Machine Learning Course Workbook

– Day 1 –

## The Basics

### Data is the new oil!?

#### What does Goodhart’s Law warn us about?

#### With what KPI could your department’s performance be quantified? What would be the target state, alert threshold, and what could be possible corrective actions?

### What is ML?

#### What is the difference between Machine Learning, Artificial Intelligence, and Deep Learning?

#### What are the benefits of ML compared to traditional software?

#### When should you not use ML?

#### Which kind of ML problems have a high chance of success and when is the outcome uncertain?

### How do machines “learn”?

#### Describe the different learning strategies and what their requirements (in terms of data) are:

* Unsupervised Learning:
* Supervised Learning:
* Reinforcement Learning:

#### What are “features” and what are “labels”?

* Features:
* Labels:

#### What is the goal of a supervised learning algorithm and how is it accomplished?

### ML use cases

#### What does structured and unstructured data look like? Which of them is homogeneous and which (usually) heterogeneous?

* Structured Data:
* Unstructured Data:

#### Take another look at the [ML algorithm cheat sheet](https://franziskahorn.de/mlws_resources/algorithm_cheatsheet.pdf) & try to find examples where you could be using each of these algorithms to improve your organization’s products or processes.

* Anomaly Detection:
* Clustering:
* Regression:
* Classification:

#### What is the drawback of unsupervised learning methods?

#### What are the benefits of breaking down a complex input-output problem into simpler subproblems?

#### What is the downside of a system composed of multiple ML models?

### Solving problems with ML

#### What are the two deployment options for an ML model and when should you use which?

## ML with Python

#### What are the standard abbreviations used when importing the numpy and pandas libraries?

import numpy as ...

import pandas as ...

– Day 2 (Part 1) –

## Data Analysis & Preprocessing

### Data Analysis

#### You want to pick a restaurant for dinner. Your data source is Google Maps. What information do you consider when making a decision and what makes you choose one restaurant over another?

### Garbage in, garbage out!

#### Think about some of the datasets you’ve encountered in the past: In what ways were they messy?

#### Which concrete next steps should your organization take to improve their data quality?

### Data Preprocessing

#### What is the difference between feature extraction and feature engineering?

* Feature Extraction:
* Feature Engineering:

#### A feature matrix X has the shape (n x d). What do n and d stand for?

* *n:* number of ...
* *d:*

### 

#### You are given a dataset with time series data, consisting of measurements from d sensors for n time points. What would your feature matrix look like, if your task was…

* … to make a prediction for each time point?
* … to categorize the different sensors?
* … to predict the quality of each of the 100 products produced during this time span?

### 

#### What is one way to transform categorical features into a meaningful numerical representation?

### 

#### These are the histograms of three different variables A, B, and C: How would you characterize their distributions (Gaussian, exponential, uniform) and which kind of transformation (StandardScaler, MinMaxScaler, PowerTransformer) might be best suited for which of the variables?

* A:
* B:
* C:

### 

#### What preprocessing steps can be helpful to compute a more meaningful similarity or distance between the data points’ feature vectors (especially for heterogeneous data)?



## Supervised Learning Basics

### Different types of models

#### What is the difference between a regression and a classification problem?

#### When should you use a features-based and when a similarity-based model and what are their respective drawbacks?

### Model Evaluation

#### With which stupid baseline should you compare regression and classification models respectively?

#### When is it a really bad idea to evaluate a classification model with the accuracy metric?

#### How does a cross-validation work? What are the advantages and disadvantages compared to using a fixed validation set?

– Day 2 (Part 2) –

## Supervised Learning Models

### Linear Models

#### How does a linear model compute the prediction for a new data point?

#### What happens when you use a regularized model and set the regularization parameter to a high value (e.g., alpha for a linear ridge regression model in sklearn)?

### Neural Networks

#### How does a feed forward neural network (FFNN) compute the prediction for a new data point?

#### How could a multi-layer FFNN be simplified, if it did not contain any nonlinear activation functions between its layers?

#### In what way could you manipulate the parameters (i.e., weight matrices) of an existing FFNN without changing its predictions?

### Decision Trees

#### How does a decision tree compute the prediction for a new data point?

#### For a decision tree with max\_depth=2, how many different features can be used at most for the prediction?

### Ensemble Methods

#### What are the different strategies for creating ensemble models?

#### How does a random forest compute the prediction for a new data point?

### k-Nearest Neighbors (kNN)

#### How does a kNN model compute the prediction for a new data point?

#### Why is it better to use an odd number of nearest neighbors for kNN for a binary classification problem?

### Kernel Methods

#### How does a kernel ridge regression (KRR) model compute the prediction for a new data point?

#### Why is it more efficient to compute the prediction for a new data point using a support vector machine (SVM) model compared to KRR?

– Day 3 –

## Avoiding Common Pitfalls

#### What is the difference between data and concept drift?

#### What could be reasons for data or concept drift in your domain / next project?

### Model does not generalize

#### How can you tell whether a model underfits the data and what can you do to improve the model’s performance if this is the case?

#### How can you tell whether a model overfits the data and what can you do to improve the model’s performance if this is the case?

#### Why can the performance on the training set get worse as the size of the training set increases?

#### Why should you not use a univariate feature selection approach? What are better alternatives?

### Model abuses spurious correlations

#### Why can a model still be wrong, even though it generates correct predictions for data points from the testset?

#### What are “Adversarial Attacks”?

### Model discriminates

#### Why can it happen that a model discriminates and in what ways could this negatively affect users?

#### How can you check whether a model discriminates?

### Explainability & Interpretable ML

#### What is the difference between local and global explainability?

#### How can you explain an individual prediction of …

* a decision tree?

#### a linear model?

* a neural network?

#### How can you identify the features that are overall the most important for a model?

#### How can you determine (approximately) how an individual feature influences the model prediction overall?

#### What model-agnostic approach can you use to explain an individual prediction of any model?