

# 25 Most important Mathematical

## Definitions in Data Science



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### 1) Gradient Descent

$$\theta_{j+1} = \theta_j - \alpha \nabla J(\theta_j)$$

### 2) Normal distribution

$$f(x|\mu, \sigma^2) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$$

### 3) Z-score

$$z = \frac{x - \mu}{\sigma}$$

### 4) Sigmoid

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

### 5) Correlation

$$\text{Correlation} = \frac{\text{Cov}(X, Y)}{\text{Std}(X) \cdot \text{Std}(Y)}$$

### 6) Cosine Similarity

$$\text{similarity} = \frac{A \cdot B}{\|A\| \|B\|}$$

### 7) Naive Bayes

$$P(y|x_1, \dots, x_n) = \frac{P(y) \prod_{i=1}^n P(x_i|y)}{P(x_1, \dots, x_n)}$$

### 8) MLE

$$\text{argmax}_{\theta} \prod_{i=1}^n P(x_i|\theta)$$

### 9) OLS

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

### 10) F1 Score

$$\frac{2 \cdot P \cdot R}{P + R}$$

### 11) ReLU

$$\max(0, x)$$

### 12) Softmax

$$P(y = j|x) = \frac{e^{x^T w_j}}{\sum_{k=1}^K e^{x^T w_k}}$$

### 13) R2 score

$$R^2 = 1 - \frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{\sum_{i=1}^n (y_i - \bar{y})^2}$$

### 14) MSE

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

### 15) MSE + L2 Reg

$$\text{MSE}_{\text{regularized}} = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda \sum_{j=1}^p \beta_j^2$$

### 16) Eigen vectors

$$Av = \lambda v$$

### 17) Entropy

$$\text{Entropy} = - \sum_i p_i \log_2(p_i)$$

### 18) KMeans

$$\text{argmin}_S \sum_{i=1}^k \sum_{x \in S_i} \|x - \mu_i\|^2$$

### 19) KL Divergence

$$D_{\text{KL}}(P\|Q) = \sum_{x \in \mathcal{X}} P(x) \log\left(\frac{P(x)}{Q(x)}\right)$$

### 20) Log-loss

$$-\frac{1}{N} \sum_{i=1}^N (y_i \log(\hat{y}_i) + (1 - y_i) \log(1 - \hat{y}_i))$$

### 21) SVM

$$\min_{w, b} \frac{1}{2} \|w\|^2 + C \sum_{i=1}^n \max(0, 1 - y_i(w \cdot x_i - b))$$

### 22) Linear regression

$$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_n x_n + \epsilon$$

### 23) SVD

$$A = U \Sigma V^T$$



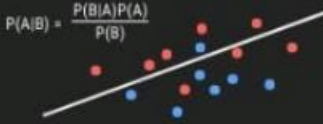



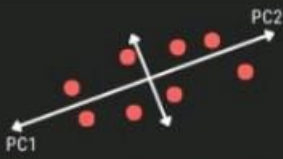



### 24) Lagrange multiplier

$$\begin{aligned} \max f(x) ; g(x) &= 0 \\ L(x, \lambda) &= f(x) - \lambda * g(x) \end{aligned}$$

### 25) What will you add?

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# Machine Learning Hyperparameters

ML Algorithms	Hyperparameters
Linear Regression 	<ul style="list-style-type: none"> <li>• L1/L2 Penalty</li> <li>• Fit Intercept</li> <li>• Solver</li> </ul>
Logistic Regression 	<ul style="list-style-type: none"> <li>• L1/L2 Penalty</li> <li>• Class Weight</li> <li>• Solver</li> </ul>
Naive Bayes 	<ul style="list-style-type: none"> <li>• Alpha</li> <li>• Binarize</li> <li>• Fit Prior</li> </ul>
Decision Tree 	<ul style="list-style-type: none"> <li>• Criterion</li> <li>• Max Depth</li> <li>• Min Sample Split</li> </ul>
Random Forest 	<ul style="list-style-type: none"> <li>• Criterion</li> <li>• Max Depth</li> <li>• N Estimators</li> <li>• Max Features</li> </ul>
Gradient Boosted Trees 	<ul style="list-style-type: none"> <li>• Criterion</li> <li>• Max Depth</li> <li>• N Estimators</li> <li>• Min Sample Split</li> <li>• Learning Rate</li> </ul>
Principal Component 	<ul style="list-style-type: none"> <li>• N Component</li> <li>• Iterated Power</li> <li>• SVD Solver</li> </ul>
K-Nearest Neighbor 	<ul style="list-style-type: none"> <li>• N Neighbors</li> <li>• Weights</li> <li>• Algorithm ('kd_tree', 'brute')</li> </ul>
K-Means 	<ul style="list-style-type: none"> <li>• N Clusters</li> <li>• Max Iter</li> <li>• Init</li> </ul>
Dense Neural Networks 	<ul style="list-style-type: none"> <li>• Hidden Layer Sizes</li> <li>• Solver</li> <li>• Activation</li> <li>• Alpha</li> <li>• Dropout</li> <li>• Learning rate</li> </ul>