Cheat Sheet: Evaluating and Validating Machine Learning Models

Model evaluation metrics and methods

Method Name	Description	Code Syntax
classification_report	Generates a report with precision, recall, F1-score, and support for each class in classification problems. Useful for model evaluation. Hyperparameters: target_names: List of labels to include in the report. Pros: Provides a comprehensive evaluation of classification models. Limitations: May not provide enough insight for imbalanced datasets.	<pre>from sklearn.metrics import classification_report # y_true: True labels # y_pred: Predicted labels # target_names: List of target class names report = classification_report(y_true, y_pred, target_names=["class1", "class2"])</pre>
confusion_matrix	Computes a confusion matrix to evaluate the classification performance, showing counts of true positives, false positives, true negatives, and false negatives. Hyperparameters: labels: List of class labels to include. Pros: Essential for understanding classification errors. Limitations: Doesn't give insights into prediction probabilities.	<pre>from sklearn.metrics import confusion_matrix # y_true: True labels # y_pred: Predicted labels conf_matrix = confusion_matrix(y_true, y_pred)</pre>
mean_squared_error	Calculates the mean squared error (MSE), a common metric for regression models. Lower values indicate better performance. Hyperparameters: sample_weight: Weights to apply to each sample. Pros: Simple and widely used metric. Limitations: Sensitive to outliers, as large errors are squared.	<pre>from sklearn.metrics import mean_squared_error # y_true: True values # y_pred: Predicted values # sample_weight: Optional, array of sample weights mse = mean_squared_error(y_true, y_pred)</pre>
root_mean_squared_error	Calculates the root mean squared error (RMSE), which is the square root of the MSE. RMSE gives more interpretable results as it is in the same units as the target. Hyperparameters: sample_weight: Weights to apply to each sample. Pros: More interpretable than MSE. Limitations: Like MSE, it can be sensitive to large errors and outliers.	<pre>from sklearn.metrics import root_mean_squared_error # y_true: True values # y_pred: Predicted values # sample_weight: Optional, array of sample weights rmse = root_mean_squared_error(y_true, y_pred)</pre>
mean_absolute_error	Measures the average magnitude of errors in predictions, without considering their direction. Useful for understanding the average error size. Hyperparameters: sample_weight: Optional sample weights. Pros: Less sensitive to outliers compared to MSE. Limitations: Does not penalize large errors as much as MSE or RMSE.	<pre>from sklearn.metrics import mean_absolute_error # y_true: True values # y_pred: Predicted values mae = mean_absolute_error(y_true, y_pred)</pre>
r2_score	Computes the coefficient of determination (R ²), which represents the proportion of variance explained by the	<pre>from sklearn.metrics import r2_score # y_true: True values # y_pred: Predicted values r2 = r2_score(y_true, y_pred)</pre>

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	model. A higher value indicates a better fit. Pros: Provides a clear indication of model performance. Limitations: Doesn't always represent model quality, especially for non-linear models.	
silhouette_score	Measures the quality of clustering by assessing the cohesion within clusters and separation between clusters. Higher scores indicate better clustering. Hyperparameters: metric: Distance metric to use. Pros: Useful for validating clustering performance. Limitations: Sensitive to outliers and choice of distance metric.	<pre>from sklearn.metrics import silhouette_score # X: Data used in clustering # labels: Cluster labels for each sample score = silhouette_score(X, labels, metric='euclidean')</pre>
silhouette_samples	Provides silhouette scores for each individual sample, indicating how well it fits its assigned cluster. Hyperparameters: metric: Distance metric to use. Pros: Offers granular insight into each sample's clustering quality. Limitations: Same as silhouette_score; sensitive to outliers and distance metric.	<pre>from sklearn.metrics import silhouette_samples # X: Data used in clustering # labels: Cluster labels for each sample samples = silhouette_samples(X, labels, metric='euclidean')</pre>
davies_bouldin_score	Measures the average similarity ratio of each cluster with the most similar cluster. Lower values indicate better clustering. Pros: Provides a simple, effective clustering evaluation. Limitations: May not work well with highly imbalanced clusters.	<pre>from sklearn.metrics import davies_bouldin_score # X: Data used in clustering # labels: Cluster labels for each sample db_score = davies_bouldin_score(X, labels)</pre>
Voronoi	Computes the Voronoi diagram, which partitions space based on the nearest neighbor. Pros: Useful for spatial analysis and clustering. Limitations: Limited to use cases that involve spatial partitioning of data.	<pre>from scipy.spatial import Voronoi # points: Coordinates for Voronoi diagram vor = Voronoi(points)</pre>
voronoi_plot_2d	Plots the Voronoi diagram in 2D for visualizing clustering results. Hyperparameters: show vertices: Whether to display the vertices. Pros: Great for visualizing spatial clustering. Limitations: Limited to 2D spaces and large datasets may cause performance issues.	from scipy.spatial import voronoi_plot_2d # vor: Voronoi diagram object voronoi_plot_2d(vor, show_vertices=True)

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matplotlib.patches.Patch	Creates custom shapes such as rectangles, circles, or ellipses for adding to plots. Hyperparameters: color: Fills color of the shape. Pros: Versatile for visual customization. Limitations: May not support all shapes or complex customizations.	<pre>import matplotlib.patches as patches # Create a rectangle with specified width, height, and position rectangle = patches.Rectangle((0, 0), 1, 1, color='blue')</pre>
explained_variance_score	Measures the proportion of variance explained by the model's predictions. A higher score indicates better performance. Pros: Helps in assessing the fit of regression models. Limitations: Not suitable for classification tasks.	<pre>from sklearn.metrics import explained_variance_score # y_true: True values # y_pred: Predicted values ev_score = explained_variance_score(y_true, y_pred)</pre>
Ridge regression	Performs ridge regression (L2 regularization) to avoid overfitting by penalizing large coefficients. Hyperparameters: alpha: Regularization strength. Pros: Helps reduce overfitting in regression models. Limitations: May not work well with sparse data.	from sklearn.linear_model import Ridge # alpha: Regularization strength (larger values indicate stronger regularization) ridge = Ridge(alpha=1.0)
Lasso regression	Performs lasso regression (L1 regularization), which encourages sparsity by penalizing the absolute value of coefficients. Hyperparameters: alpha: Regularization strength. Pros: Encourages sparse solutions, useful for feature selection. Limitations: May struggle with multicollinearity.	from sklearn.linear_model import Lasso # alpha: Regularization strength (larger values indicate stronger regularization) lasso = Lasso(alpha=0.1)
Pipeline	Chains multiple steps of preprocessing and modeling into a single object, ensuring efficient workflow. Pros: Simplifies code, ensures reproducibility. Limitations: May not work well with complex pipelines requiring dynamic configurations.	<pre>from sklearn.pipeline import Pipeline # steps: List of tuples with name and estimator/transformer pipeline = Pipeline(steps=[('scaler', StandardScaler()), ('model', Ridge(alpha=1.0))])</pre>
GridSearchCV	Performs exhaustive search over a specified parameter grid to find the best model configuration. Hyperparameters: param_grid: Dictionary of parameter grids. Pros: Ensures optimal model parameters. Limitations: Computationally expensive for large grids.	<pre>from sklearn.model_selection import GridSearchCV # estimator: Model to be tuned # param_grid: Dictionary with parameters to search over grid_search = GridSearchCV(estimator=Ridge(), param_grid={'alpha': [0.1, 1.0, 10.0]})</pre>

Visualization strategies for k-means evaluation

Process Name	Brief Description	Code Snippet
Multiple runs of k- means	Executes KMeans clustering multiple times	<pre># Number of runs for KMeans with different random states n_runs = 4 inertia_values = [] plt.figure(figsize=(12, 12)) # Run K-Means multiple times with different random states</pre>

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with different
                                                 for i in range(n_runs):
                                                       kmeans = KMeans(n_clusters=4, random_state=None) # Use the default `n_init`
                 random
                                                       kmeans.fit(X)
inertia_values.append(kmeans.inertia_)
# Plot the clustering result
plt.subplot(2, 2, i + 1)
plt.scatter(X[:, 0], X[:, 1], c=kmeans.labels_, cmap='tab10', alpha=0.6, edgecolor='k')
plt.scatter(kmeans.cluster_centers_[:, 0], kmeans.cluster_centers_[:, 1], c='red', s=200, marker='x', label='(
plt.title(f'K-Means Clustering Run {i + 1}')
plt.xlabel('Feature 1')
plt.ylabel('Feature 2')
nlt.legend()
                                                       kmeans.fit(X)
                 initializations to
                 assess
                 variability in
                 cluster
                 assignments.
                 Advantage:
                 Helps visualize
                                                       plt.legend()
                 consistency.
                                                  plt.tight_layout()
                                                 plt.show()
                                                  # Print inertia values
                 Limitation:
                                                 for i, inertia in enumerate(inertia_values, start=1):
    print(f'Run {i}: Inertia={inertia:.2f}')
                 Computationally
                 costly for large
                 datasets.
                                                 # Range of k values to test
                                                  k_{values} = range(2, 11)
                                                  # Store performance metrics
                                                  inertia_values = []
for k in k_values:
                 Evaluates the
                 optimal number
                                                       kmeans = KMeans(n_clusters=k, random_state=42)
y_kmeans = kmeans.fit_predict(X)
# Calculate and store metrics
                 of clusters by
                 plotting inertia
                                                       inertia_values.append(kmeans.inertia_)
                 (within-cluster
                                                  # Plot the inertia values (Elbow Method)
                 sum of squares)
                                                 plt.figure(figsize=(18, 6))
                 for different {\bf k}
                                                 plt.subplot(1, 3, 1)
plt.plot(k_values, inertia_values, marker='o')
plt.title('Elbow Method: Inertia vs. k')
Elbow
                 values.
method
                                                 plt.xlabel('Number of Clusters (k)')
plt.ylabel('Inertia')
                 Advantage:
                 Easy to
                 interpret.
                 Limitation:
                 Subjective
                 elbow point.
                                                 # Range of k values to test
                                                  k_{values} = range(2, 11)
                                                  # Store performance metrics
                 Determines the
                                                  silhouette_scores = []
for k in k_values:
                 optimal number
                                                       kmeans = KMeans(n_clusters=k, random_state=42)
                 of clusters by
                                                       y_kmeans = kmeans.fit_predict(X)
silhouette_scores.append(silhouette_score(X, y_kmeans))
                 evaluating
                 Silhouette
                                                  # Plot the Silhouette Scores
                                                 plt.figure(figsize=(18, 6))
plt.subplot(1, 3, 2)
                 Scores for
                 different k
                                                 plt.plot(k_values, silhouette_scores, marker='o')
plt.title('Silhouette Score vs. k')
plt.xlabel('Number of Clusters (k)')
Silhouette
                 values.
method
                 Advantage:
                 Considers both
                                                  plt.ylabel('Silhouette Score')
                 cohesion and
                 separation.
                 Limitation:
                 High
                 computation for
                 large datasets.
Davies-
                 Evaluates
                                                  # Range of k values to test
                                                 k_values = range(2, 11)
# Store performance metrics
Bouldin
                 clustering
                 performance by
Index
                                                  davies_bouldin_indices = []
                 calculating DBI
                                                  for k in k_values:
                 for different k
                                                       kmeans = KMeans(n_clusters=k, random_state=42)
y_kmeans = kmeans.fit_predict(X)
                 values.
                                                       davies_bouldin_indices.append(davies_bouldin_score(X, y_kmeans))
                 Advantage:
                                                  # Plot the Davies-Bouldin Index
                 Quantifies
                                                 plt.figure(figsize=(18, 6))
                 compactness
                                                  plt.subplot(1, 3, 3)
                 and separation.
                                                 plt.plot(k_values, davies_bouldin_indices, marker='o')
plt.title('Davies-Bouldin Index vs. k')
plt.xlabel('Number of Clusters (k)')
                 Limitation:
                 Sensitive to
                                                 plt.ylabel('Davies-Bouldin Index')
                 cluster shapes
                 and density.
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