "cat videos", and all your videos are from YouTube, you're actually training an algorithm to learn about "YouTube cat videos."
* Your dataset is full of missing values, outliers, and noise (poor measurments).
* The features in your dataset are irrelevant. Garbage in, garbage out.
  + Feature selection - choose the most relevant features from your dataset
  + Feature extraction - combine features in your dataset to generate a new, more useful feature
* When your model performs well on the training data, but not on test data, you've over fit your model. Models that suffer from overfitting do not generalize well to new examples. Overfitting happens when the model is too complex relative to the amount and noisiness of the data.
  + Try simplyfying the model by reducing the number of features in the data or constraining the parameters by reducing the degrees of freedom.
  + Gather more training data.
  + Reduce noise in the training data by fixing errors and removing outliers.
* When your model is too simple to learn the underlying structure of the data you've underfit your model.
  + Select a more powerful model with more parameters
  + Use feature engineering to feed better features to the model
  + Reduce the constraints of the model (increase degrees of freedom, reduce regularization parameter, etc.)

**15) If your model performs great on the training data but generalizes poorly to new instances, what is happening? Can you name 3 possible solutions?**

This is a case where the model is overfitting the training data. To counteract overfitting, we can reduce the complexity of the model by removing features or constraining the parameters. We could gather more data. Finally we can reduce noisiness in the data by fixing errors and removing outliers.

**16) What is a test set and why would you want to use it?**

When we want to know how well our model generalizes to new cases we prefer to use a test set instead of actually deploying the system. To build the test set we split the training data (50-50, 60-40, 80-20 are common splits) into a training set and test set. Our model is training with the training set. Then we use the model to run predictions on the test set. Our error rate on the test set is called the generalization error or out-of-sample error. This error tells us how well our model performs on examples it has never seen before.

If the training error is low, but the generalization error is high, it means we're overfitting our model.

**17) What is the purpose of a validation set?**

Let's say we have a linear model and we want to perform some hyperparameter tuning to reduce the generalization error. One way to do this 100 different models with 100 different hyperparameter values using the training set and finding the generalization error with the test set. You find the best hyperparameter value gives you 5% generalization error.

So you launch the model into production and find you're seeing 15% generalization error. This isn't going as expected. What happened?

The problem is that for each iteration of hyperparameter tuning, you measured the generalization error then updated the model using the same test set. In other words, your produced the best generalization error for the test set. The test set no longer represents cases the model hasn't seen before.

A common solution to this problem is to have a second holdout set called the validation set. You train multiple models with various hyperparameters using the training set, you select the model and hyperparameters that perform best on the validation set, and when you are happy about your model you run a single final test against the test set to get an estimate of the generalization error.

**18) What can go wrong if you tune hyperparameters using the test set?**

Your model will not be generalizable to new examples.

**19) What is cross-validation and why would you prefer it to a validation set?**

Cross-validation helps us compare models without wasting too much training data in the validation set.