Cheat sheet by Cole Rottenberg, page 1 of 2

Data Preprocessing

- Normalization: x-min(x) $\overline{\max(\mathbf{x}) - \min(\mathbf{x})}$
- Standardization: $\mathbf{x} = \frac{\mathbf{x} \mu}{\sigma}$
- Handling Missing Values:
 - Mean/Median Imputation
 - Mode Imputation
 - KNN Imputation

Feature Engineering

- Polynomial **Features:** $x_1, x_2, x_1^2, x_1 x_2, x_2^2$
- Interaction Features: $x_1 \cdot x_2$
- Log Transform: log(x)
- Binning: Discretize continuous variables

Model Selection

• Linear Regression: $y = \beta_0 + Model Evaluation$ $\beta_1 x + \epsilon$

- Logistic Regression: $\log\left(\frac{p}{1-p}\right) = \beta_0 + \beta_1 x$
- Decision Trees: Recursive binary splitting
- Random Forest: Ensemble of decision trees
- SVM: Maximize margin between classes

• Confusion Matrix:

- TP, FP, TN, FN
- Accuracy: $\frac{TP+TN}{TP+TN+FP+FN}$
- Precision: $\frac{TP}{TP+FP}$
- Recall: $\frac{TP}{TP+FN}$
- F1 Score: 2 · Precision-Recall Precision+Recall
- ROC Curve: Plot of TPR vs. **FPR**

Hyperparameter Tuning

- Grid Search: Exhaustive search over parameter grid
- Random Search: Randomly sample parameters
- Bayesian **Optimization:** Model-based optimization
- Cross-Validation: k-Fold, Leave-One-Out