

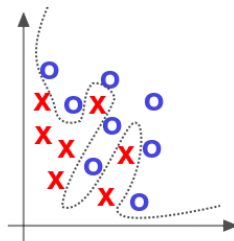
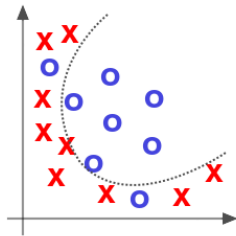
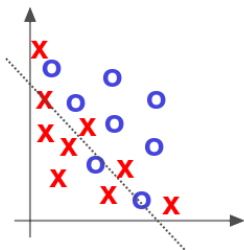
AutoML: Evaluation

Overview and Motivation

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Training Machine Learning Models

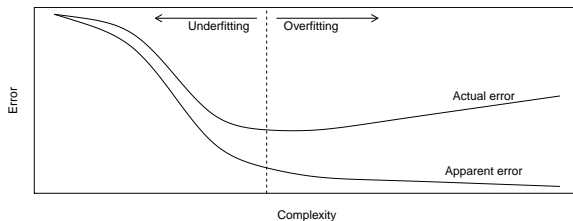
- fundamentally an optimization problem
- determine model parameters such that loss on data is minimized
- quality of fit depends on model class (i.e. degrees of freedom)



Which model is best?

Generalization

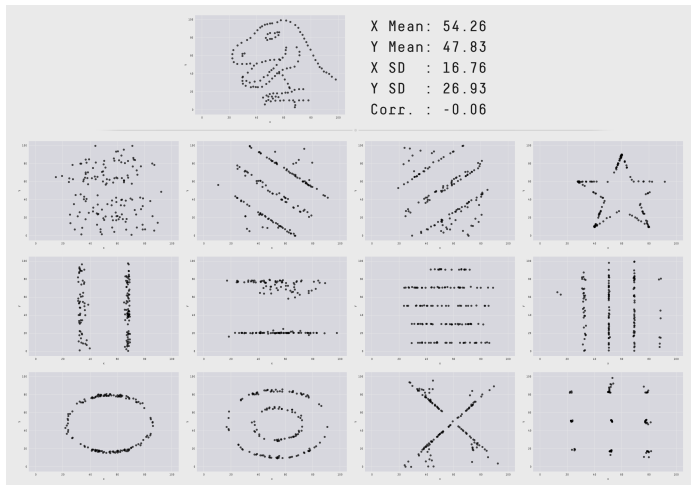
- we want models that *generalize* – make “reasonable” predictions on new data
 - ▶ ignore outliers
 - ▶ smooth
 - ▶ captures general trend



Usually model performance gets better with more data/higher model complexity and then worse, but see [Nakkiran et al. 2019]

- evaluating machine learning models and quantifying generalization performance
- learning curves
- comparing multiple models/learners on multiple data sets
- statistical tests
- higher levels of optimization, higher levels of evaluation
 - ▶ automated machine learning (meta-optimization) can lead to meta-overfitting
 - ▶ simple training/testing split(s) no longer sufficient → nested evaluation

Evaluate Early, Evaluate Often



<https://www.autodeskresearch.com/publications/samestats>