

# KNN

- Non-parametric supervised learning algorithm.

- Regression ✓

- Classification ✓

- Algorithm

Training set							Test point				
$X_1$	$X_2$	$X_3$	...	$X_p$	$Y$		$X_1$	$X_2$	$X_3$	...	$X_p$
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1. Find nearest neighbors:

For each test point, find  $K$  training data points that are closest in terms of Euclidean distance (or any other suitable metric)

2. Assign label:

Get the labels corresponding to the  $K$  nearest neighbors. Call this vector of labels  $L$ .

For classification problem, compute class probabilities by assigning the fraction of points in each class to the corresponding class.

For regression problem, the mean/median is the test label.

- Variation: Weight each nearest neighbor by its closeness and consider this weight while assigning the label to test data point.
- Model flexibility (and variance) decrease as  $K$  increases.