Recitation 1: Python for Machine Learning

Rohan Choudhury rchoudhury@caltech.edu

Caltech

Winter 2018

Audience

- Are you very experienced with Python?
- Have you used numpy/matplotlib for your work before?
- ▶ Did you take 156a and do well?

If you answered yes you probably don't need to be here

Goals

This recitation will be pretty short and easy

- Get situated with coding expectations
- Installation
- Useful packages + Examples
- General tips

Assumptions + Expectations

► You have to write (usually) significantly more code (in Python) in this class than in 156a.

- We assume you already know Python.
- Basic competency with UNIX/Linux (can use a terminal)
- Write clean, efficient, readable code!

Installing Python

- Python 2 and Python 3 are fine.
- Let us know if you use Python 3 (with a comment in your code)
- https://www.python.org/downloads/

Packages

- You can use a package manager: https://www.anaconda.com/download
- Or you can use pip: pip install numpy

You need:

- numpy
- ▶ scikit-learn
- ▶ matplotlib

Using git and LATEXis recommended :v)

numpy

- Used for numerical computing/matrix operations
- Your data is going to be in a matrix, so manipulate it with numpy

scikit-learn

- ▶ Used for basic ML algorithms, tools and techniques
- ▶ You'll get to use this sometimes
- Can't do neural nets

matplotlib

- Use it to plot stuff
- ▶ You will need to make plots on every set

Jupyter Notebooks

- You can install with pip or use anaconda: http://jupyter.readthedocs.io/en/latest/install.html
- It comes with anaconda
- Excellent for writing code incrementally/testing as you go; used in the homework assignments

Review: The Supervised Learning Recipe

the recipe:

- get training data
- pick a model class
- pick a loss function
- pick a learning objective to optimize

Review: K-fold cross validation

- ▶ How to pick a model set?
- Approximate generalization error
- ▶ Idea: validation sets

Review: K-fold cross validation

Algorithm : k fold cross validation

- ▶ For 1, 2, ... k
 - Use the first kth of data as validation, and train on the remaining data points.
 - ▶ Evaluate error on the validation set, and store it.
- ▶ Average the validation errors and return this as the k-fold cross validation error.

How to implement this? Not hard, but it requires work :(

Debugging Tips

- ► Google it
- ► Print it
- ► Try using dummy data
- ► Ask for help!
- ► Take a nap

Coding Resources

- Remember: Stack Overflow is your best friend!
- Numpy tutorial: https://cs231n.github.io/python-numpy-tutorial/
- Numpy polyfit, polyval (for the set!)
- sklearn's kfold method