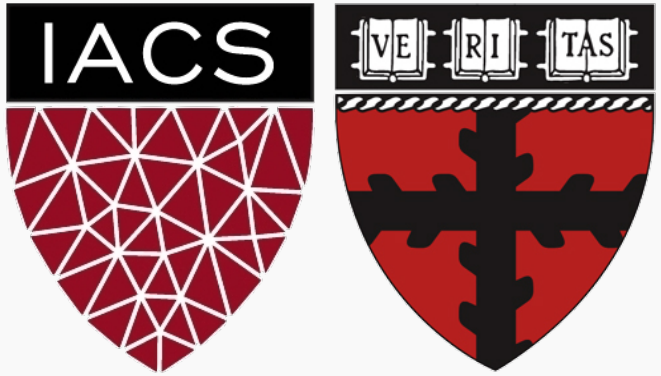
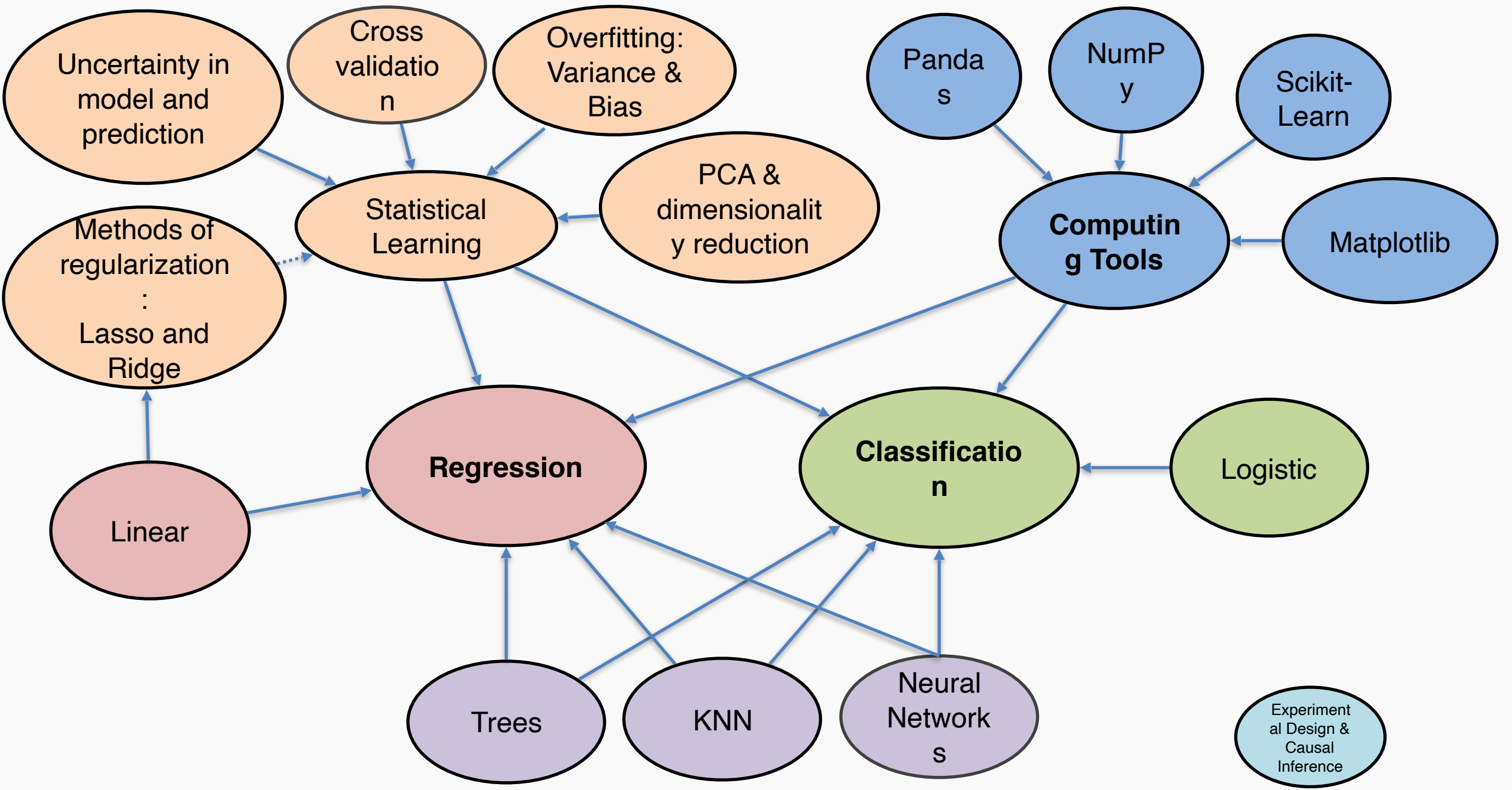
Lecture 24: Review

CS109A Introduction to Data Science

Pavlos Protopapas, Kevin Rader and Chris Tanner




Uncertainty in model and prediction
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Overfitting: Variance & Bias
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NumP y
Scikit-Learn
Statistical Learning
PCA & dimensionality reduction
Computing Tools
Matplotlib
Methods of regularization : Lasso and Ridge
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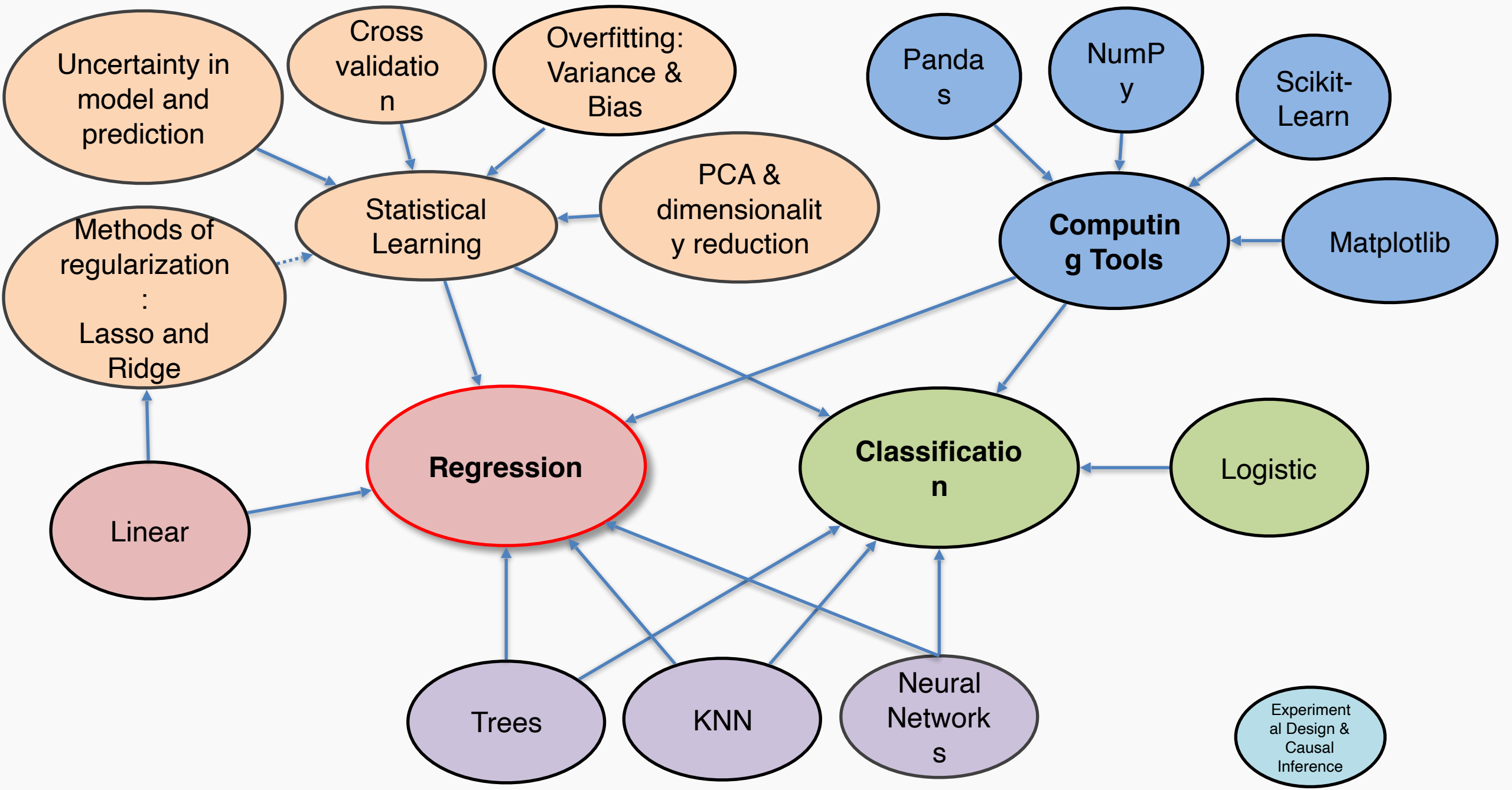
Experimental Design & Causal Inference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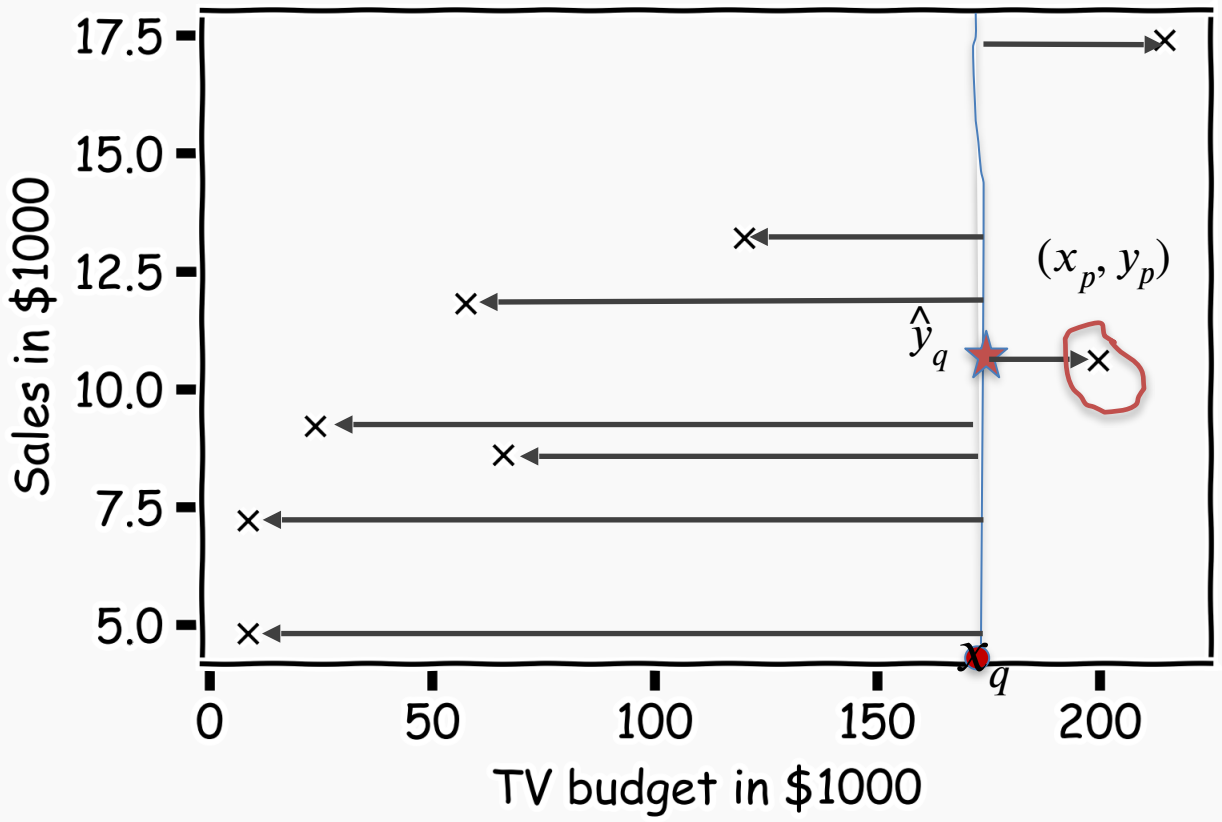
Simple Prediction Model



What is $\hat{y}_q$ at some x_q ?

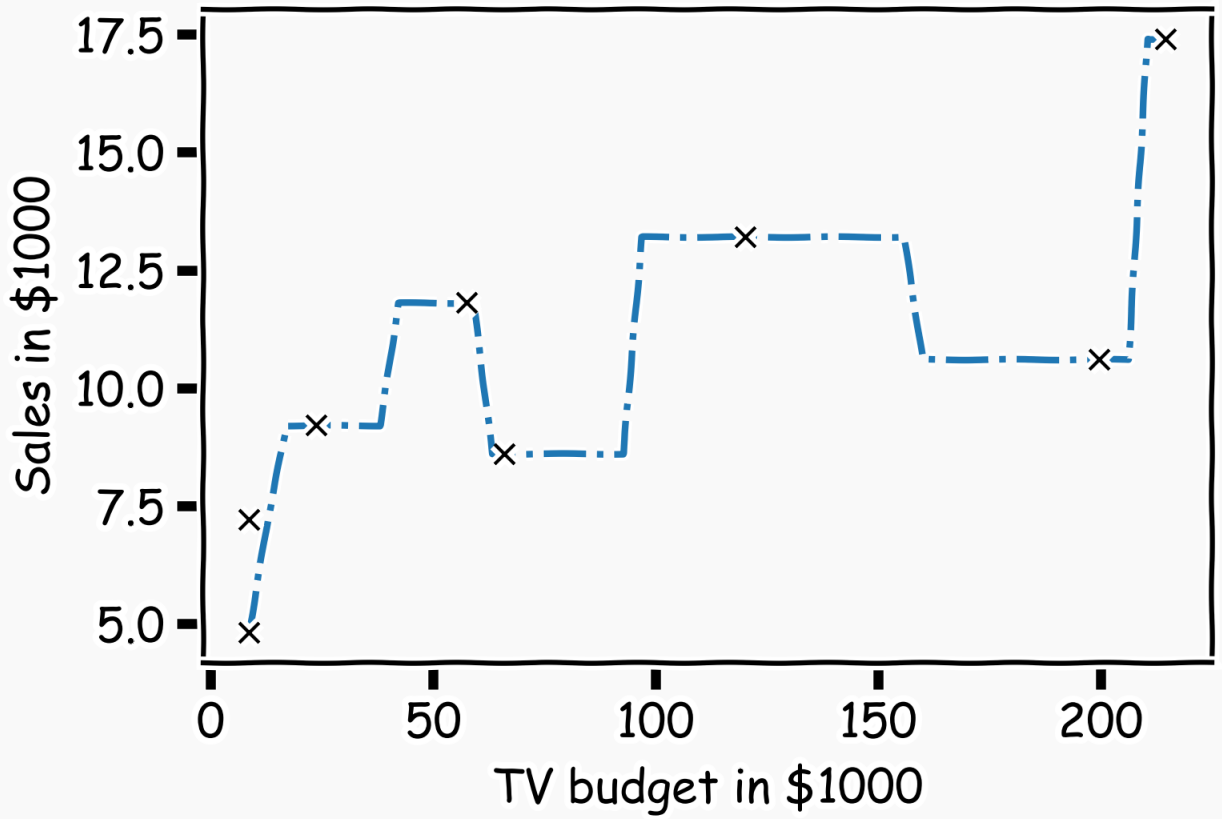
Find distances to all other points $D(x_q, x_i)$

Find the nearest neighbor, (x_p, y_p)

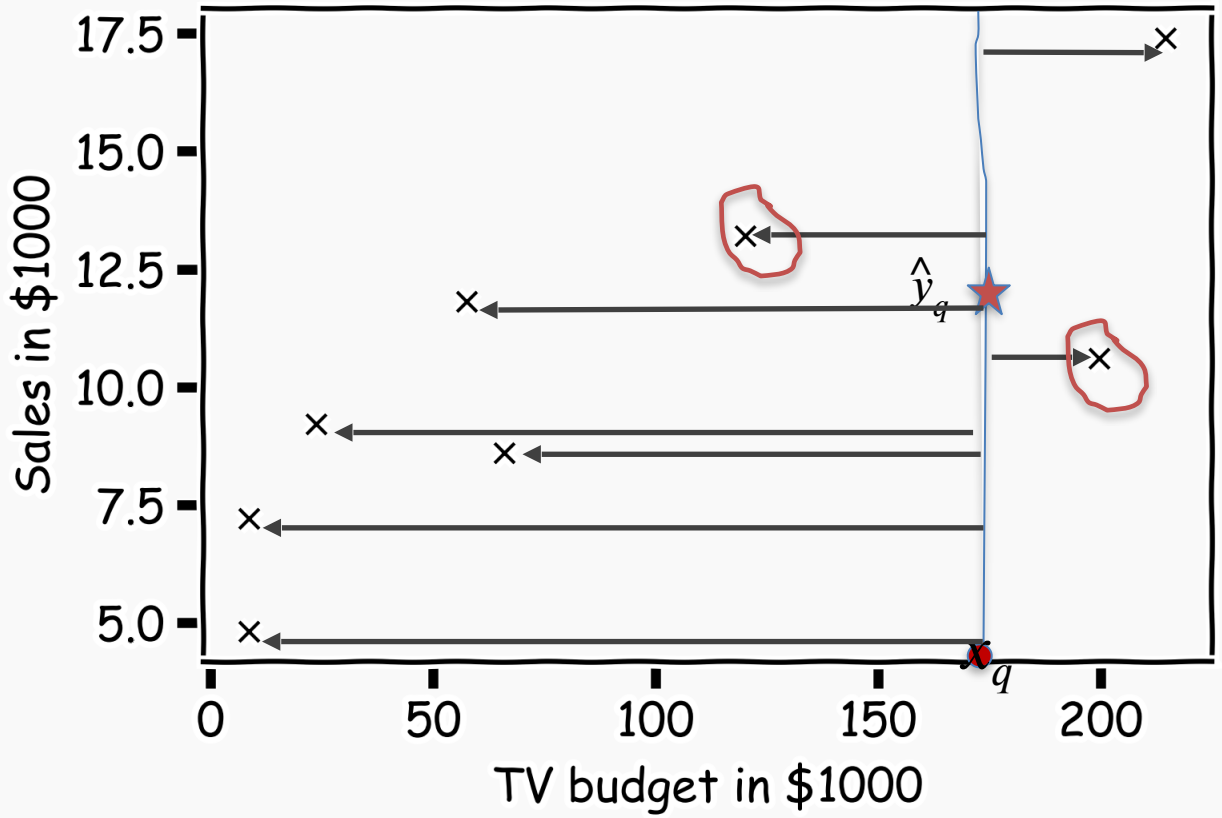
Predict $\hat{y}_q = y_p$

Simple Prediction Model

Do the same for "all" $x's$



Extend the Prediction Model



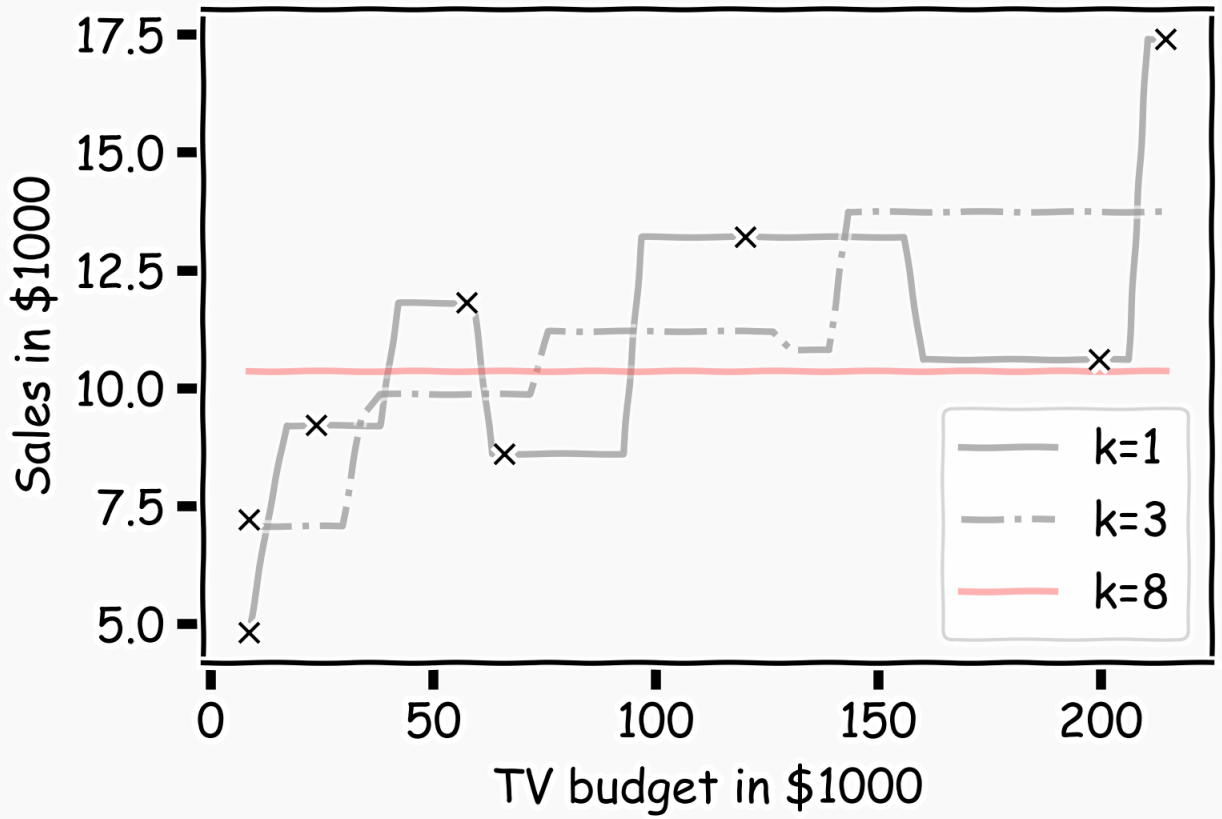
What is $\hat{y}_q$ at some x_q ?

Find distances to all other points $D(x_q, x_i)$

Find the k-nearest neighbors, $x_{q_1}, \ldots, x_{q_k}$

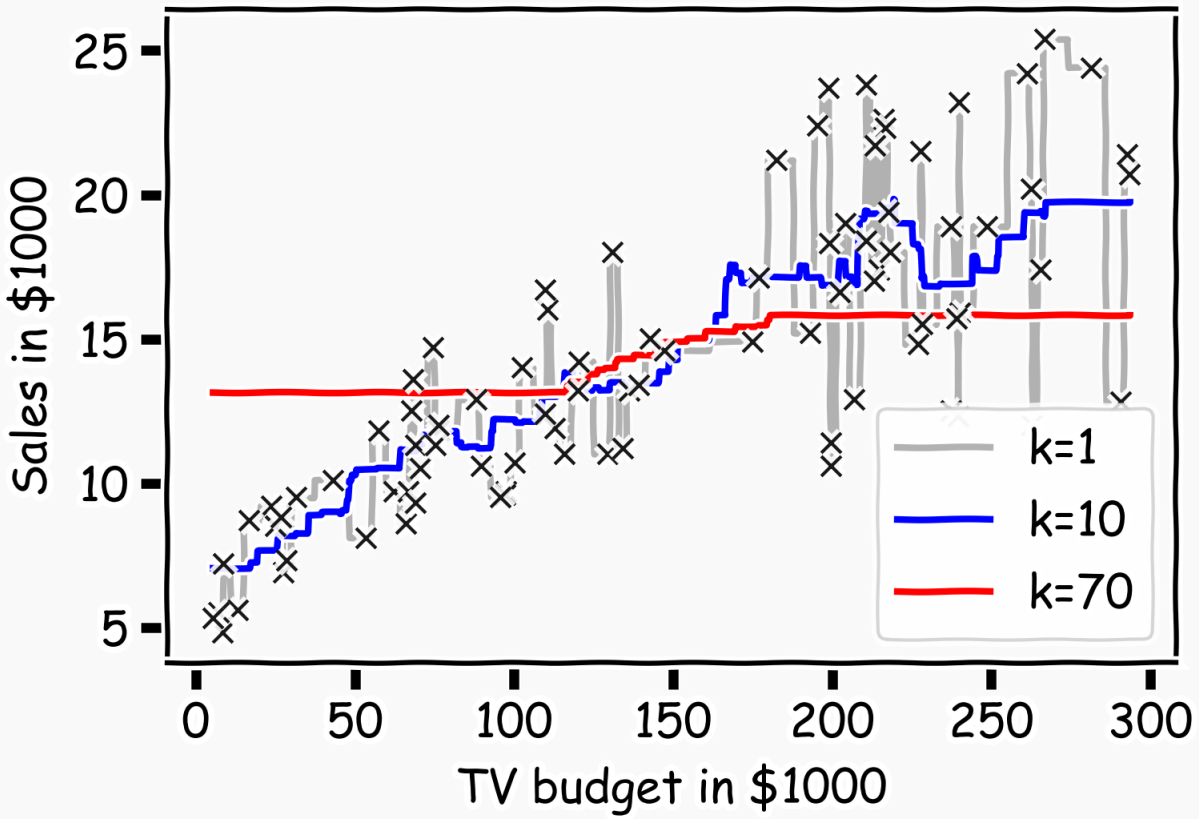
Predict $\hat{y}_q = \frac{1}{k} \sum_i^k y_{q_i}$

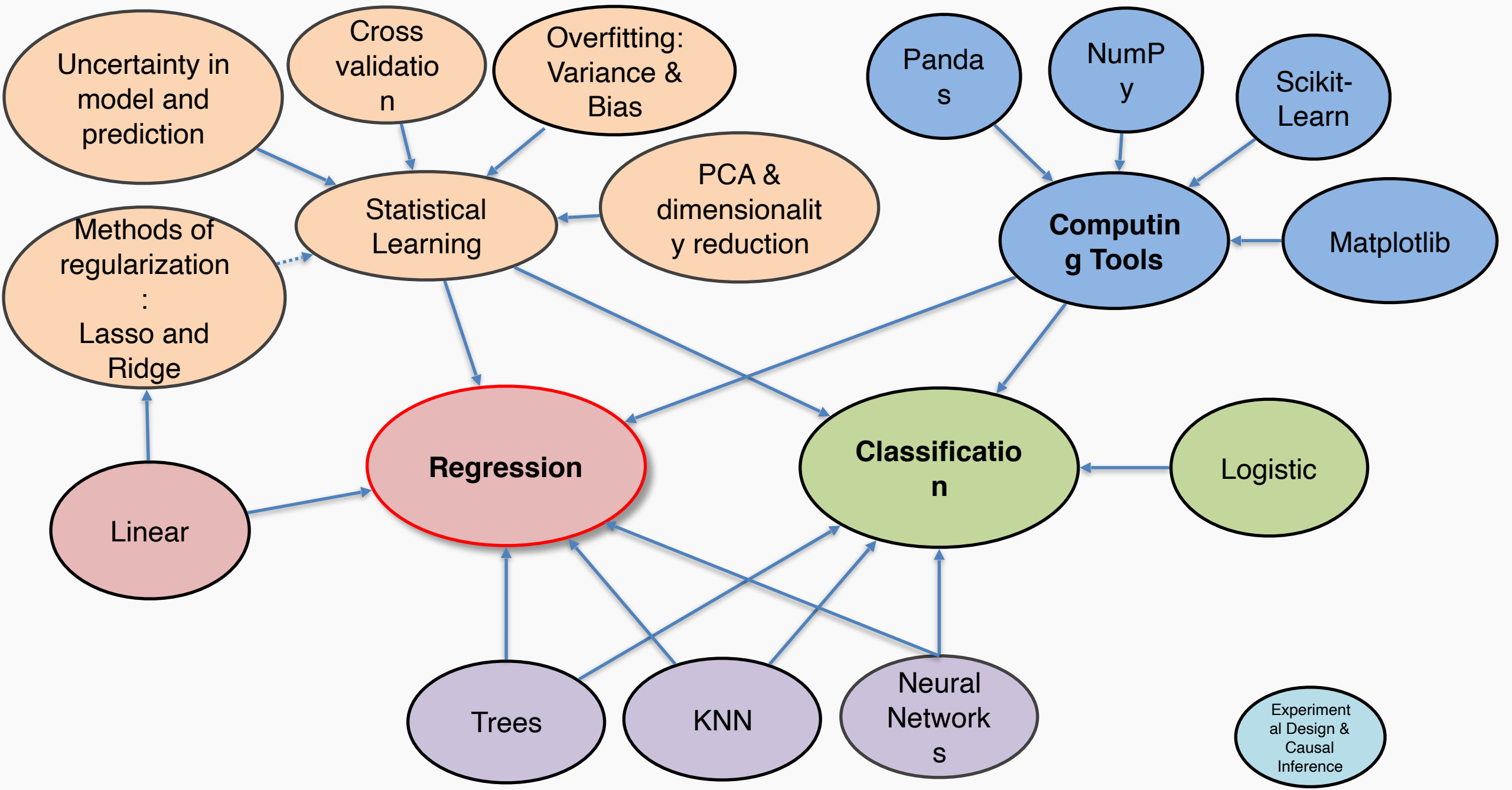
Simple Prediction Models



Simple Prediction Models

We can try different k-models on more data

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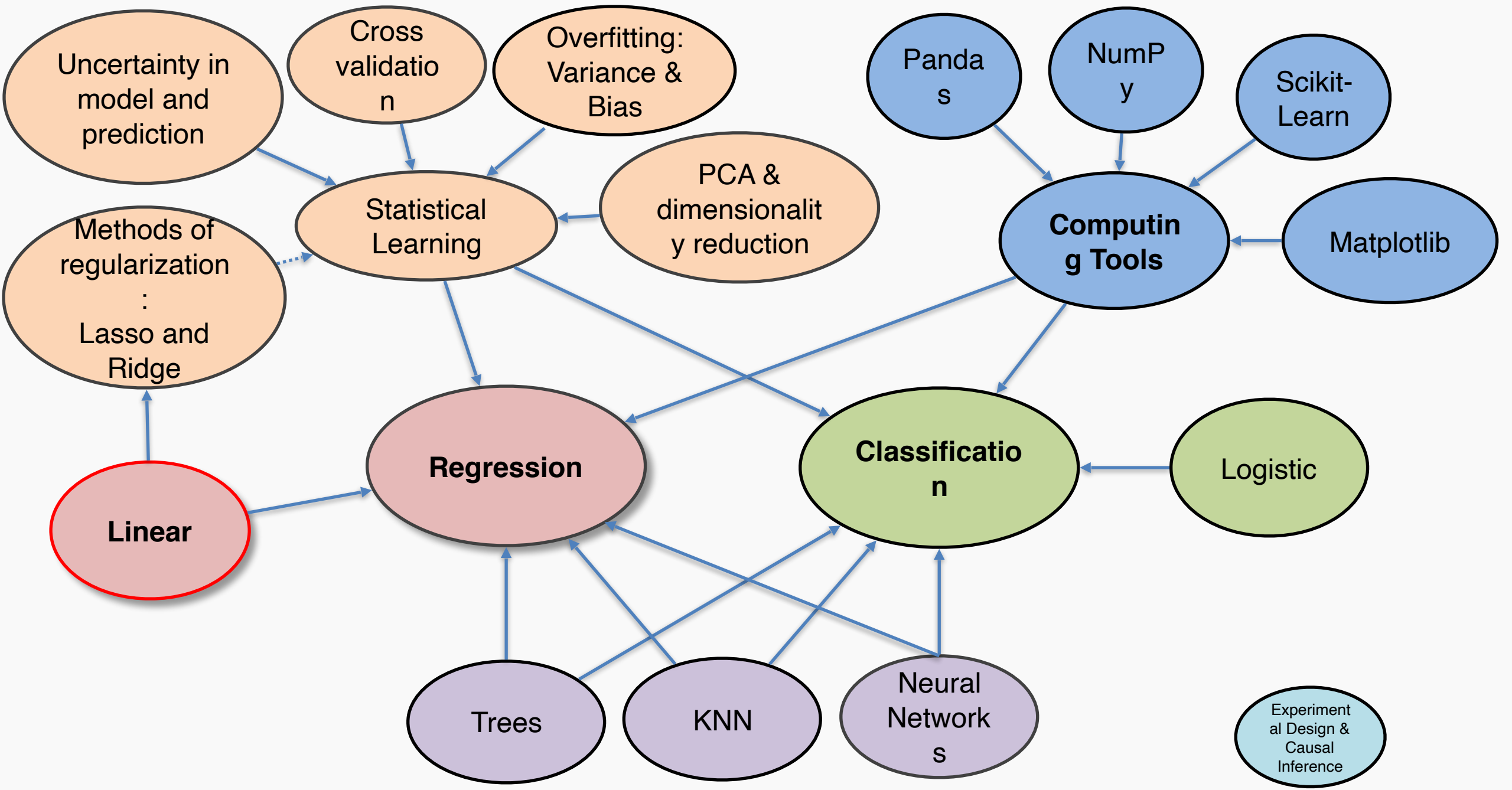
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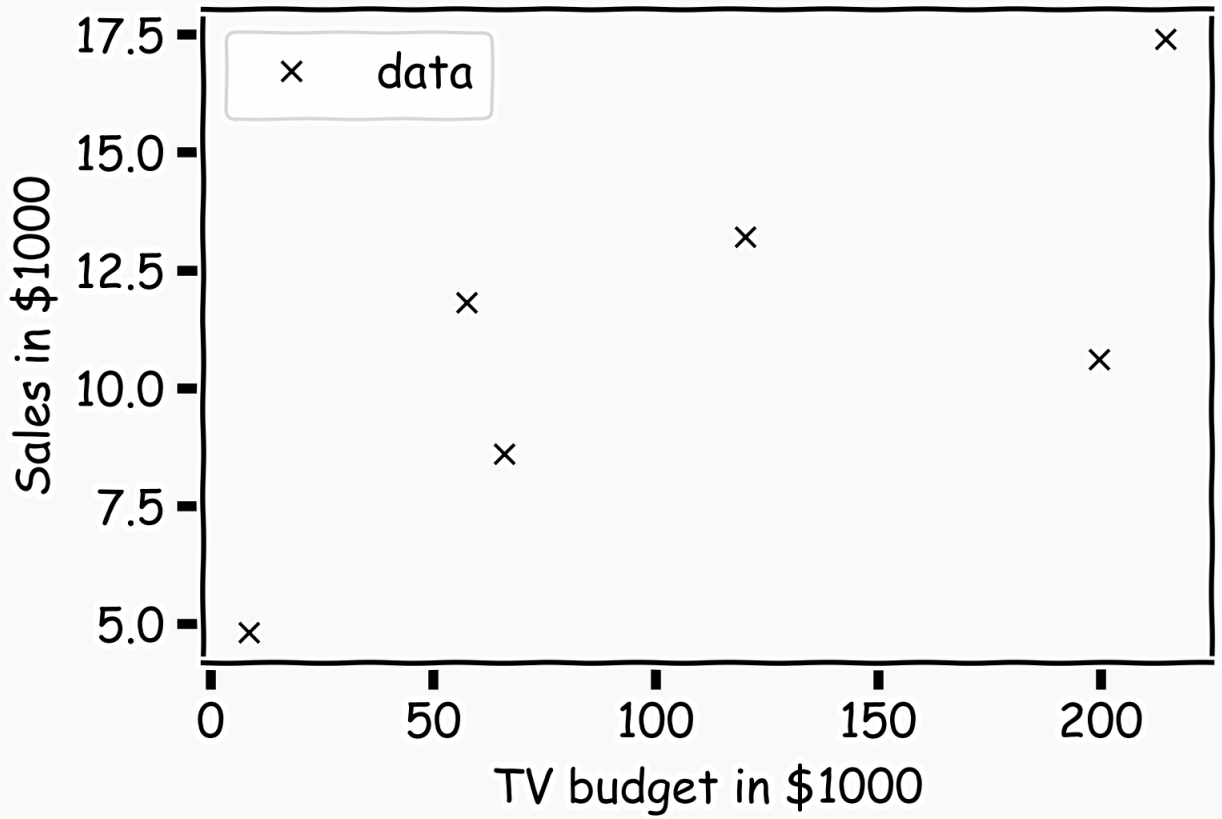
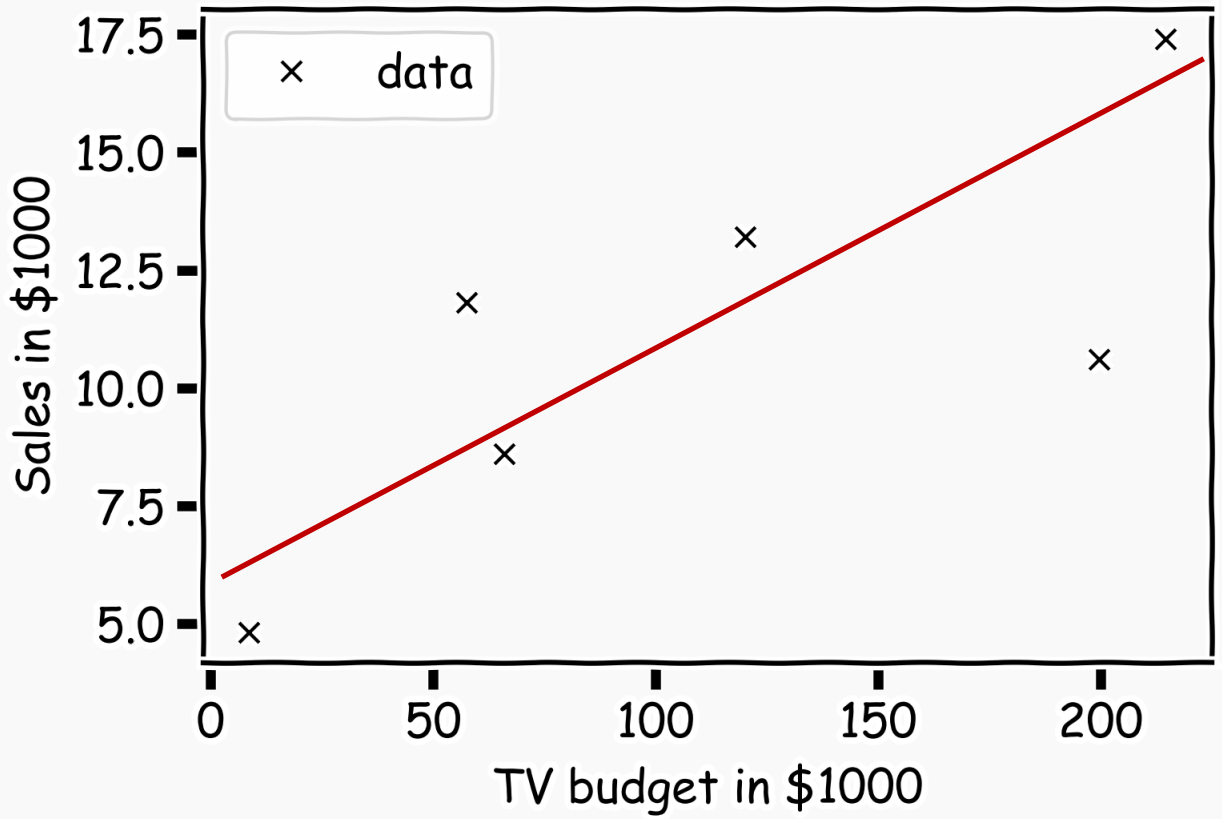
Estimate of the regression coefficients

For a given data set



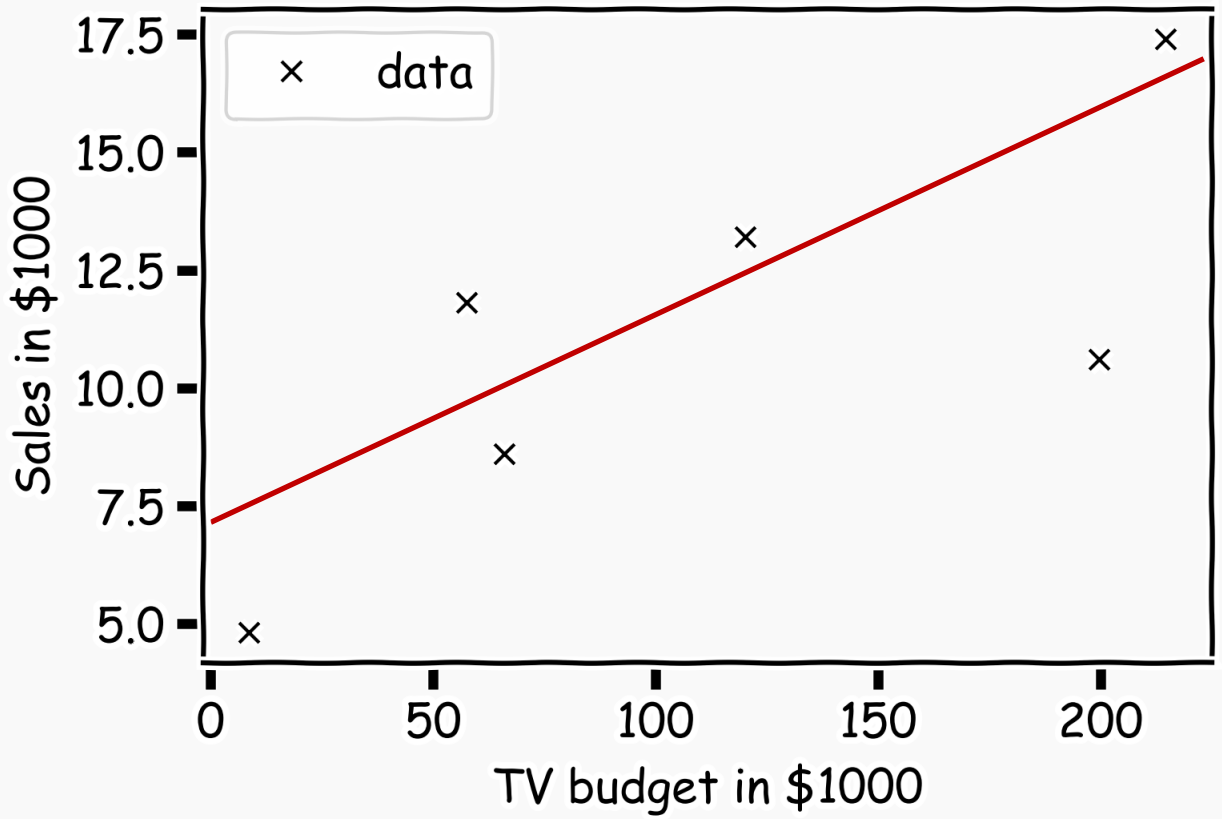
Estimate of the regression coefficients (cont)

Is this line good?



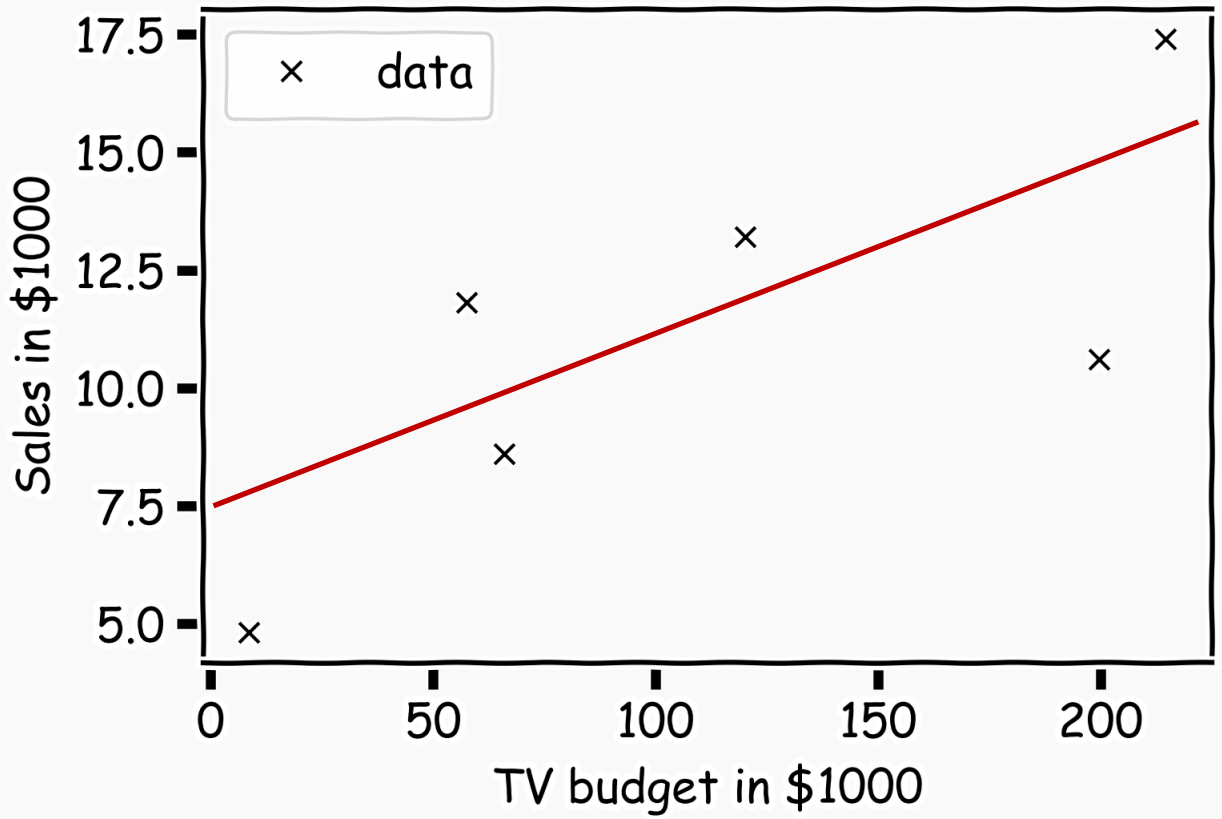
Estimate of the regression coefficients (cont)

Maybe this one?



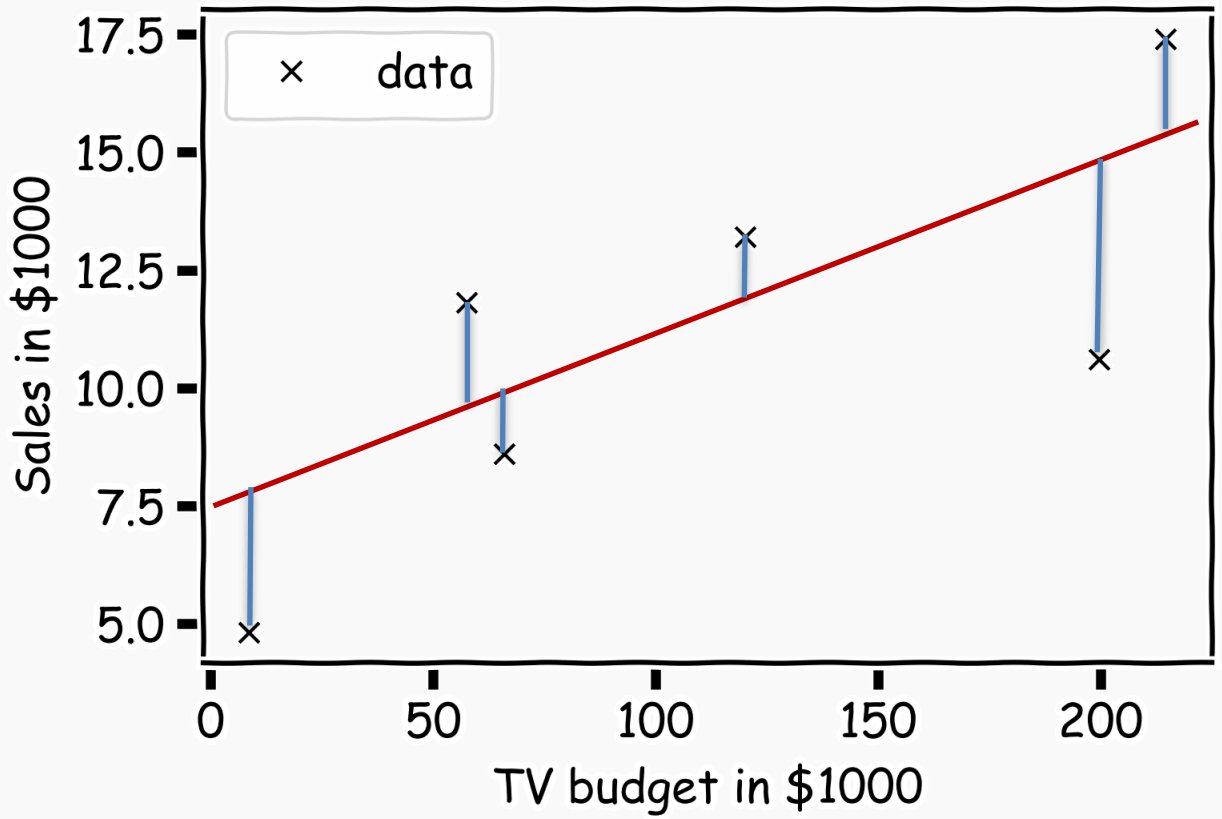
Estimate of the regression coefficients (cont)

Or this one?



Estimate of the regression coefficients (cont)

Question: Which line is the best?
First calculate the residuals



Estimate of the regression coefficients (cont)

Again we use MSE as our **loss function**,

$$L(\beta_0, \beta_1) = \frac{1}{n}\sum_{i=1}^{n}(y_i - \widehat{y}_i)^2 = \frac{1}{n}\sum_{i=1}^{n}[y_i - (\beta_1 X + \beta_0)]^2 .$$

We choose $\hat{\beta}_1$ and $\hat{\beta}_0$ in order to minimize the predictive errors made by our model, i.e. minimize our loss function.

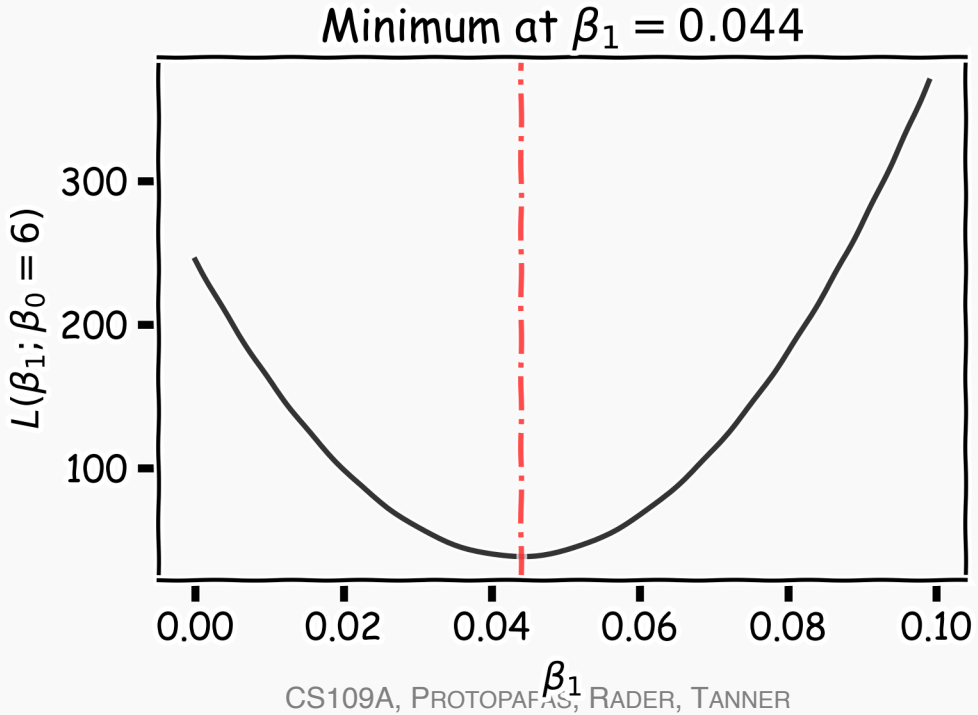
Then the optimal values for $\hat{\beta}_0$ and $\hat{\beta}_1$ should be:

$$\widehat{\beta}_0, \widehat{\beta}_1 = \underset{\beta_0, \beta_1}{\operatorname{argmin}} L(\beta_0, \beta_1).$$

Estimate of the regression coefficients: brute force

A way to estimate $\text{argmin}_{\beta_0,\beta_1} L$ is to calculate the loss function for every possible β_0 and β_1. Then select the β_0 and β_1 where the loss function is minimum.

E.g. the loss function for different β_1 when β_0 is fixed to be 6:



Estimate of the regression coefficients: exact method

Take the partial derivatives of L with respect to β_0 and β_1, set to zero, and find the solution to that equation. This procedure will give us explicit formulae for $\hat{\beta}_0$ and $\hat{\beta}_1$:

$$\hat{\beta}_1 = \frac{\sum_i (x_i - \overline{x})(y_i - \overline{y})}{\sum_i (x_i - \overline{x})^2}$$

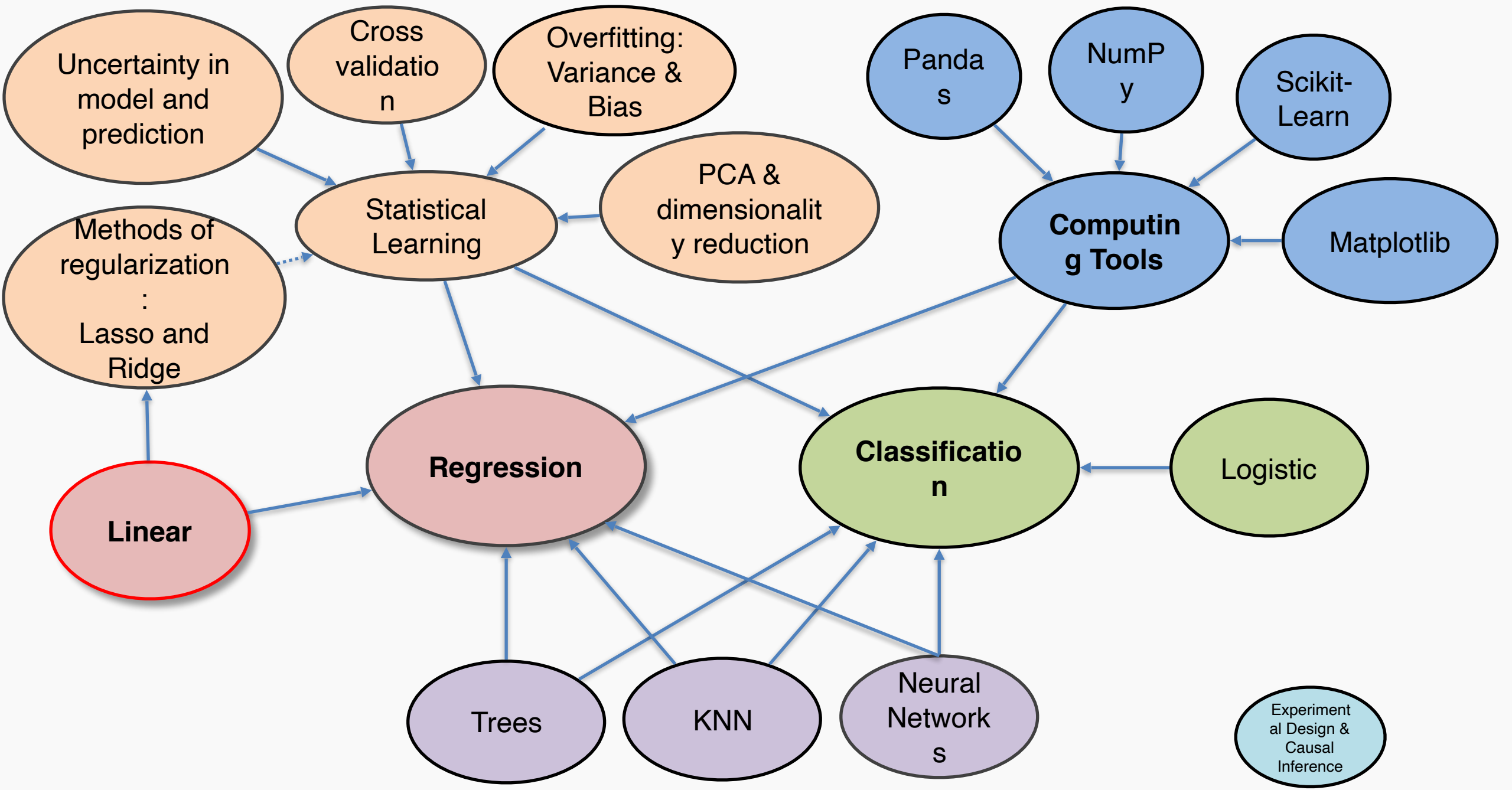
$$\hat{\beta}_0 = \bar{y} - \hat{\beta}_1 \bar{x}$$

where $\bar{y}$ and $\bar{x}$ are sample means.

The line:

$$\widehat{Y} = \widehat{\beta}_1 X + \widehat{\beta}_0$$

is called the **regression line**.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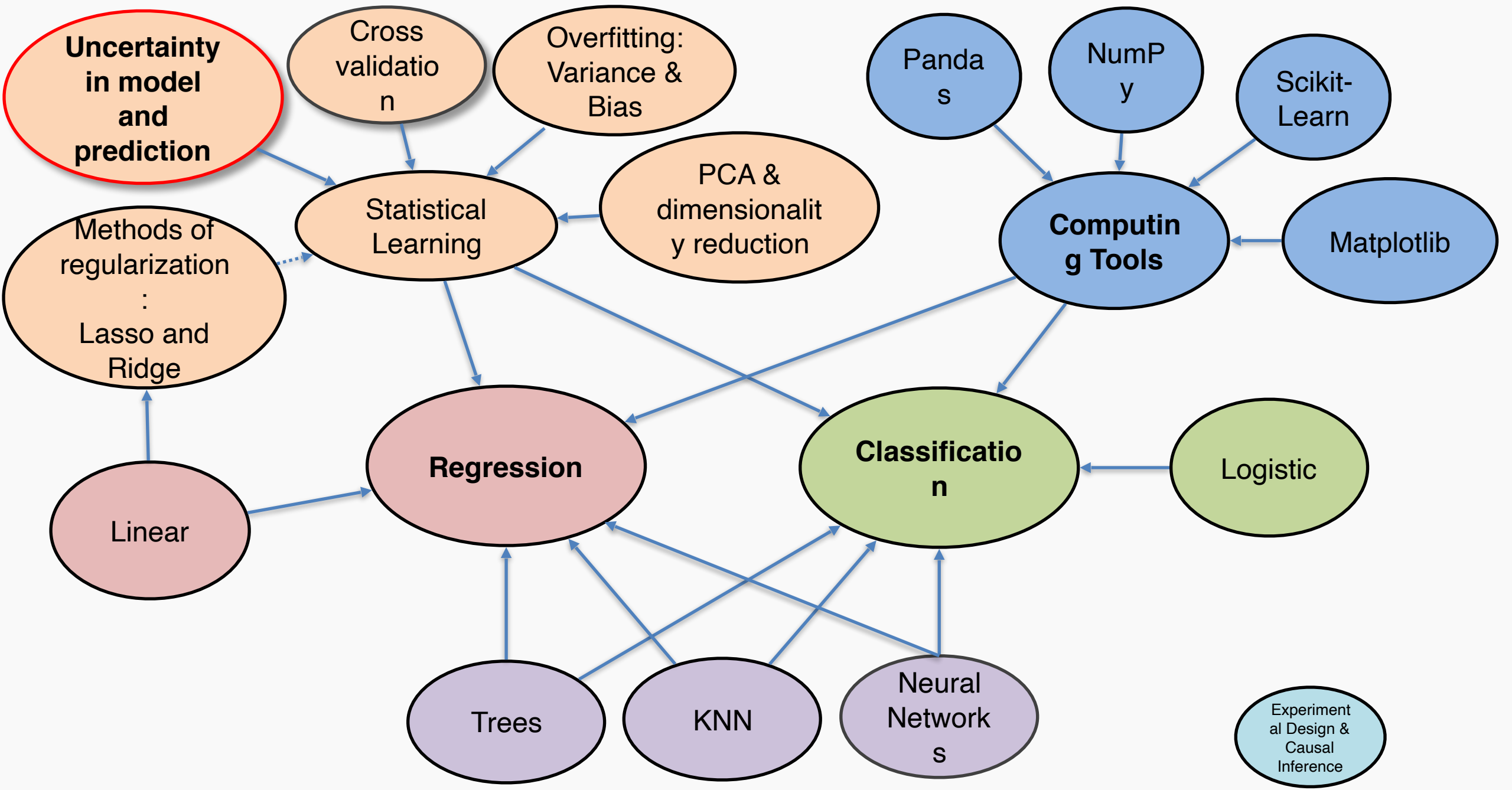
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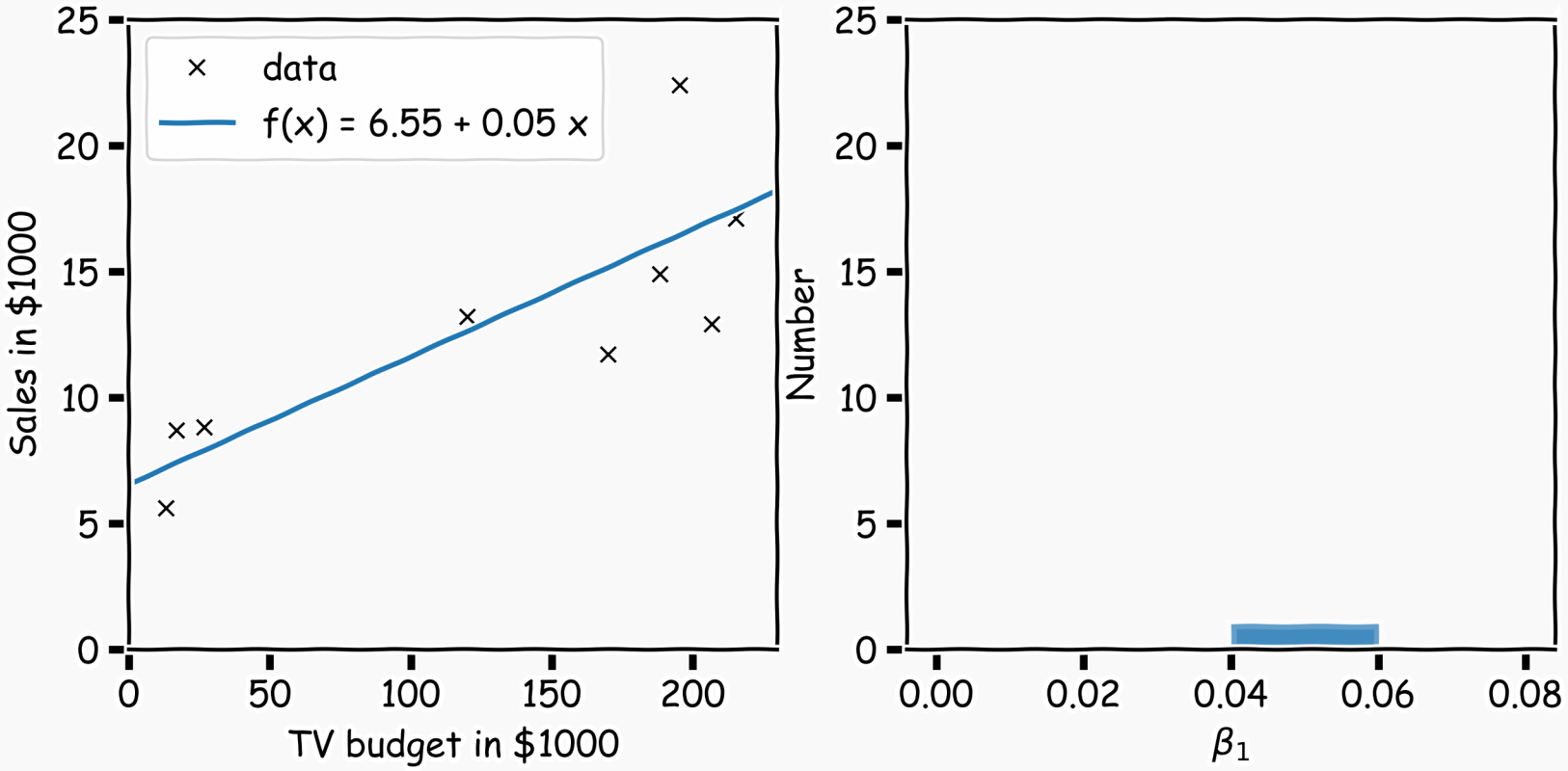
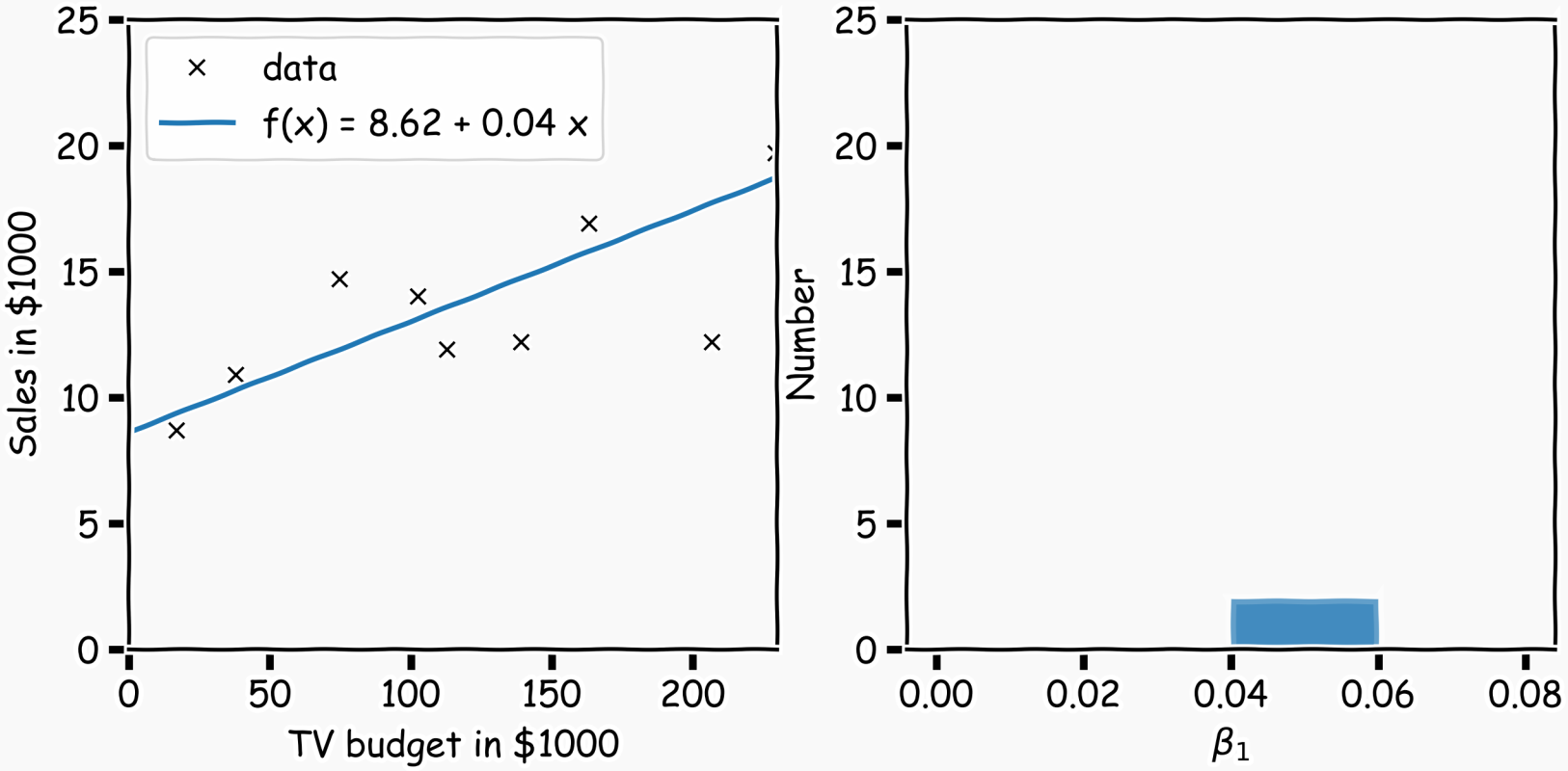
Confidence intervals for the predictors estimates (cont)

In our magical realisms, we can now sample multiple times



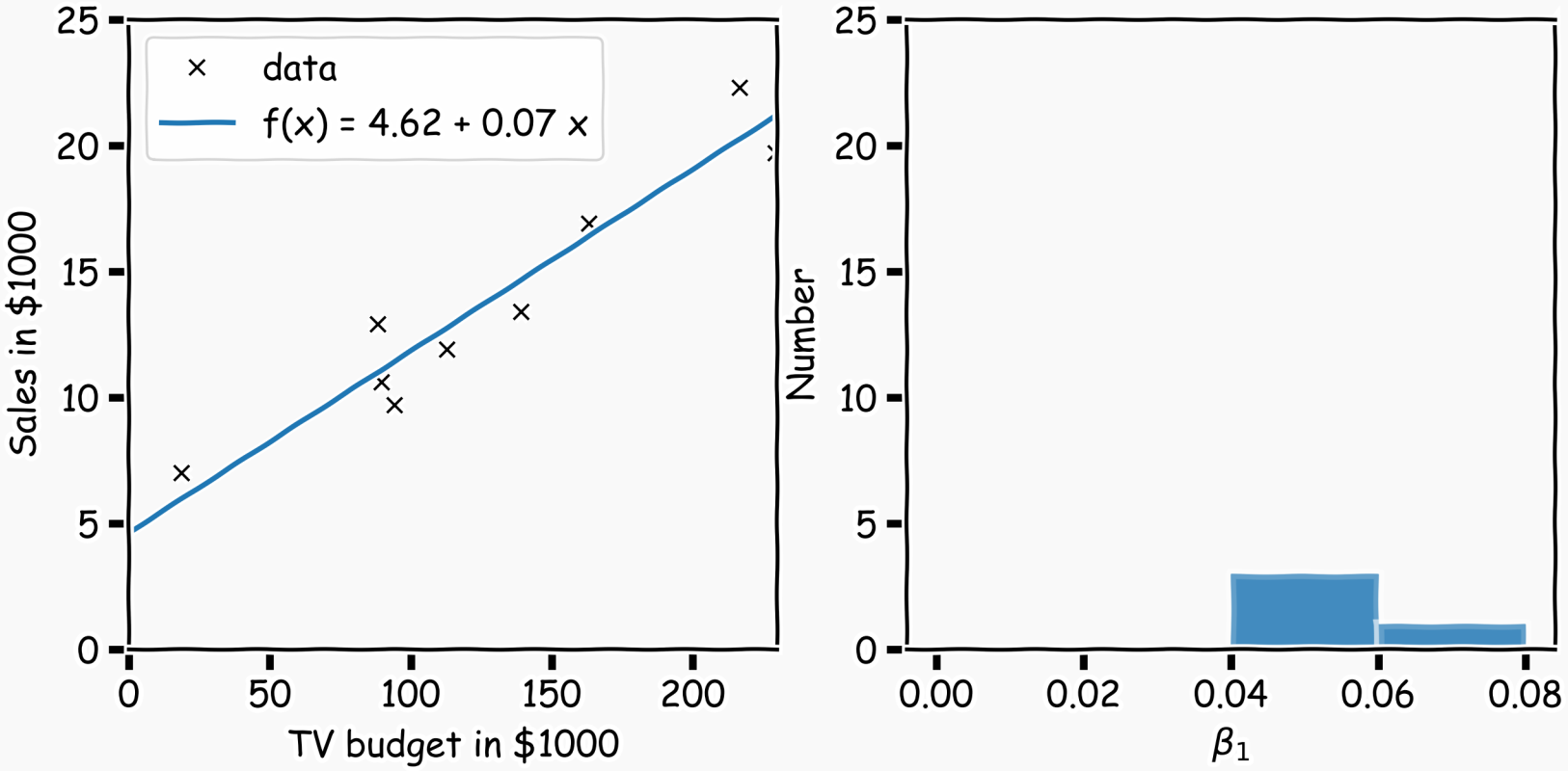
Confidence intervals for the predictors estimates (cont)

Another sample



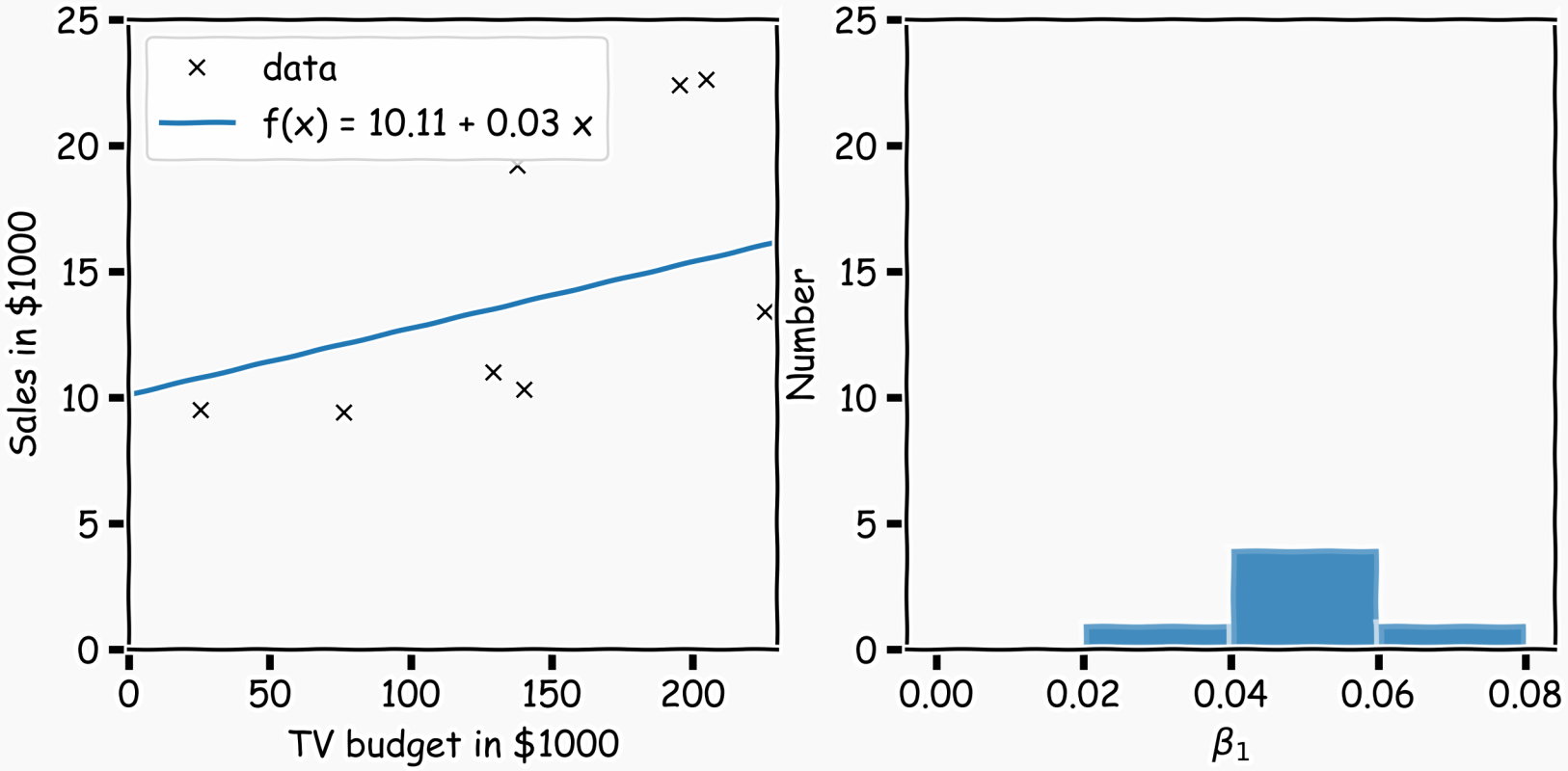
Confidence intervals for the predictors estimates (cont)

Another sample



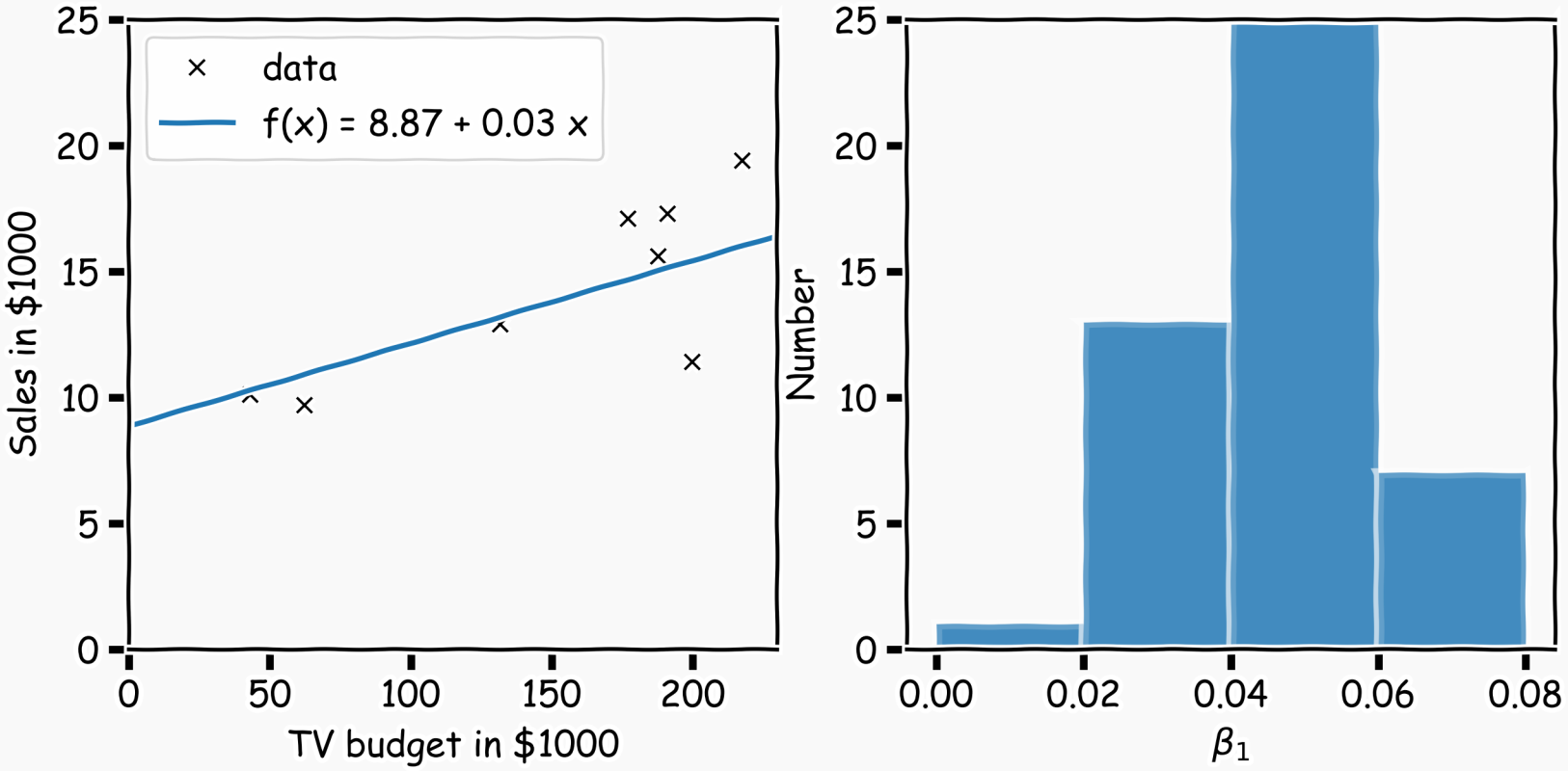
Confidence intervals for the predictors estimates (cont)

And another sample



Confidence intervals for the predictors estimates (cont)

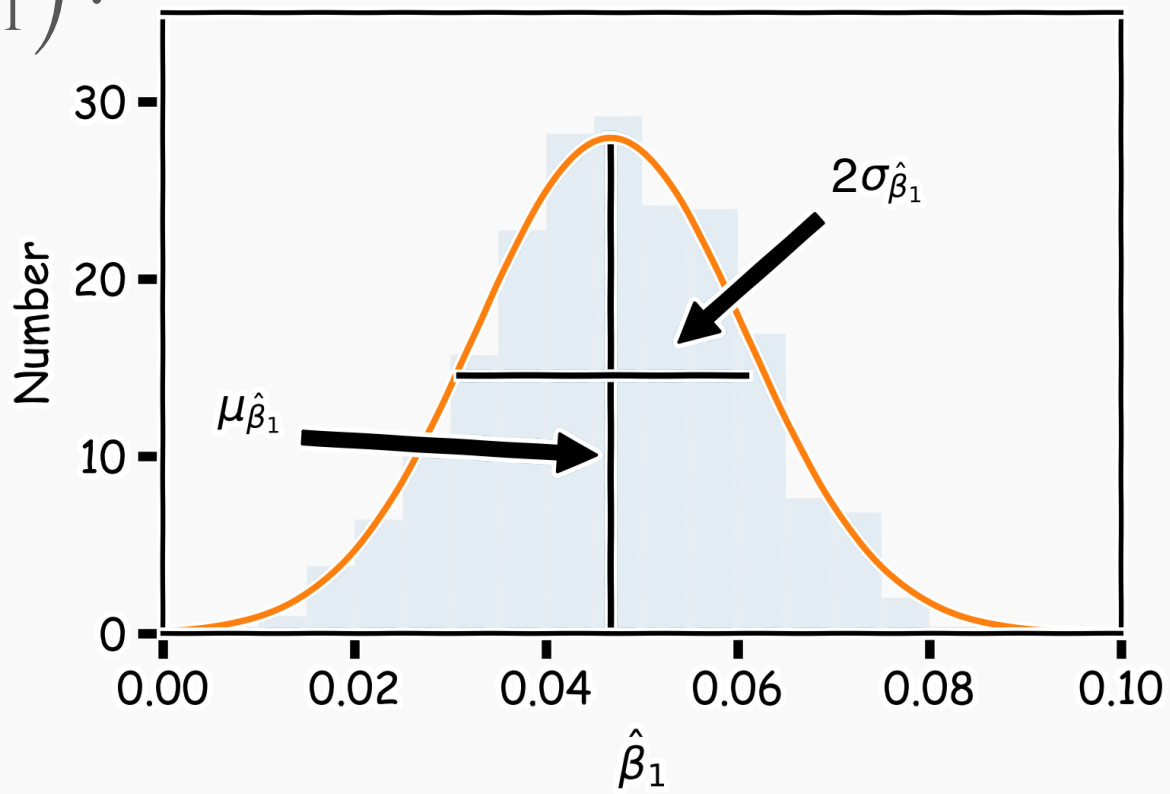
Repeat this for 100 times



Confidence intervals for the predictors estimates (cont)

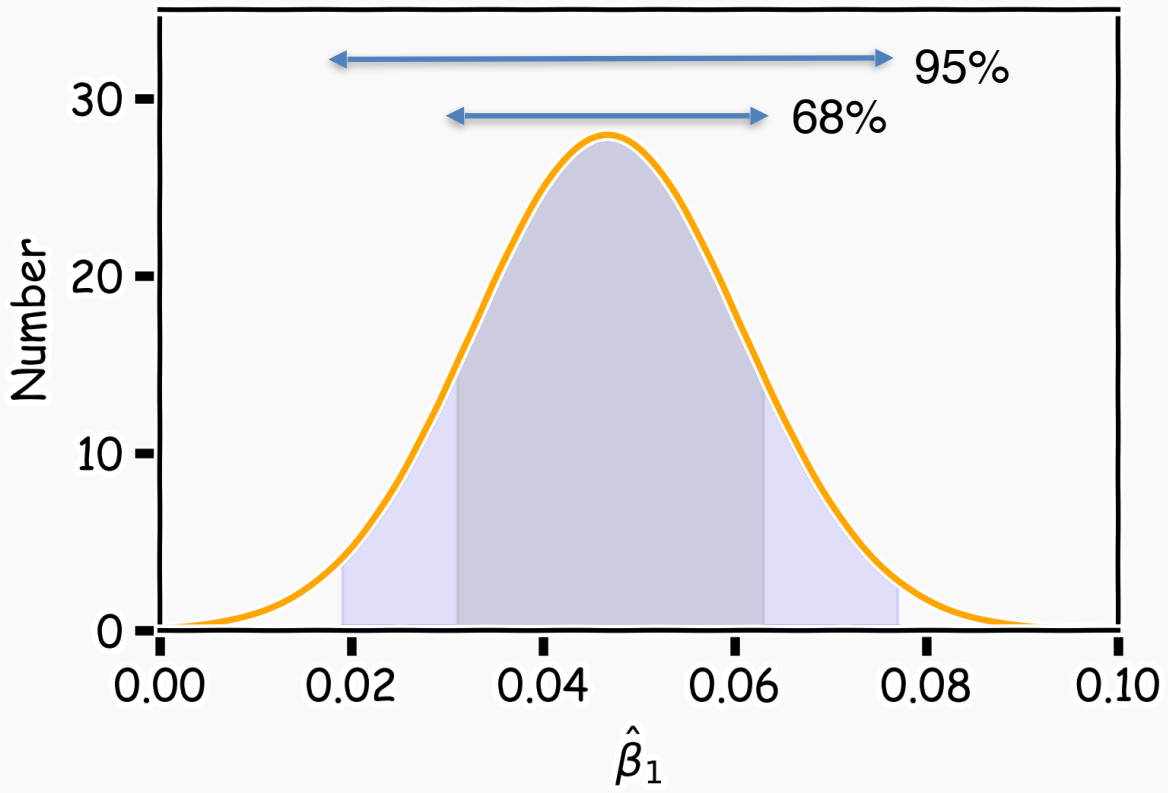
We can now estimate the mean and standard deviation of all the estimates $\hat{\beta}_1$.

The variance of $\hat{\beta}_0$ and $\hat{\beta}_1$ are also called their ***standard errors***, $SE\left(\hat{\beta}_0\right), SE\left(\hat{\beta}_1\right)$.



Confidence intervals for the predictors estimates (cont)

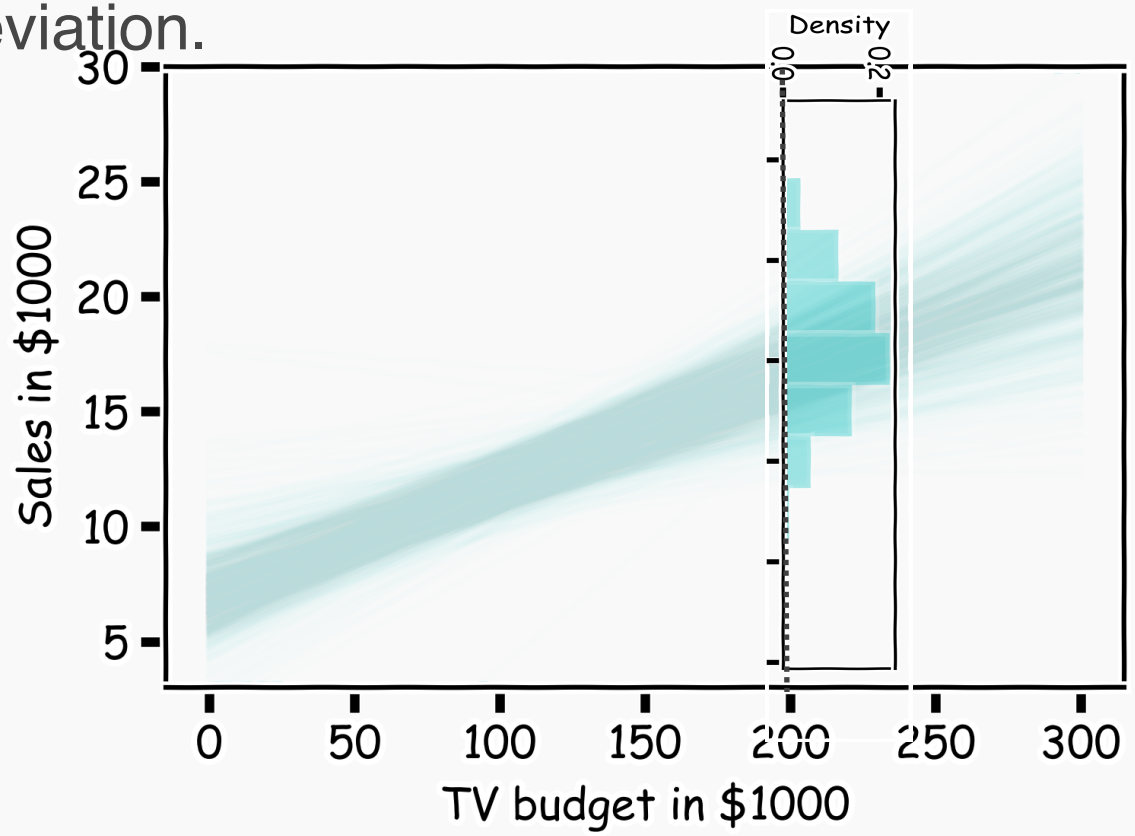
Finally we can calculate the confidence intervals, which are the ranges of values such that the **true** value of β_1 is contained in this interval with *n* percent probability.



How well do we know $\hat{f}$?

Below we show all regression lines for a thousand of such bootstrapped samples.

For a given x, we examine the distribution of $\hat{f}$, and determine the mean and standard deviation.



How well do we know $\hat{f}$?

Below we show all regression lines for a thousand of such sub-samples.

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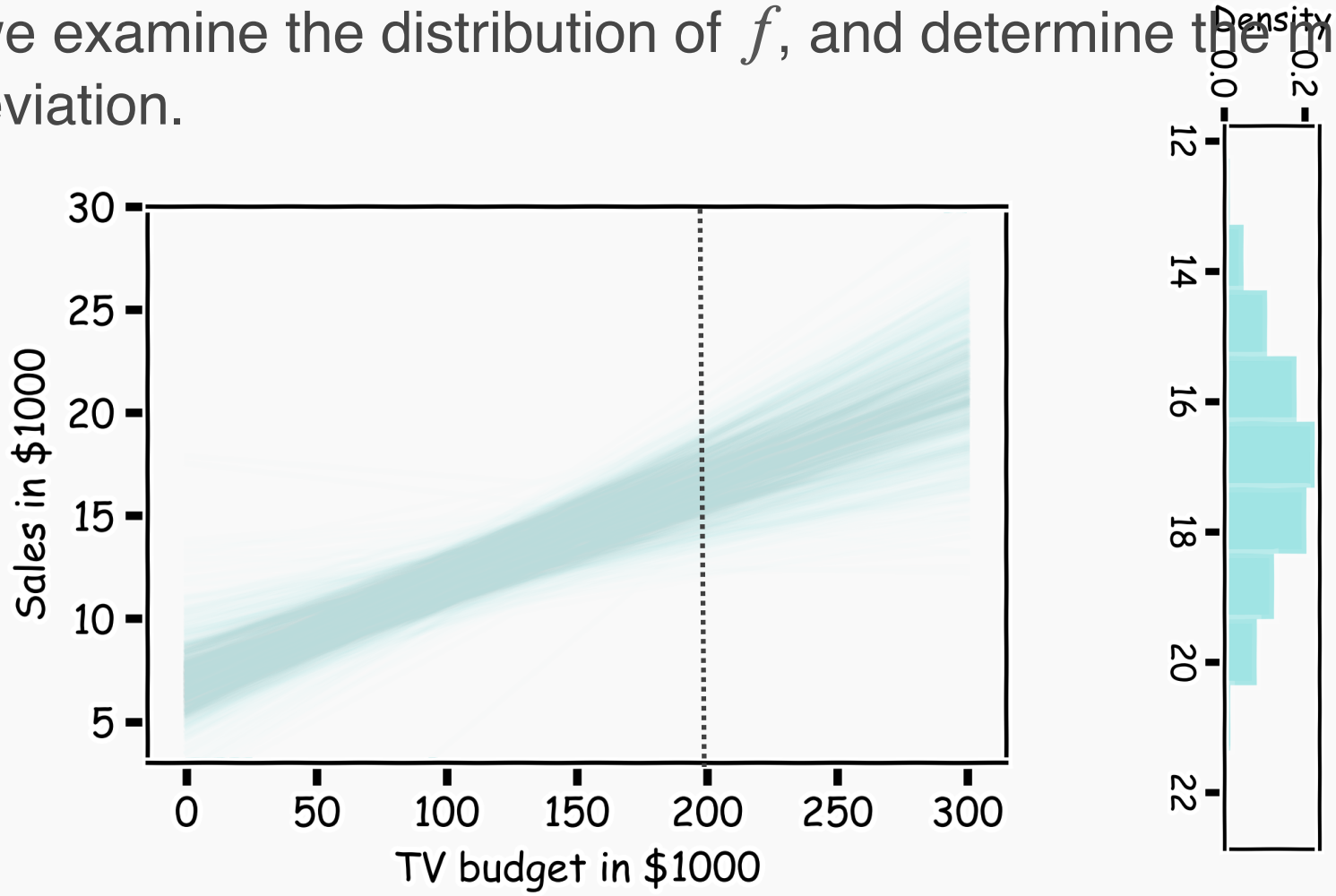

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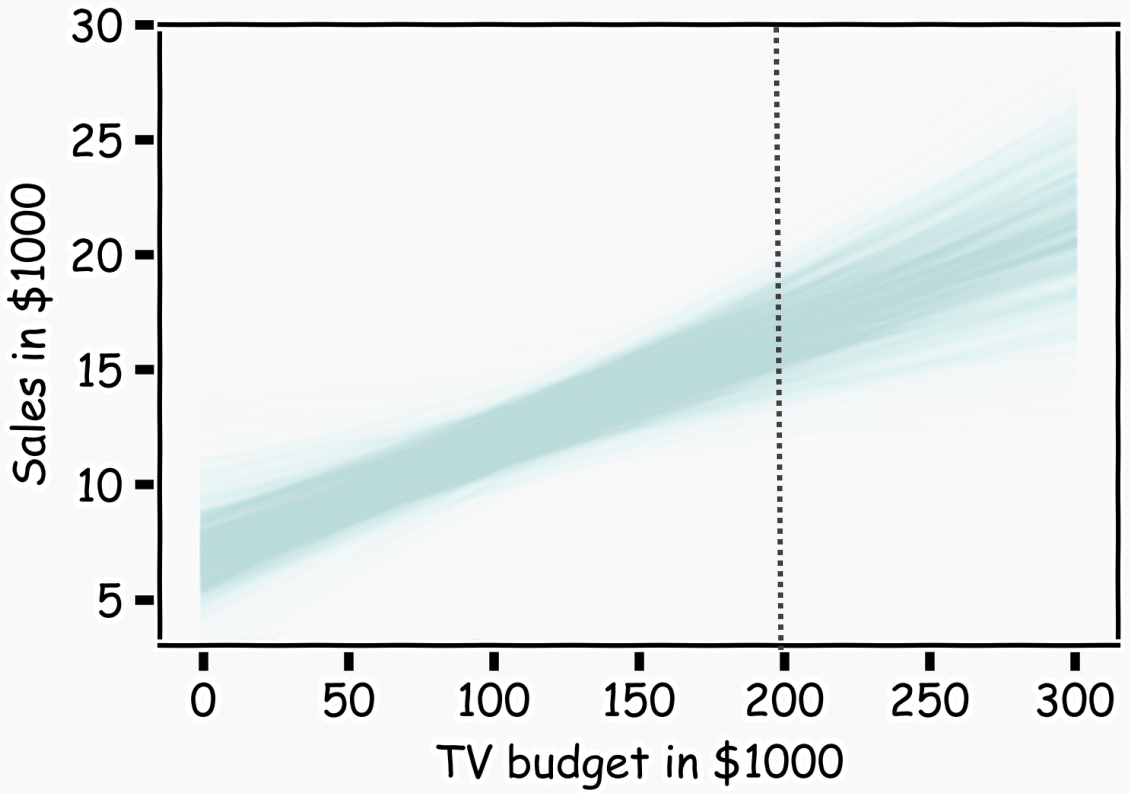
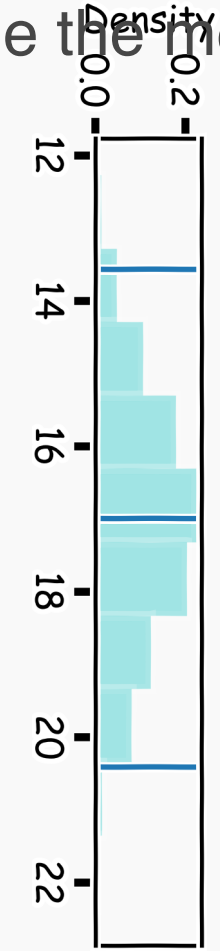
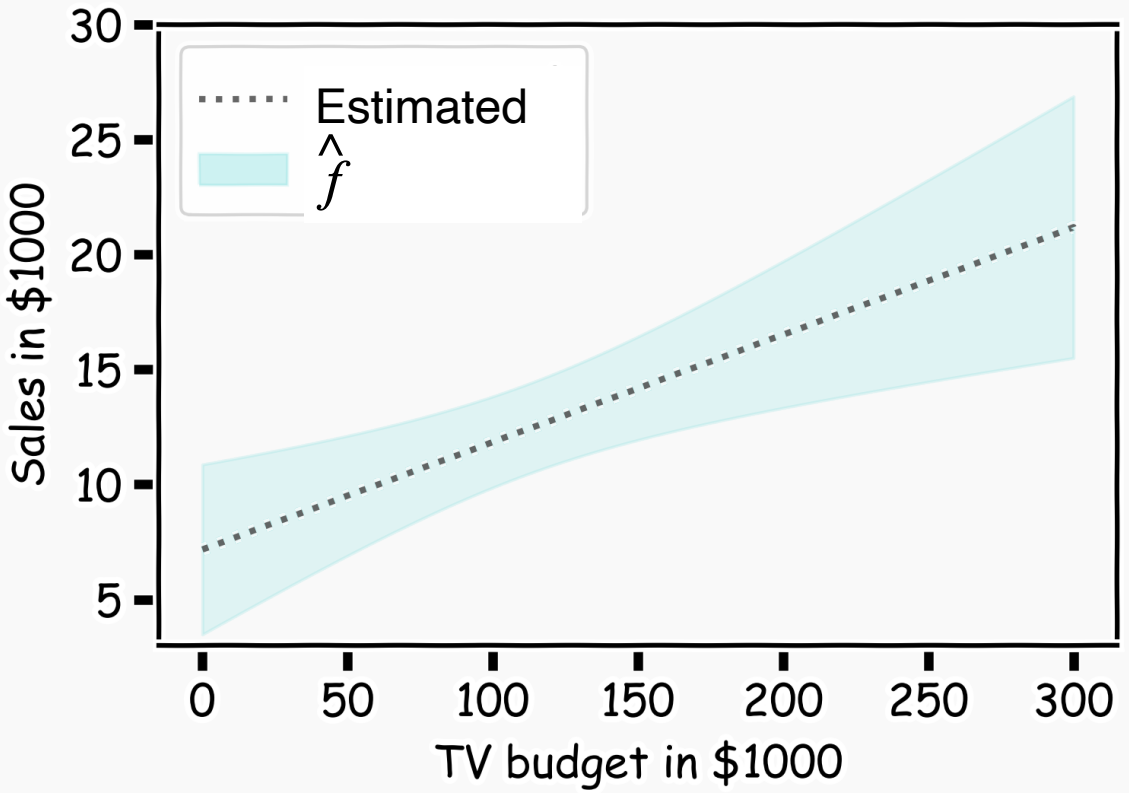


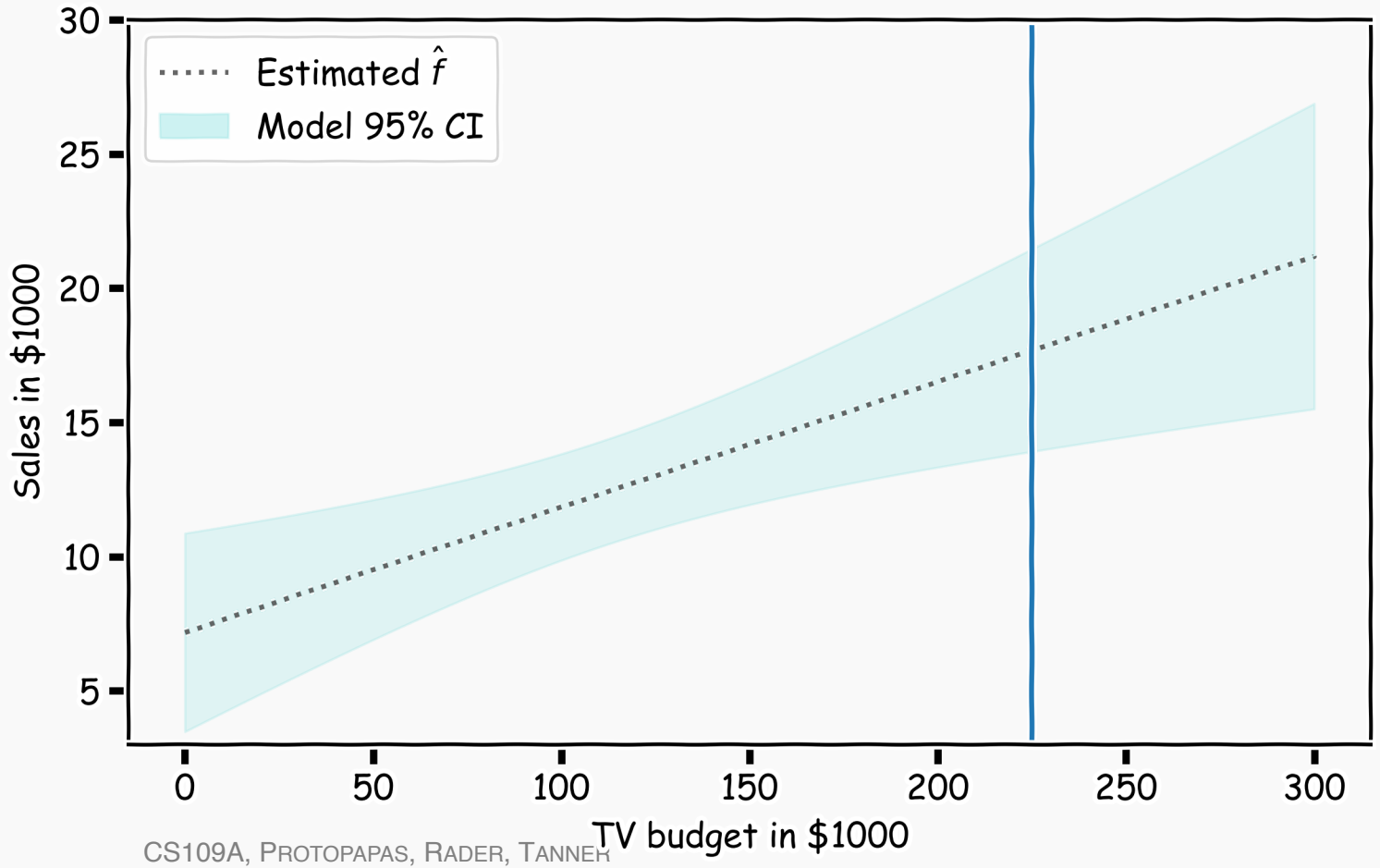


How well do we know $\hat{f}$?

For every x, we calculate the mean of the models, $\hat{f}$ (shown with dotted line) and the 95% CI of those models (shaded area).

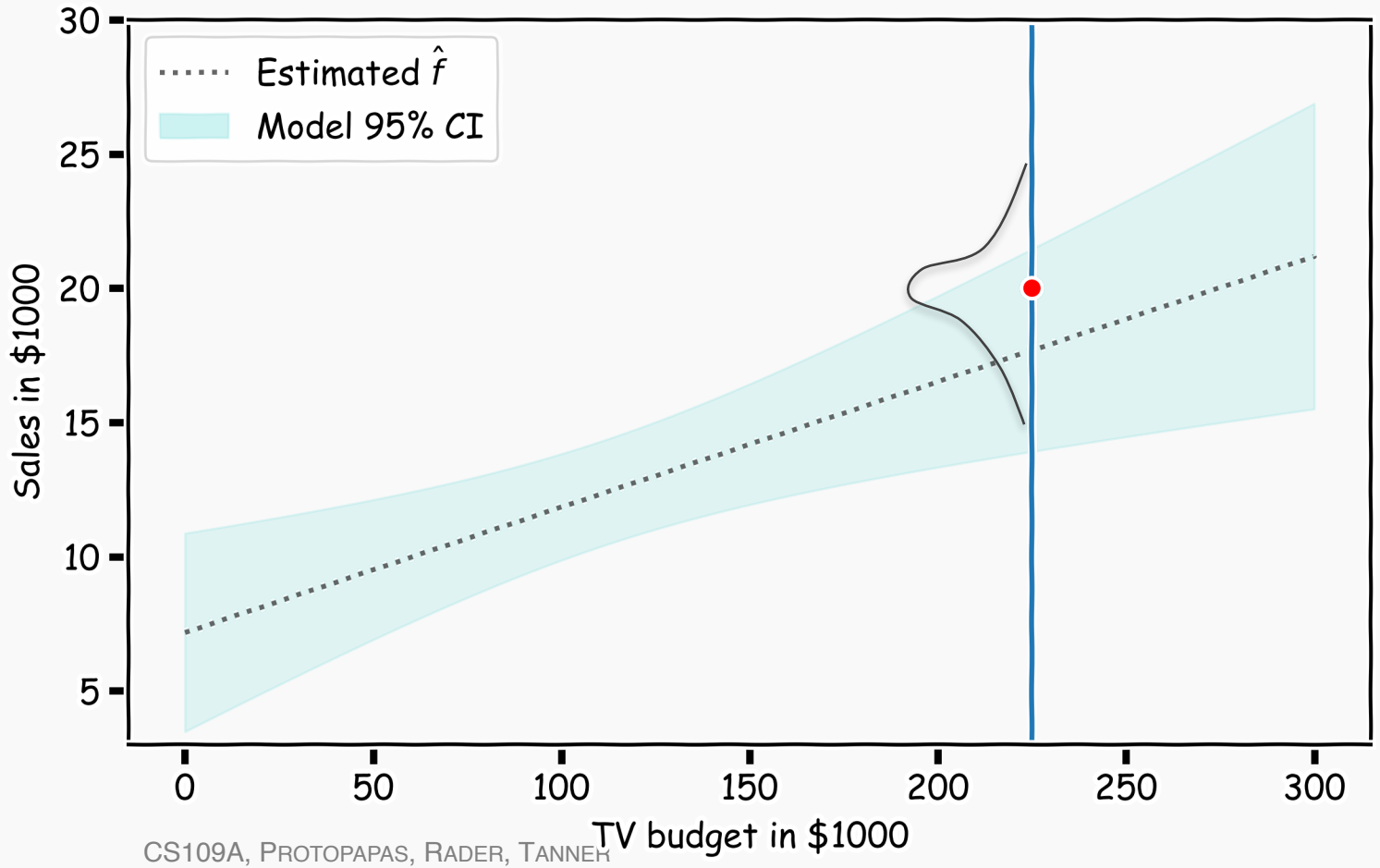


Confidence in predicting $\hat{y}$



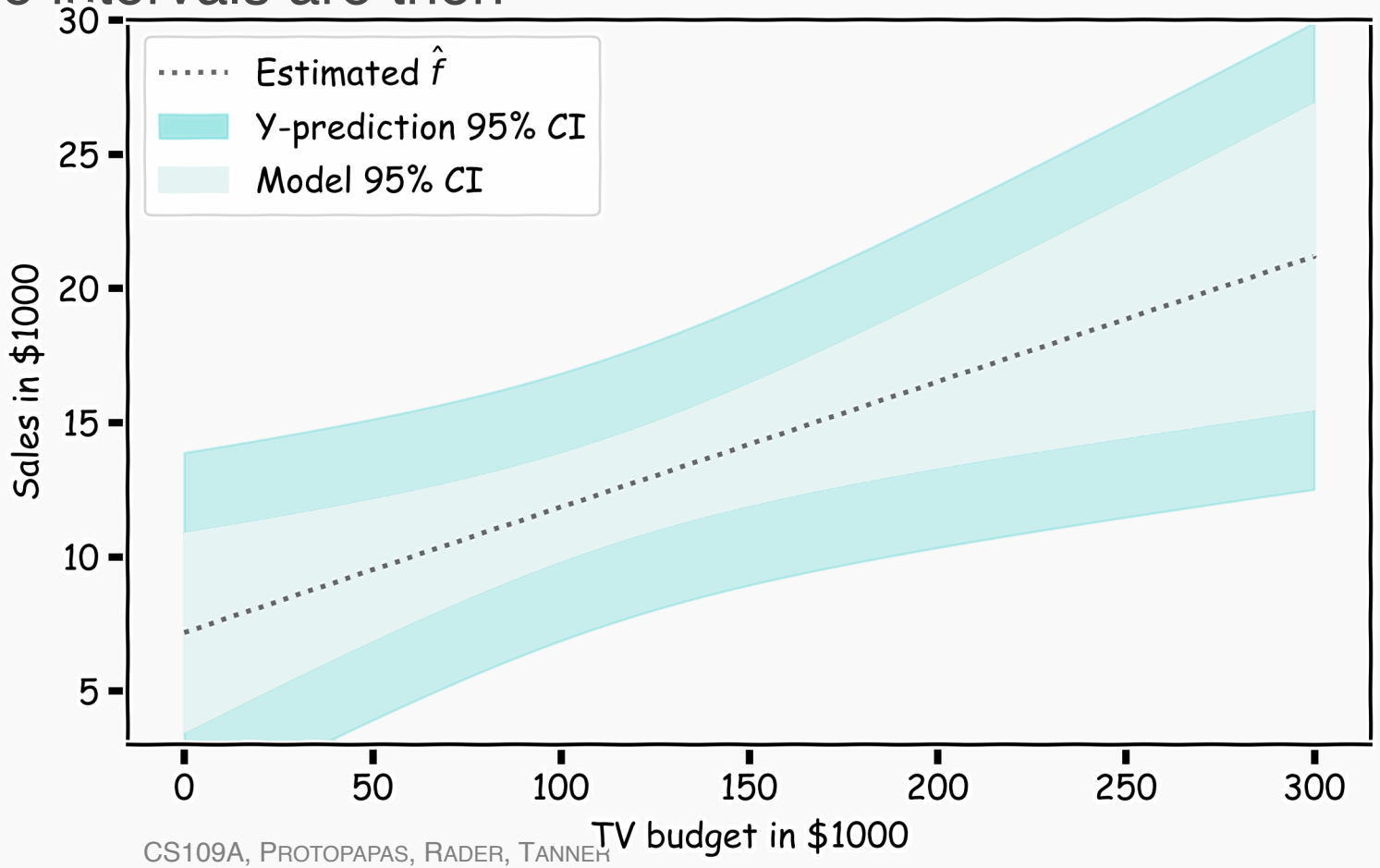
Confidence in predicting $\hat{y}$

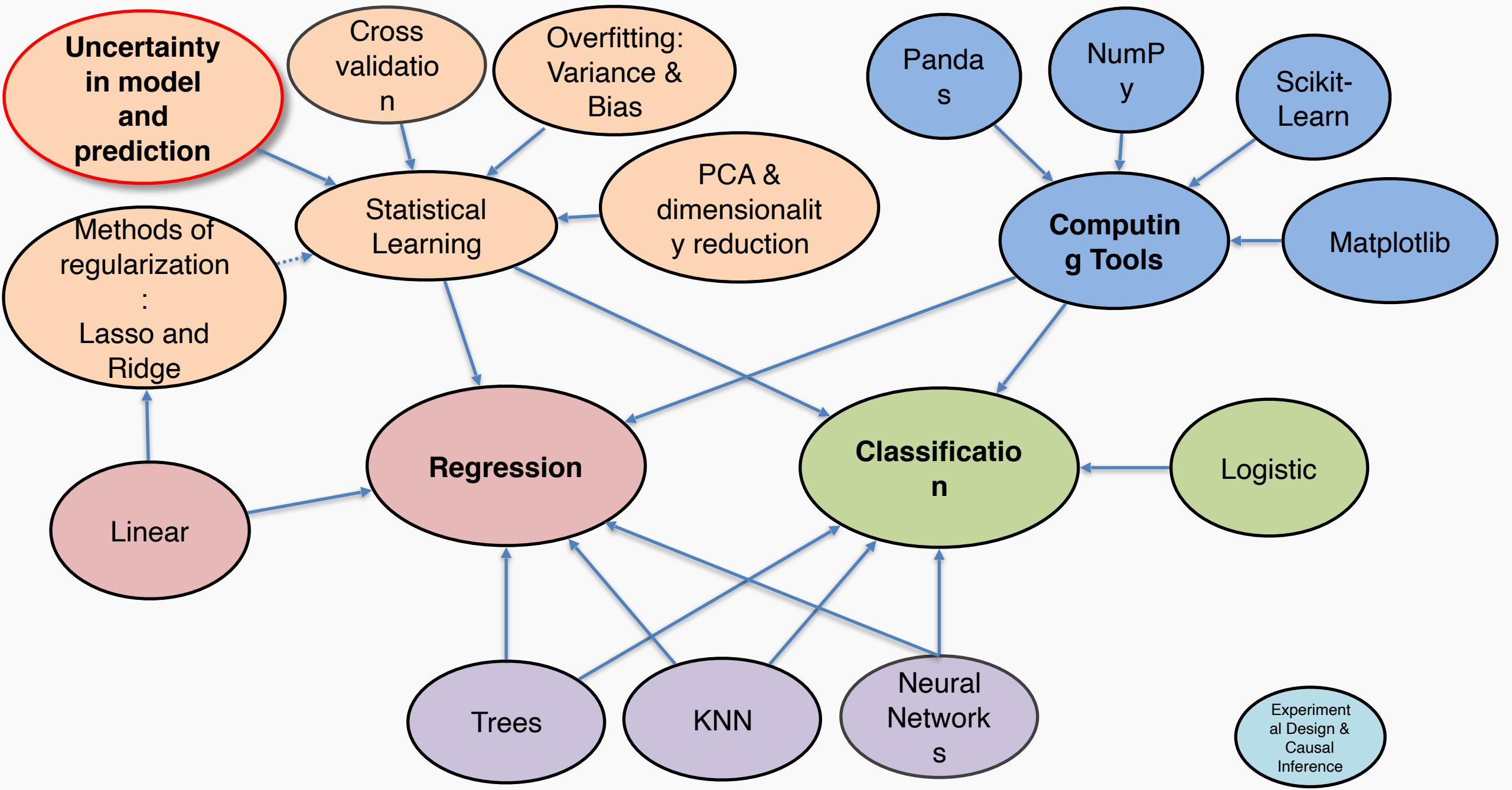
- for a given x, we have a distribution of models $f(x)$
- for each of these $f(x)$, the prediction for $y \sim N(f, \sigma_\epsilon)$



Confidence in predicting $\hat{y}$

- for a given x, we have a distribution of models $f(x)$
- for each of these $f(x)$, the prediction for $y \sim N(f, \sigma_\epsilon)$
- The prediction confidence intervals are then

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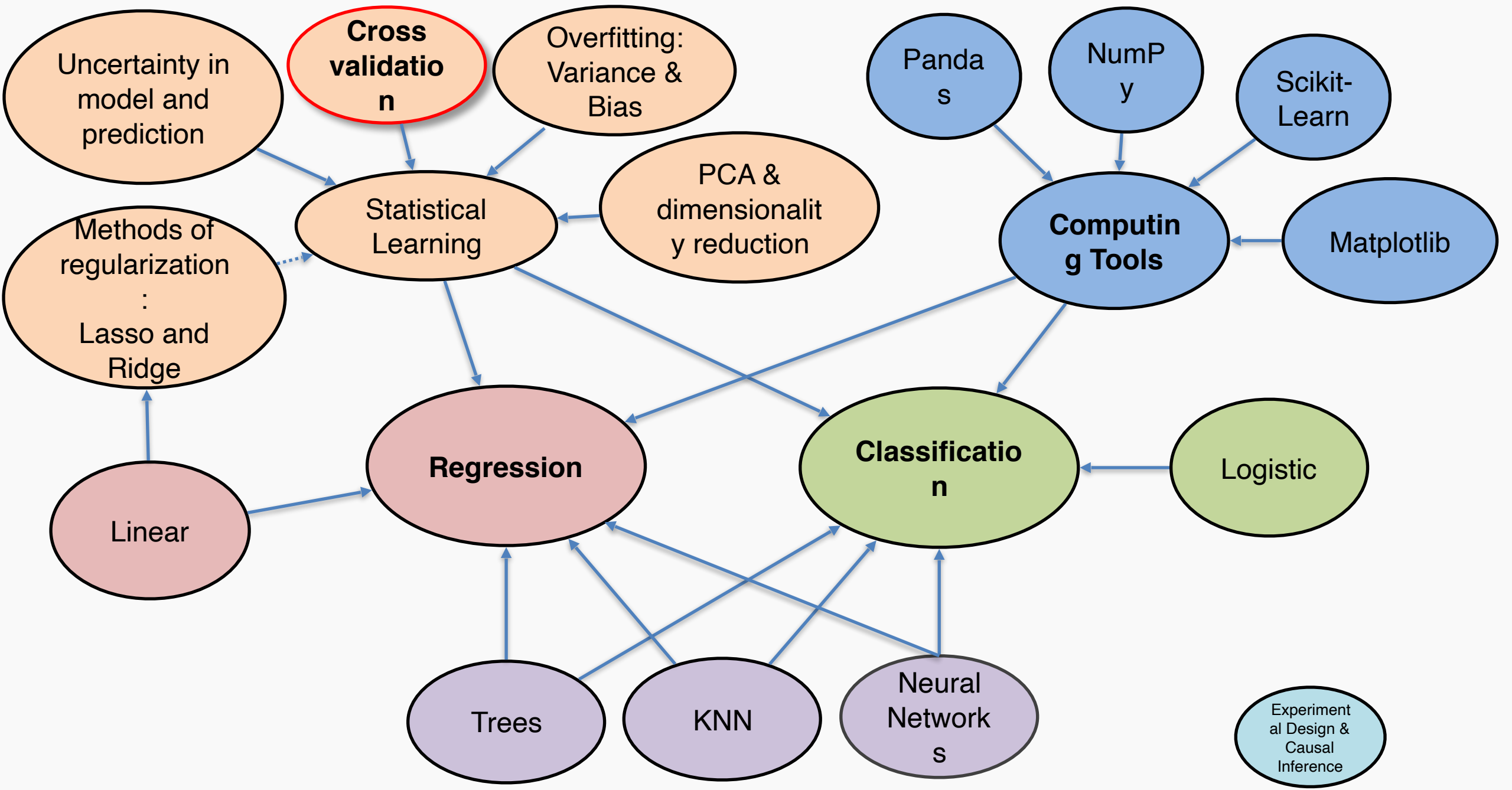
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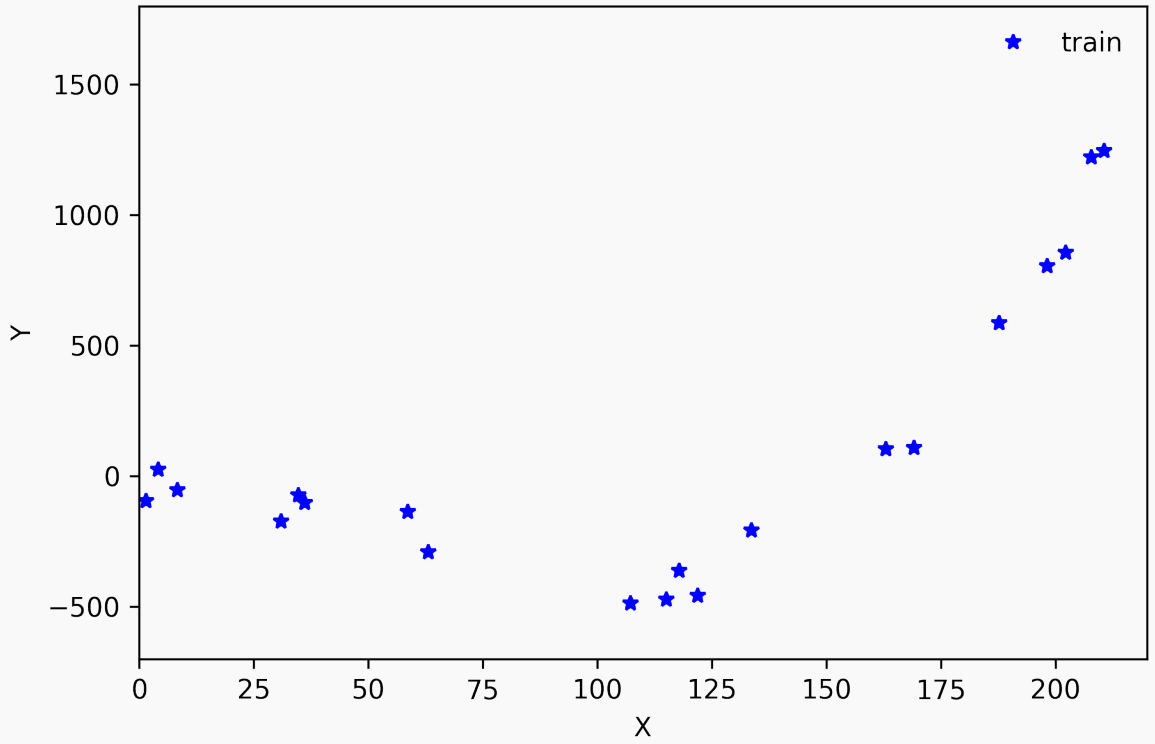
Cross Validation



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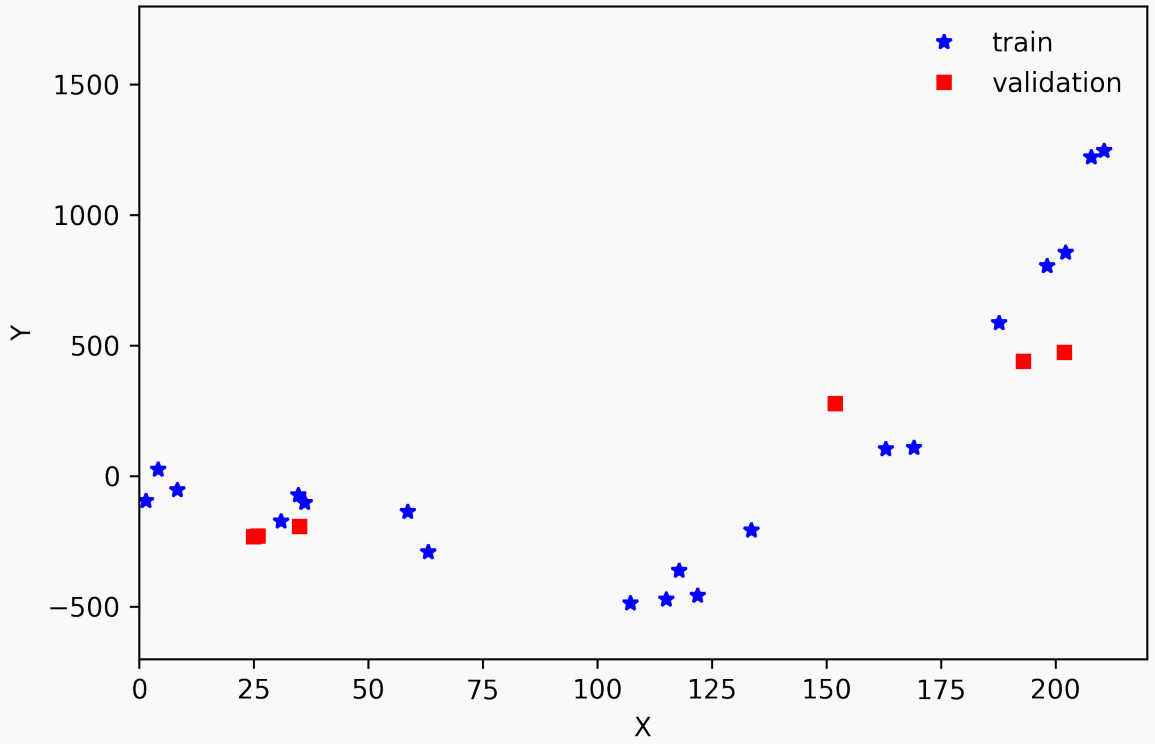

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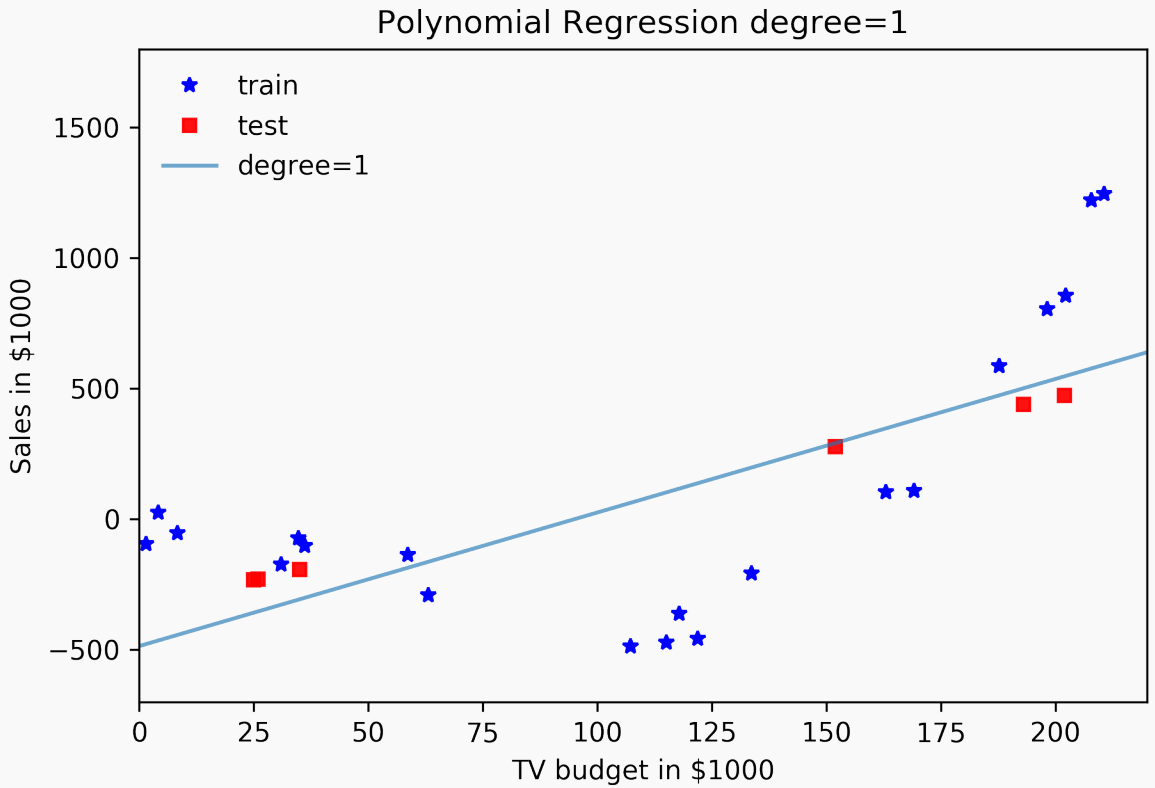

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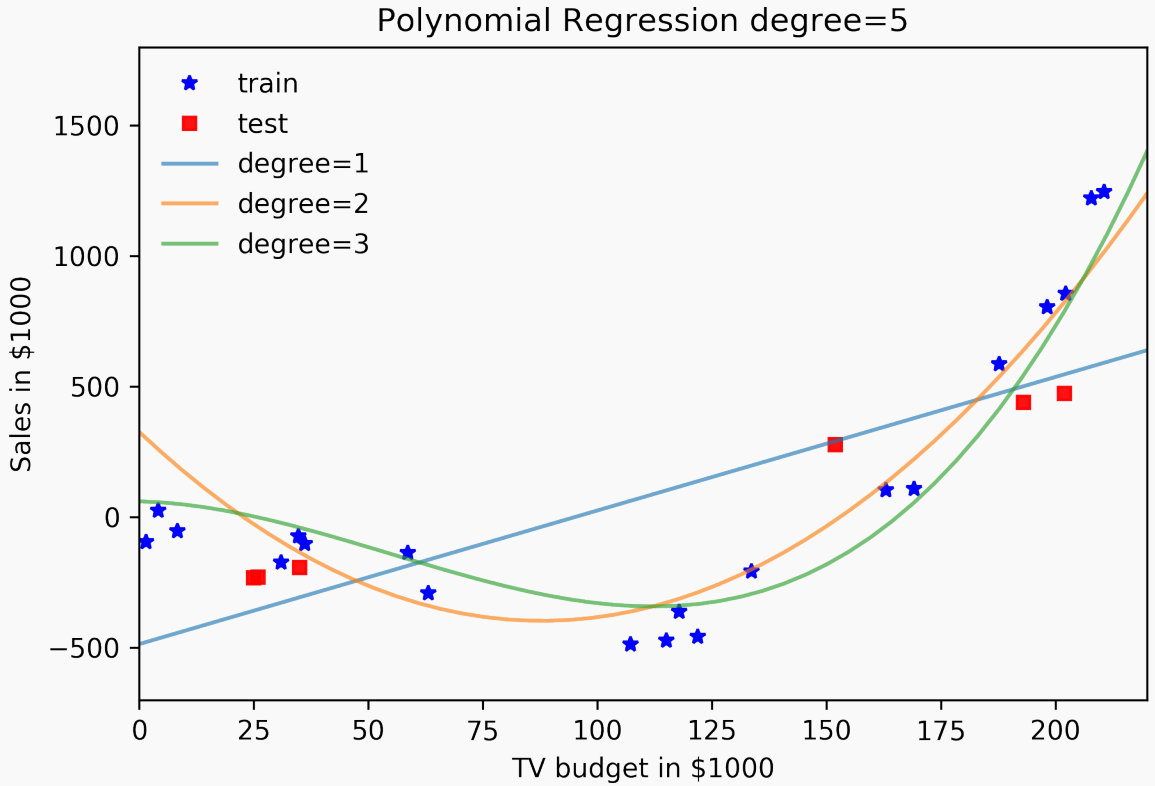
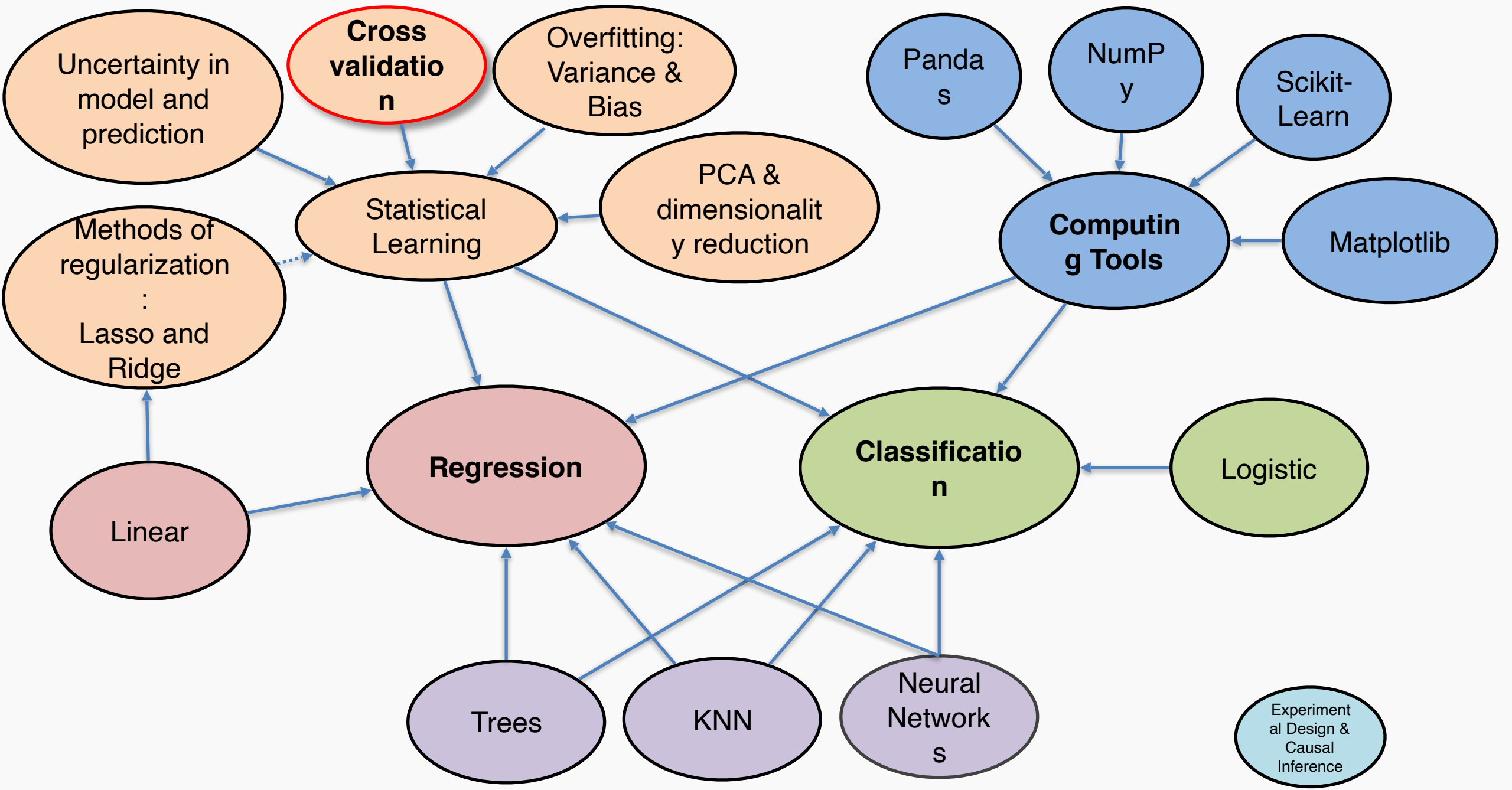


Validation


train MSE
validation MSE
MSE
25
20
15
10
5
0
2.5
5.0
7.5
10.0
12.5
15.0
polynomial degree

Cross Validation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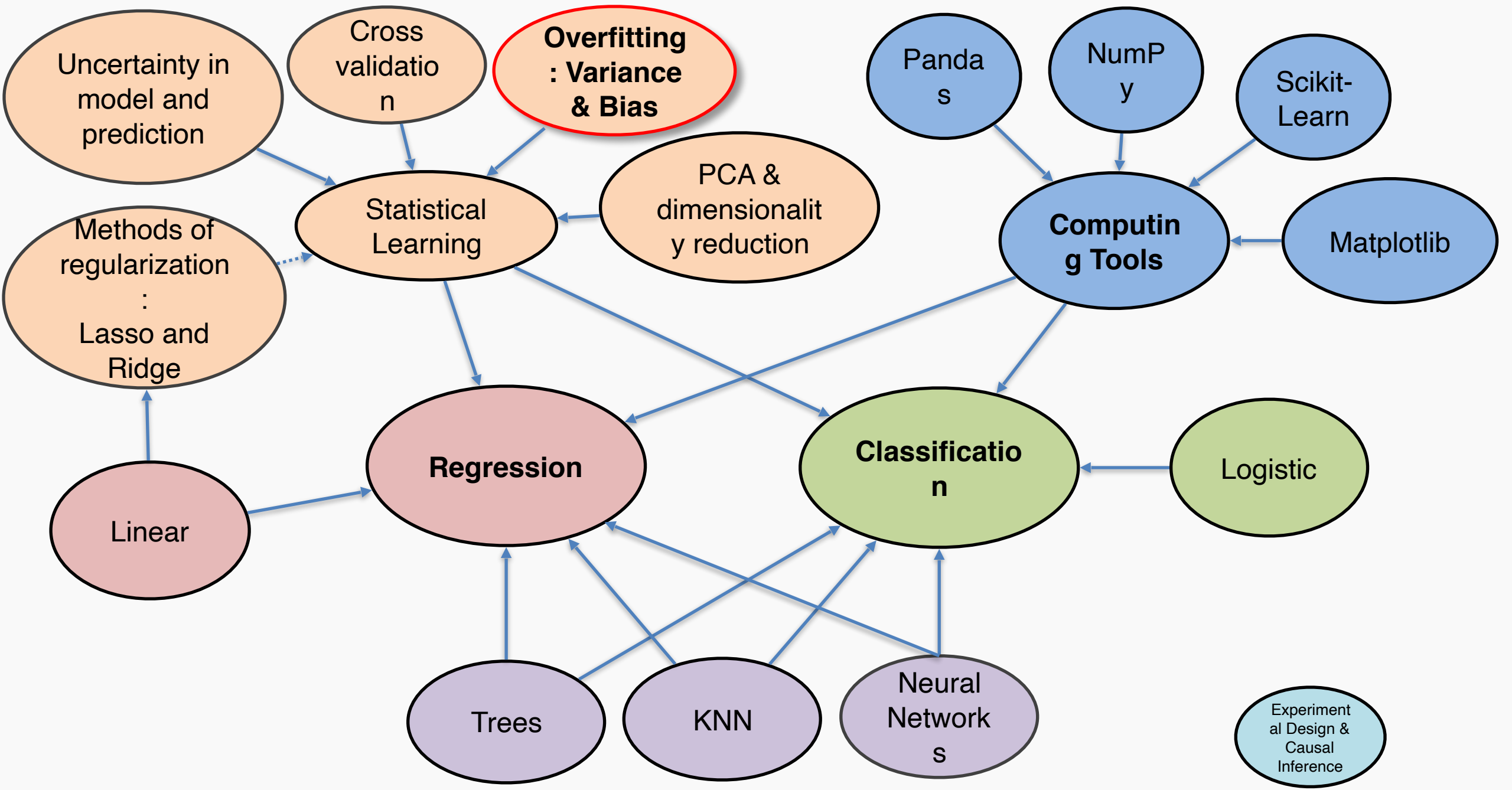
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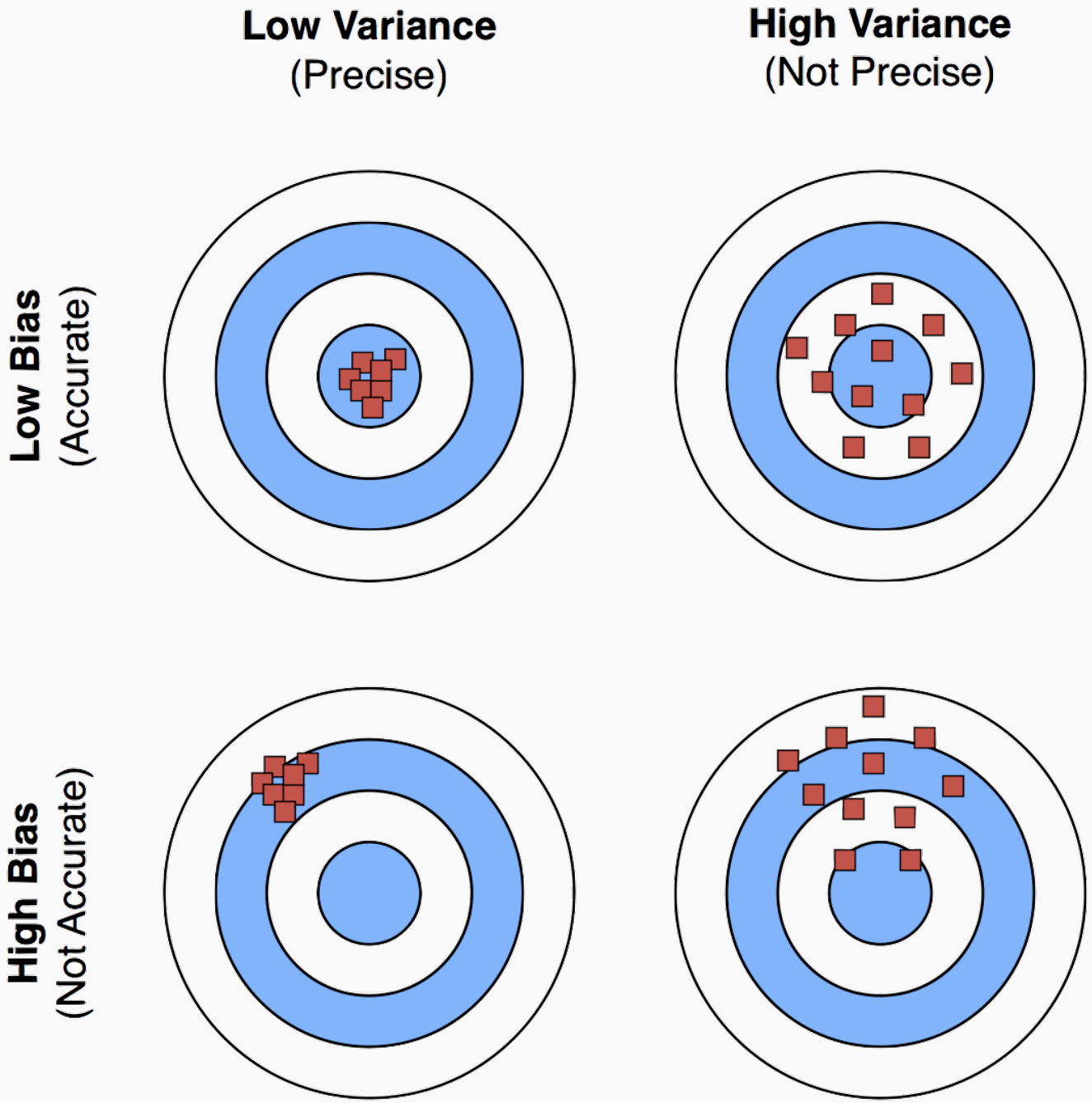
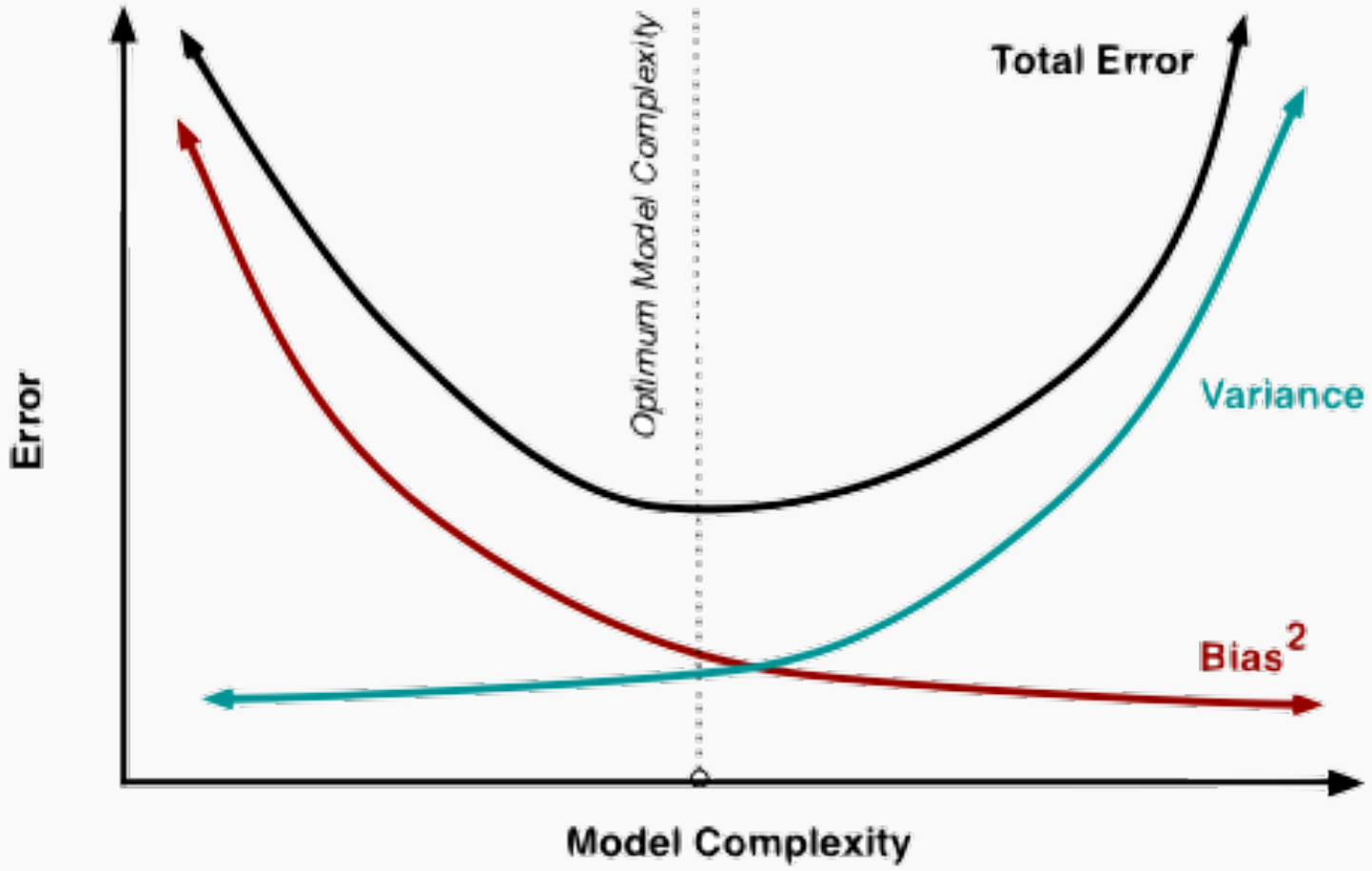
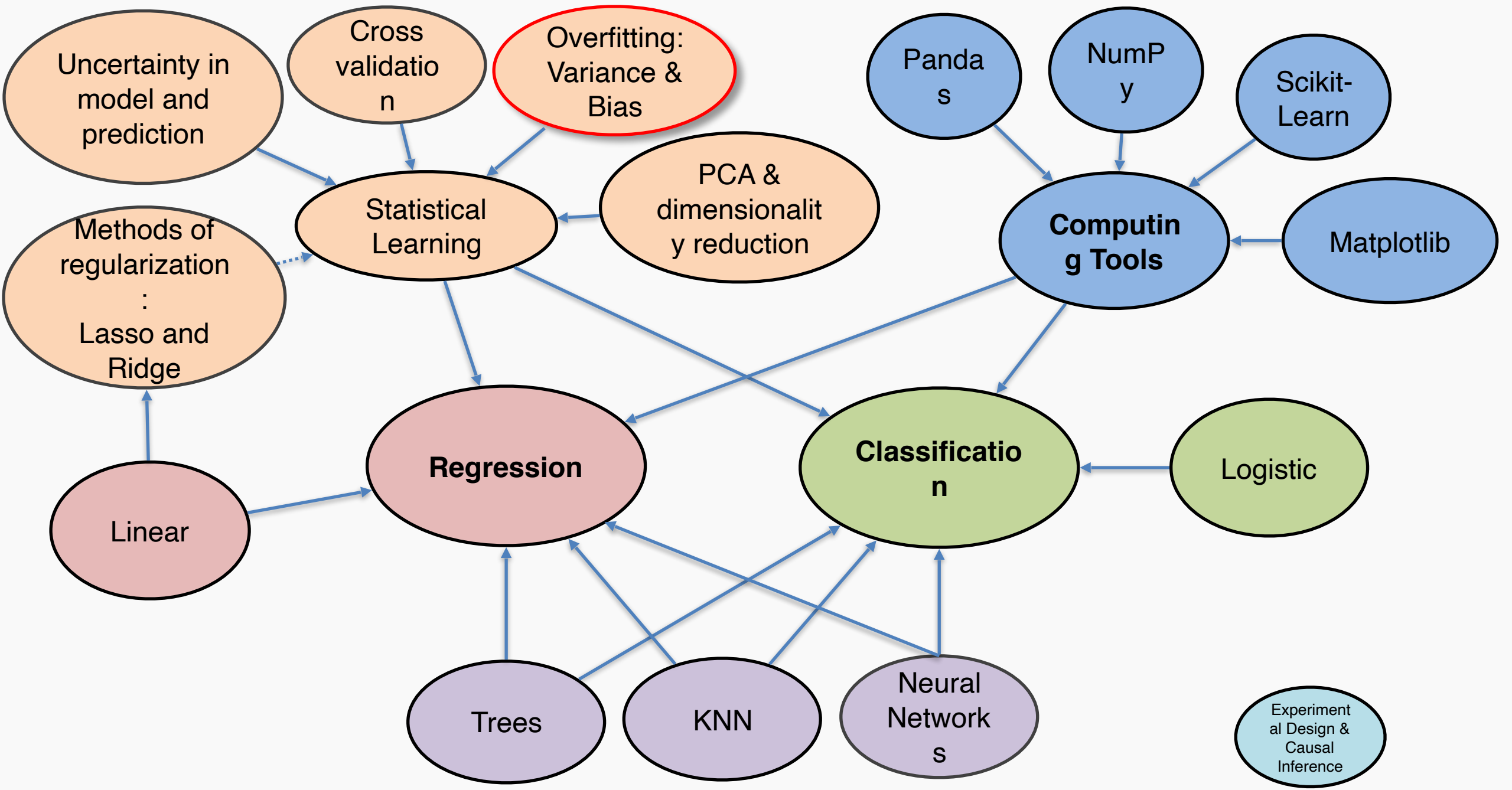

Low Variance
(Precise)
High Variance
(Not Precise)
Low Bias
(Accurate)
High Bias
(Not Accurate)


Optimum Model Complexity
Total Error
Variance
Bias^2
Error
Model Complexity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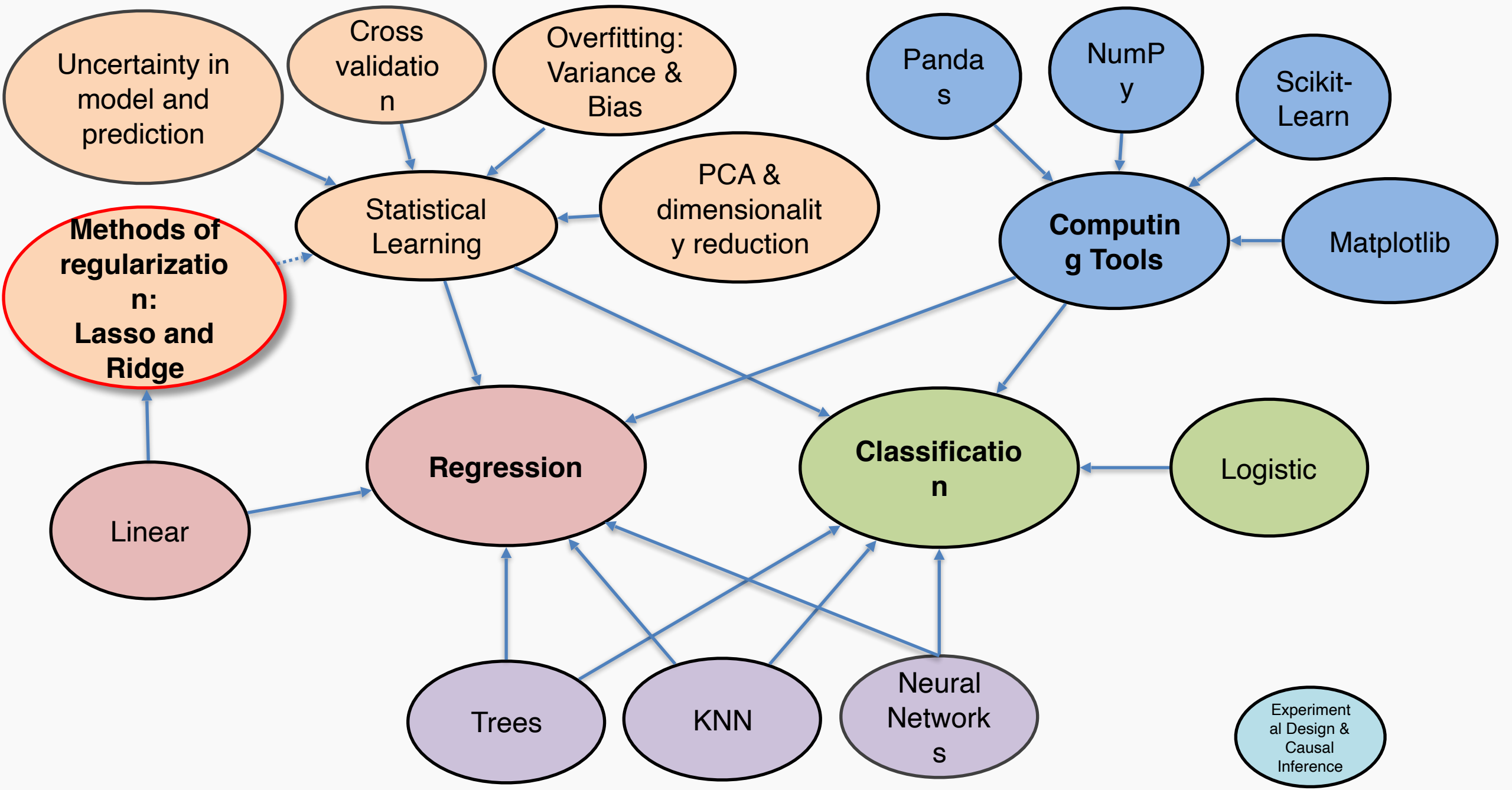
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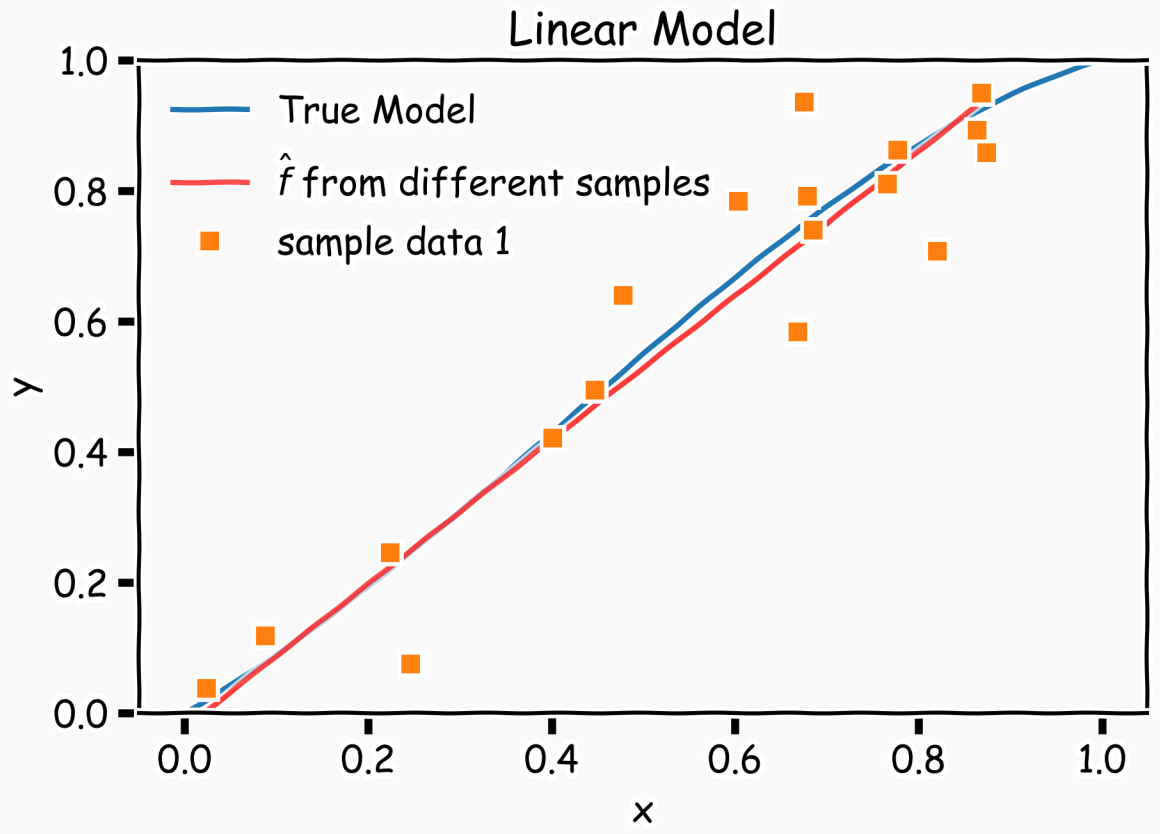
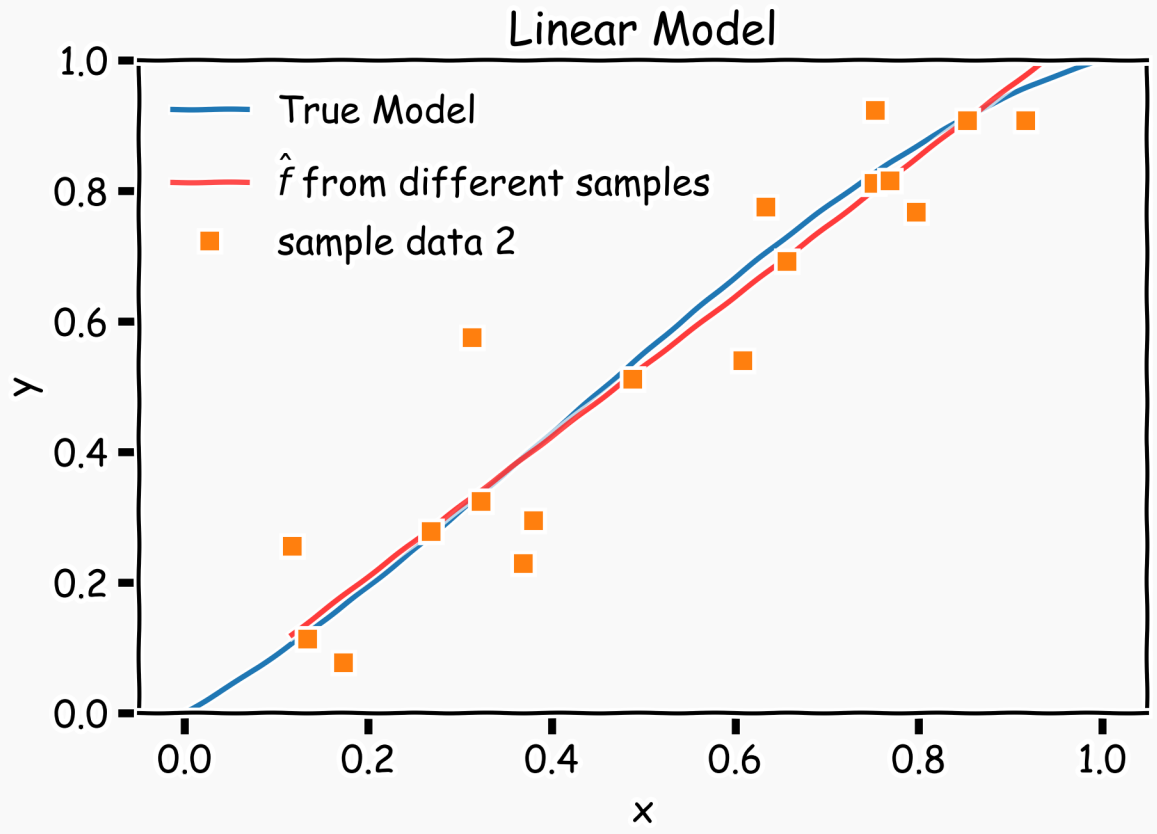
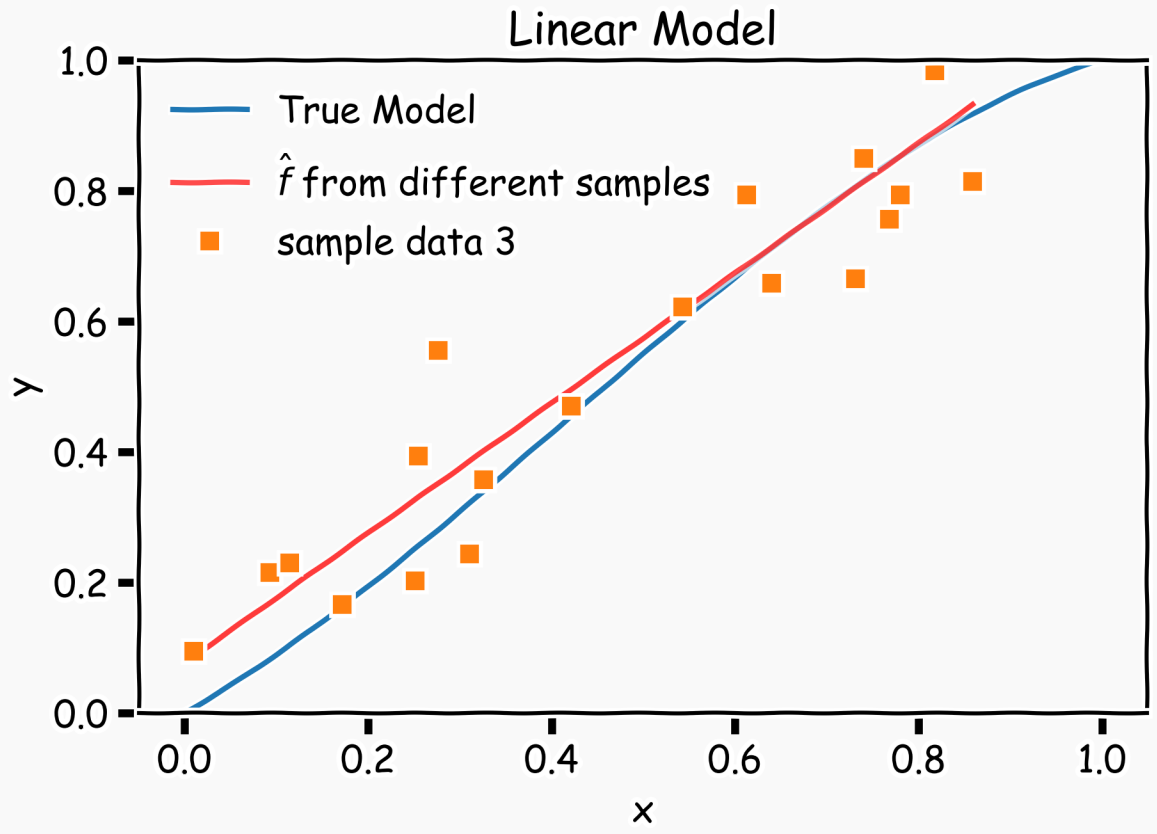
Bias vs Variance



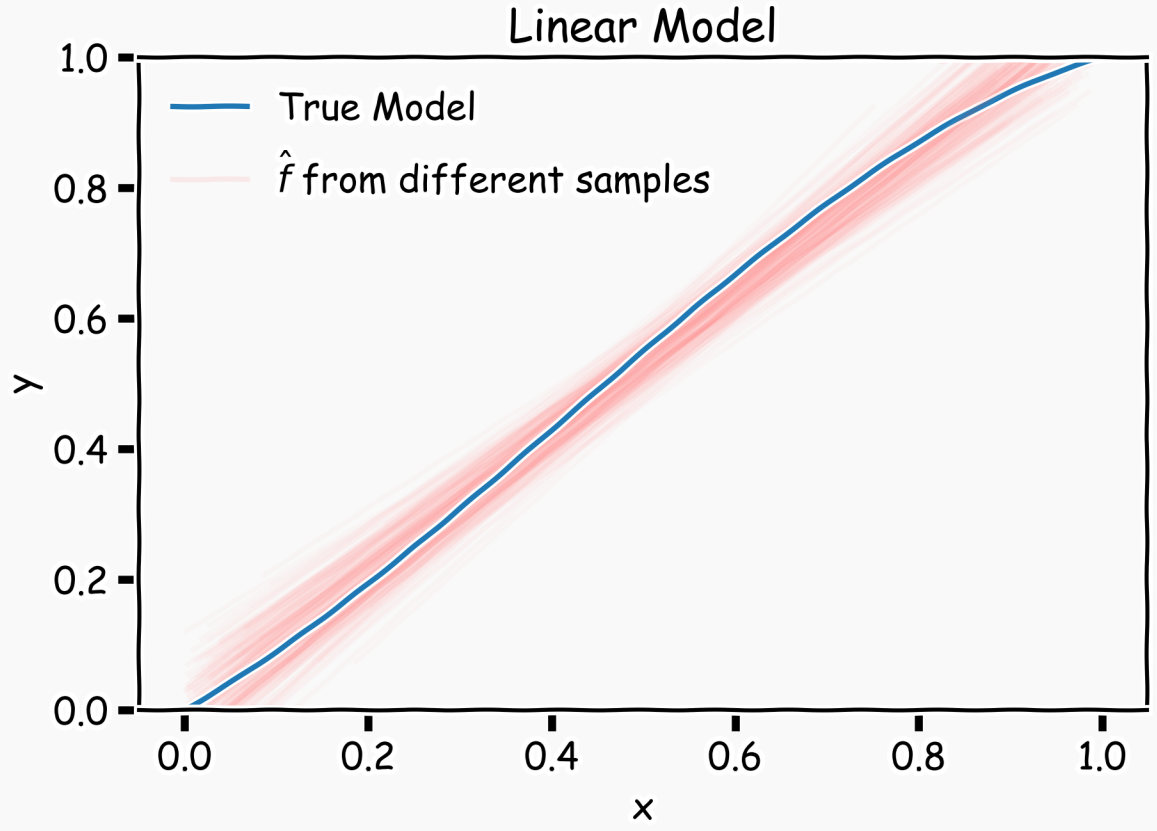
Bias vs Variance



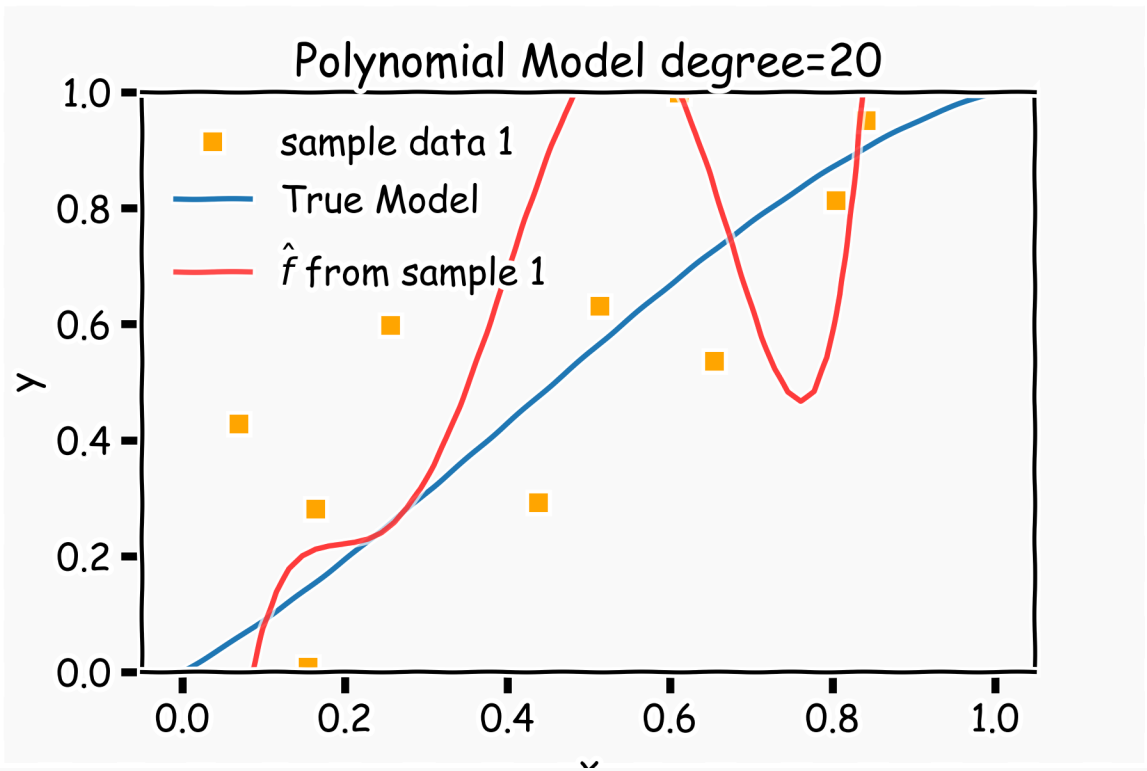
Bias vs Variance



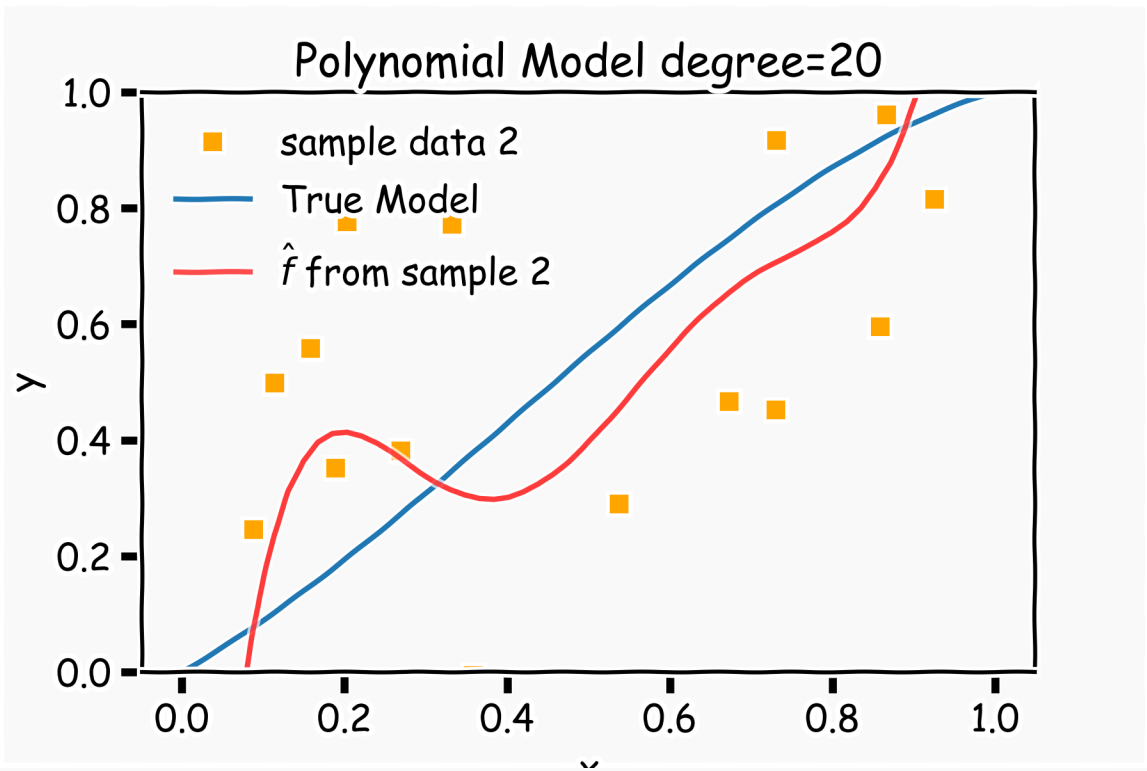
Linear models: 20 data points per line 2000 simulations



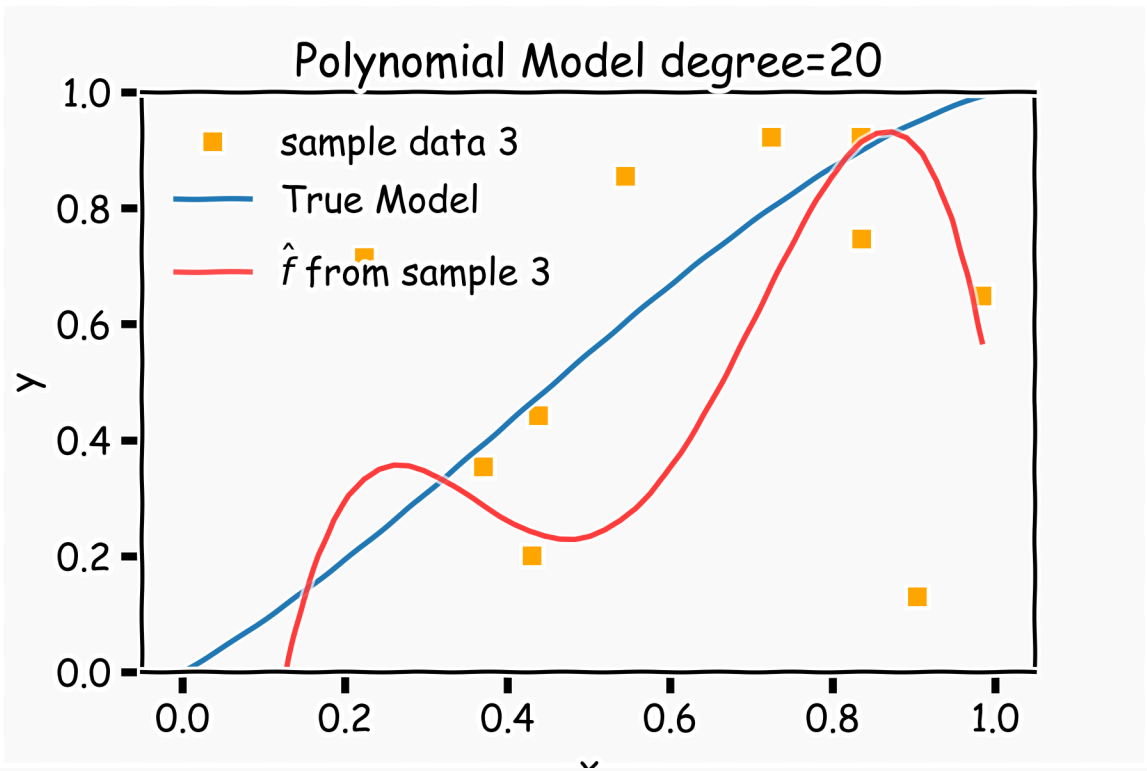
Bias vs Variance



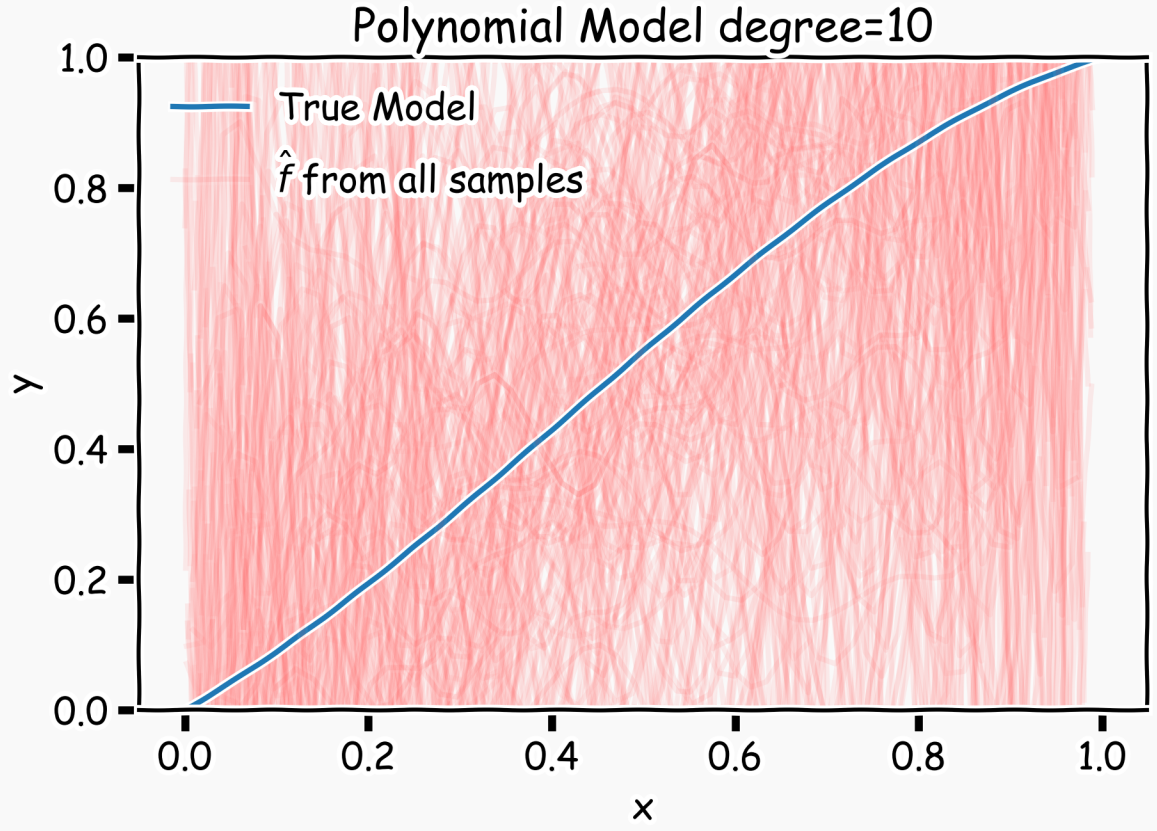
Bias vs Variance



Bias vs Variance



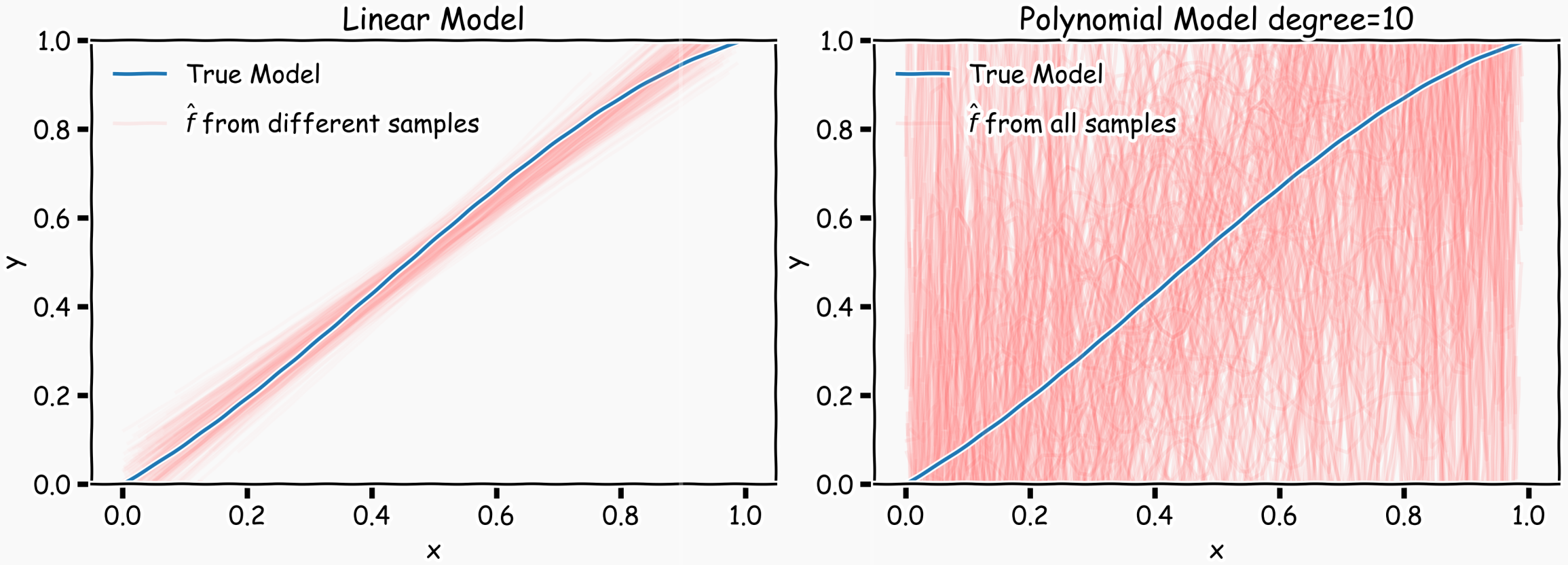
Poly 10 degree models : 20 data points per line 2000 simulations



Bias vs Variance

Left: 2000 best fit straight lines, each fitted on a different 20 point training set.

Right: Best-fit models using degree 10 polynomial



Regularization: An Overview

The idea of regularization revolves around modifying the loss function L; in particular, we add a regularization term that penalizes some specified properties of the model parameters

where λ is a scalar that gives the weight (or importance) of the regularization term.

Fitting the model using the modified loss function L_{reg} would result in model parameters with desirable properties (specified by R).

$$L_{reg}(\beta) = L(\beta) + \lambda R(\beta),$$

LASSO Regression

Since we wish to discourage extreme values in model parameter, we need to choose a regularization term that penalizes parameter magnitudes. For our loss function, we will again use MSE.

Together our regularized loss function is:

$$L_{LASSO}(\beta) = \frac{1}{n}\sum_{i=1}^{n} |y_i - \boldsymbol{\beta}^\top \boldsymbol{x}_i|^2 + \lambda \sum_{j=1}^{J} |\beta_j|.$$

Note that $\sum_{j=1}^{J} |\beta_j|$ is the l_1 norm of the vector β

$$\sum_{j=1}^{J} |\beta_j| = \|\boldsymbol{\beta}\|_1$$

Ridge Regression

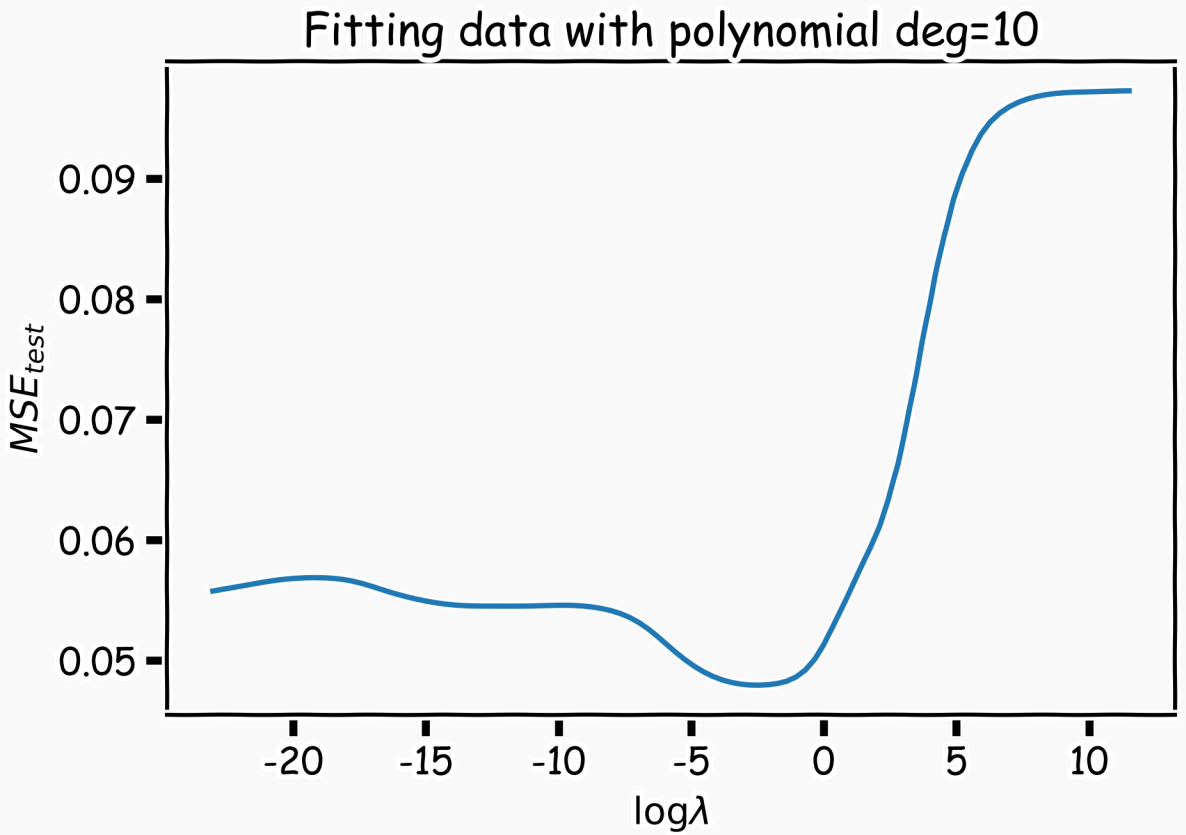
Alternatively, we can choose a regularization term that penalizes the squares of the parameter magnitudes. Then, our regularized loss function is:

$$L_{Ridge}(\beta) = \frac{1}{n}\sum_{i=1}^{n} |y_i - \boldsymbol{\beta}^\top \boldsymbol{x}_i|^2 + \lambda \sum_{j=1}^{J} \beta_j^2.$$

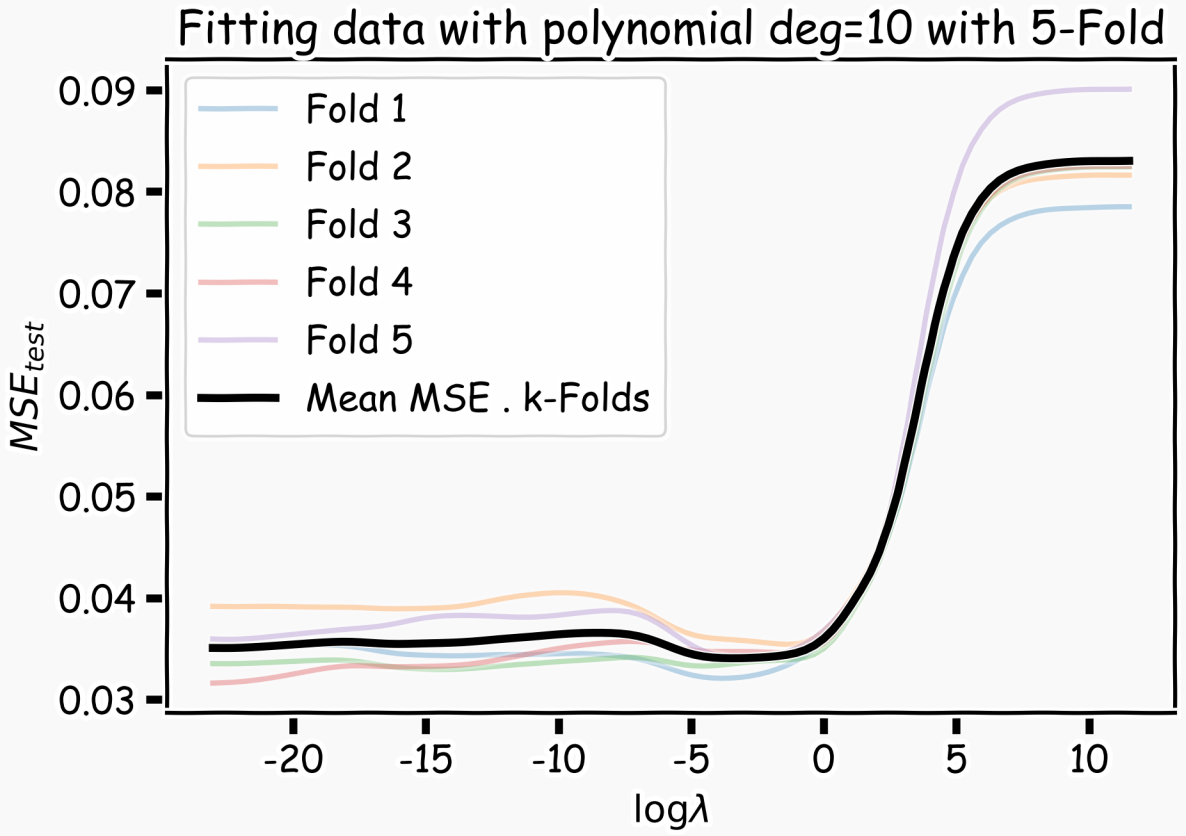
Note that $\sum_{j=1}^{J} |\beta_j|^2$ is the l_2 norm of the vector β

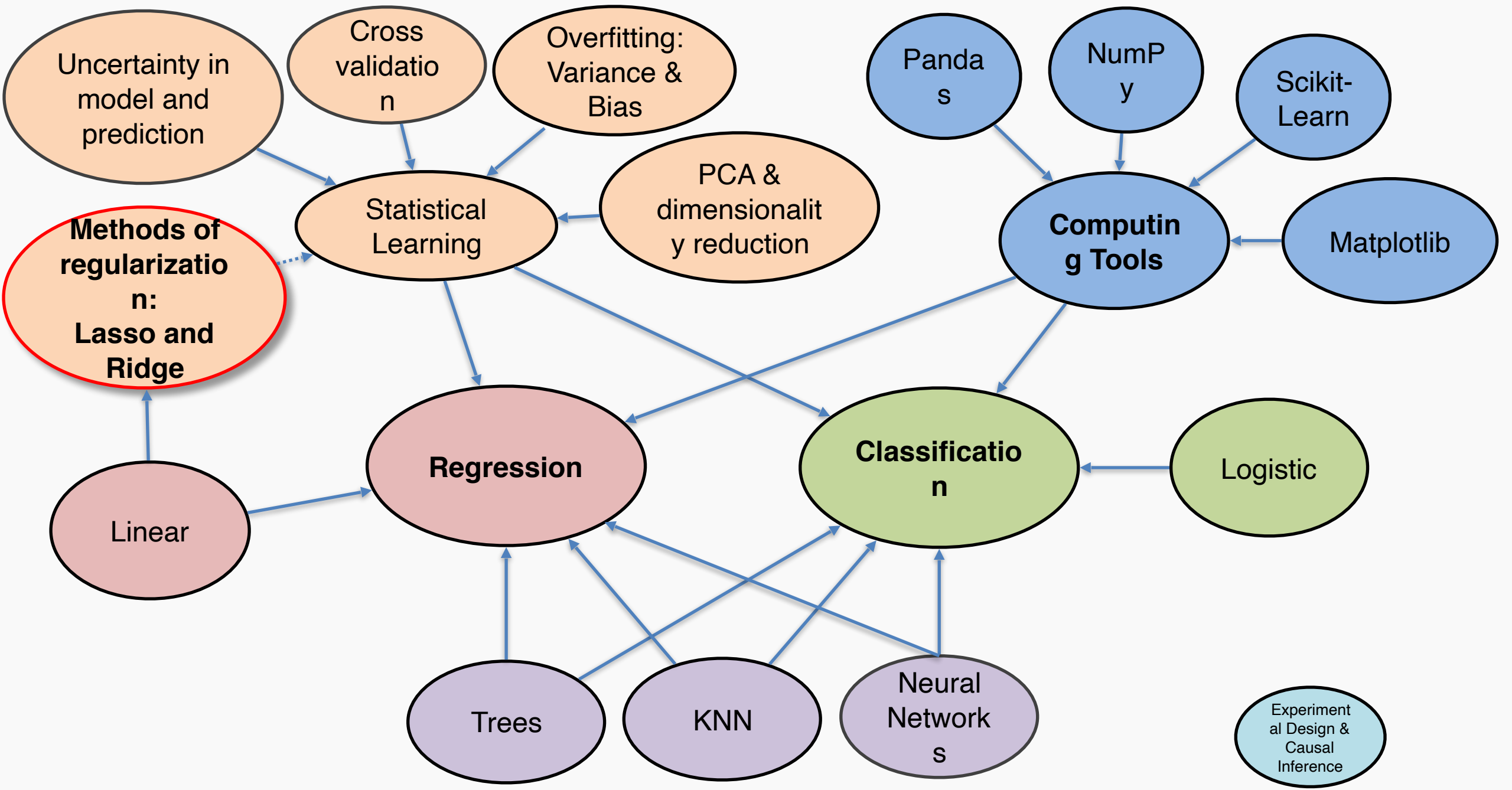
$$\sum_{j=1}^{J} \beta_j^2 = \|\boldsymbol{\beta}\|_2^2$$

Ridge regularization with **validation** only: step by step



Ridge regularization with **validation** only: step by step

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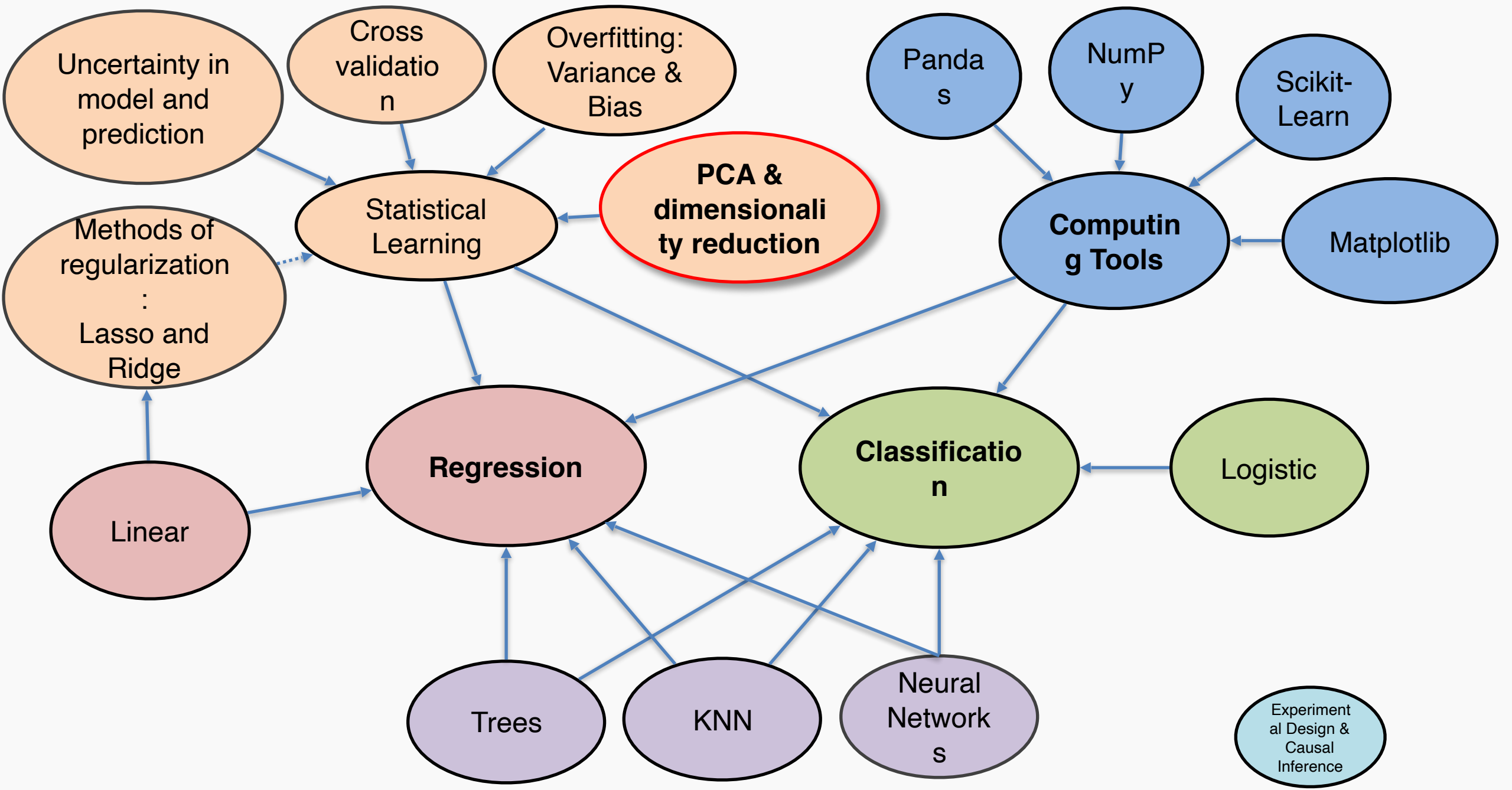
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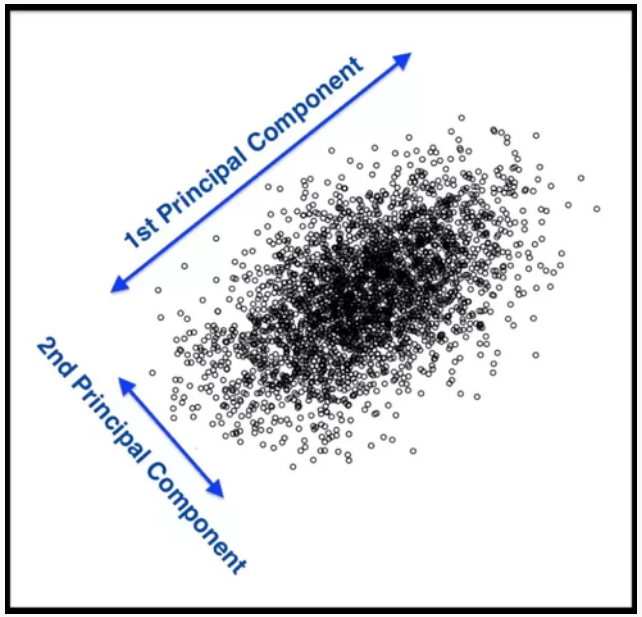
The Intuition Behind PCA

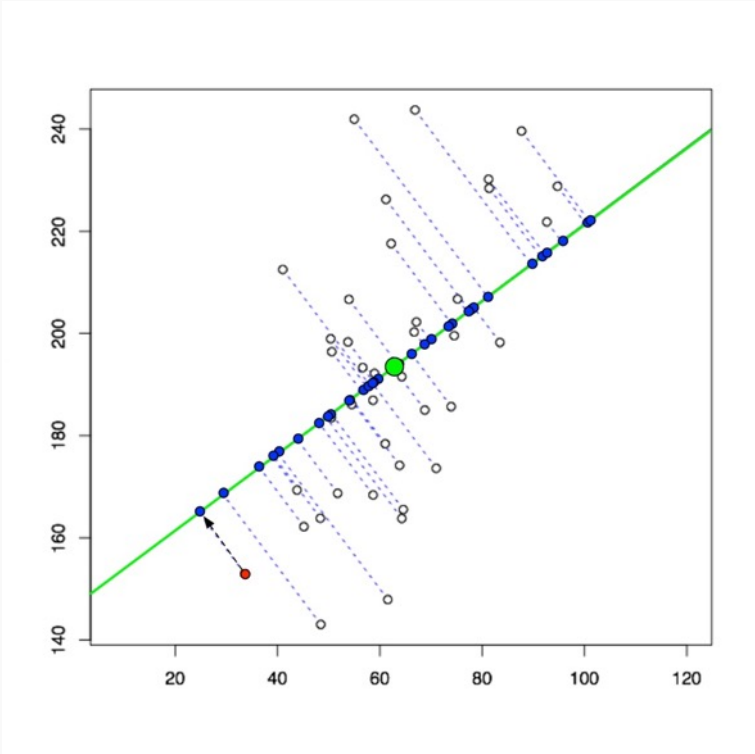
Top PCA components capture the most of amount of variation (interesting features) of the data.

Each component is a linear combination of the original predictors - we visualize them as vectors in the feature space.



The Intuition Behind PCA (cont.)

Transforming our observed data means projecting our dataset onto the space defined by the top *m* PCA components, these components are our new predictors.



A Framework For Dimensionality Reduction

One way to reduce the dimensions of the feature space is to create a new, smaller set of predictors by taking linear combinations of the original predictors.

We choose $Z_1, Z_2, \ldots, Z_m$, where $m \leq p$ and where each Z_i is a linear combination of the original p predictors

$$Z_i = \sum_{j=1}^{p} \phi_{ji} X_j$$

for fixed constants ϕ_{ji}. Then we can build a linear regression regression model using the new predictors

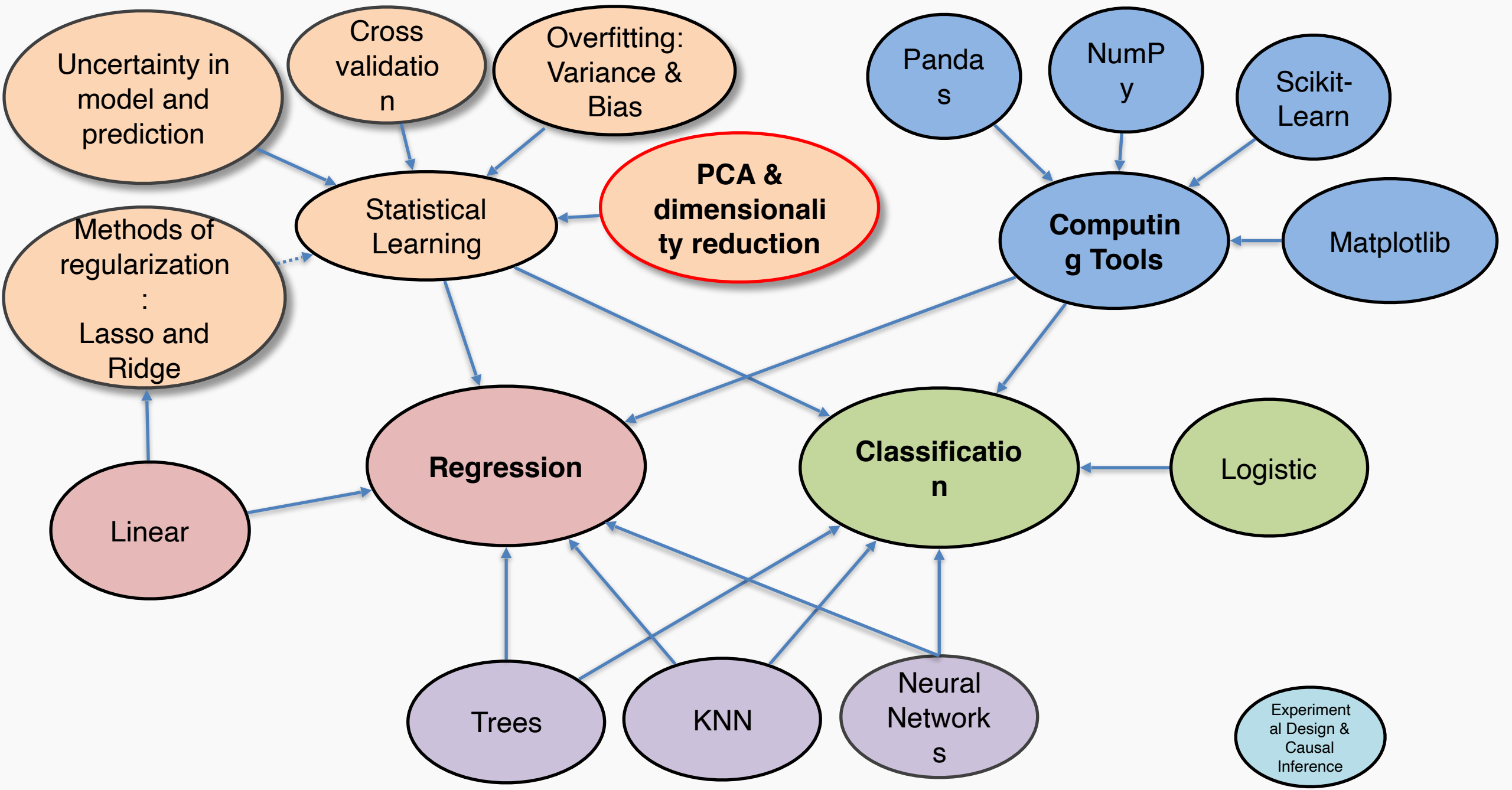
$$Y = \beta_0 + \beta_1 Z_1 + \ldots + \beta_m Z_m + \varepsilon$$

Notice that this model has a smaller number (m+1 < p+1) of parameters.

The Math behind PCA

PCA is a well-known result from linear algebra. Let **Z** be the *n* x *p* matrix consisting of columns $Z_1,\ldots, Z_p$ (the resulting PCA vectors), **X** be the *n* x *p* matrix of $X_1,\ldots, X_p$ of the original data variables (each standardized to have mean zero and variance one, and without the intercept), and let **W** be the *p* x *p* matrix whose columns are the eigenvectors of the square matrix $\mathbf{X}^T\mathbf{X}$, then:

$$\mathbf{Z}_{n\times p} = \mathbf{X}_{n\times p}\mathbf{W}_{p\times p}$$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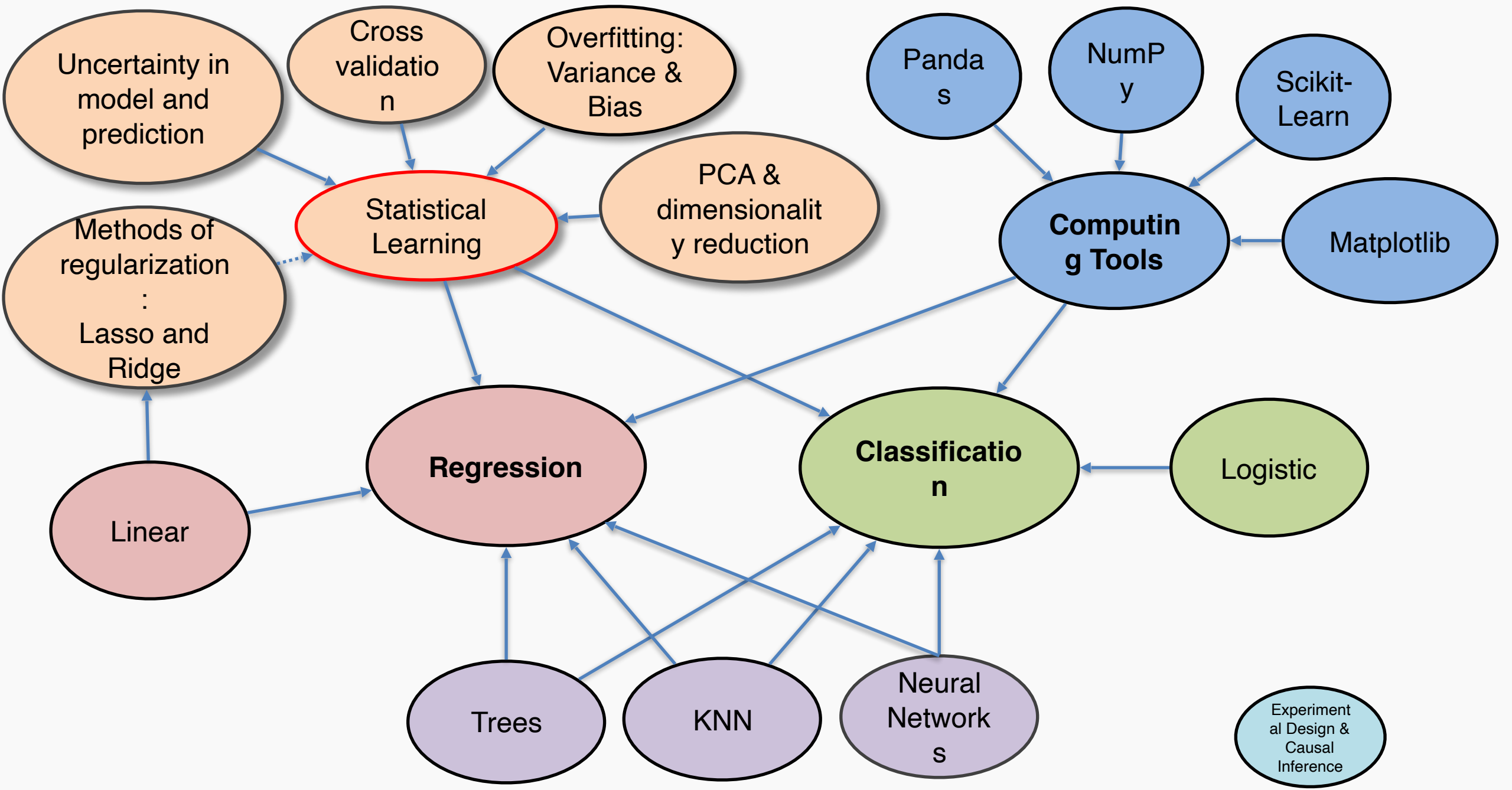
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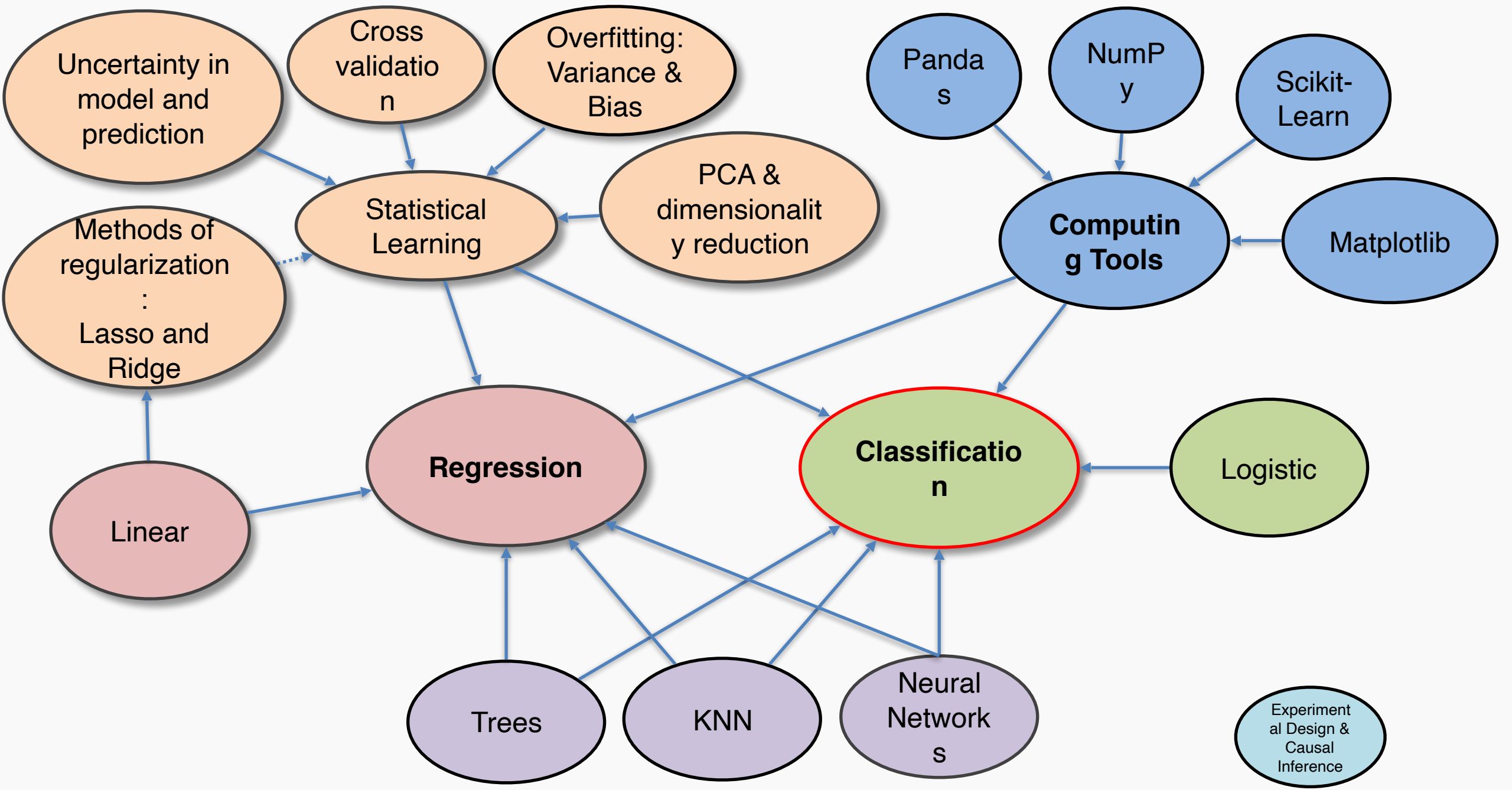
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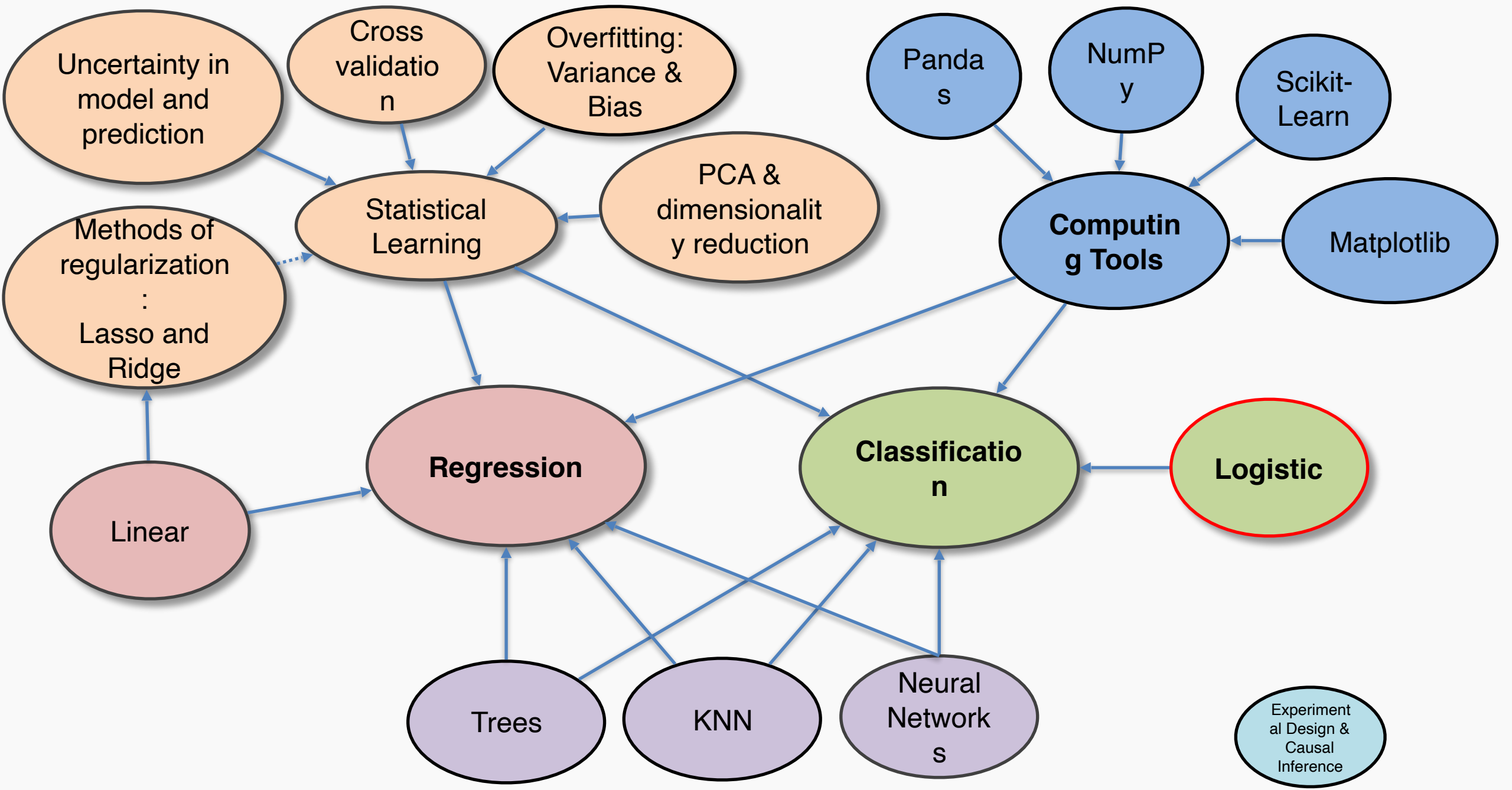
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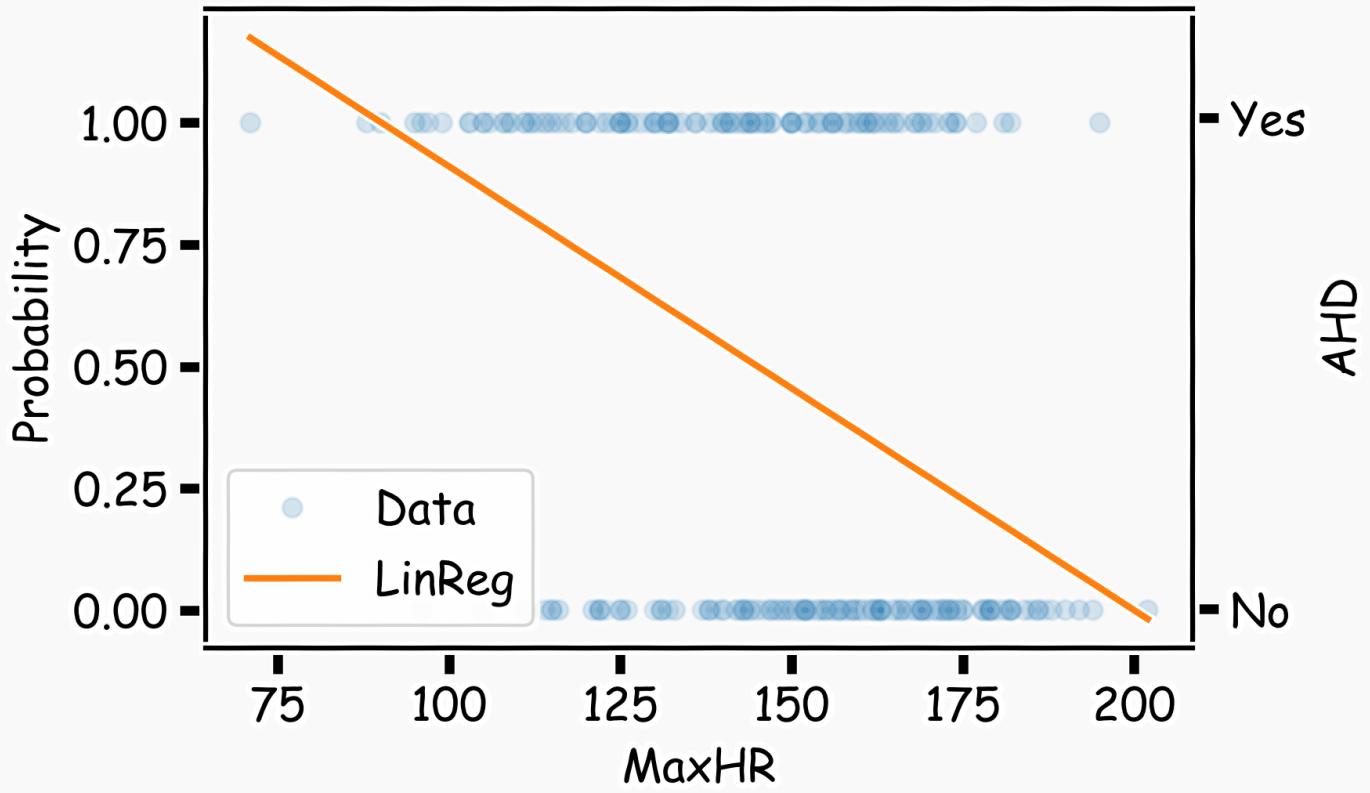
Even Simpler Classification Problem: Binary Response (cont)

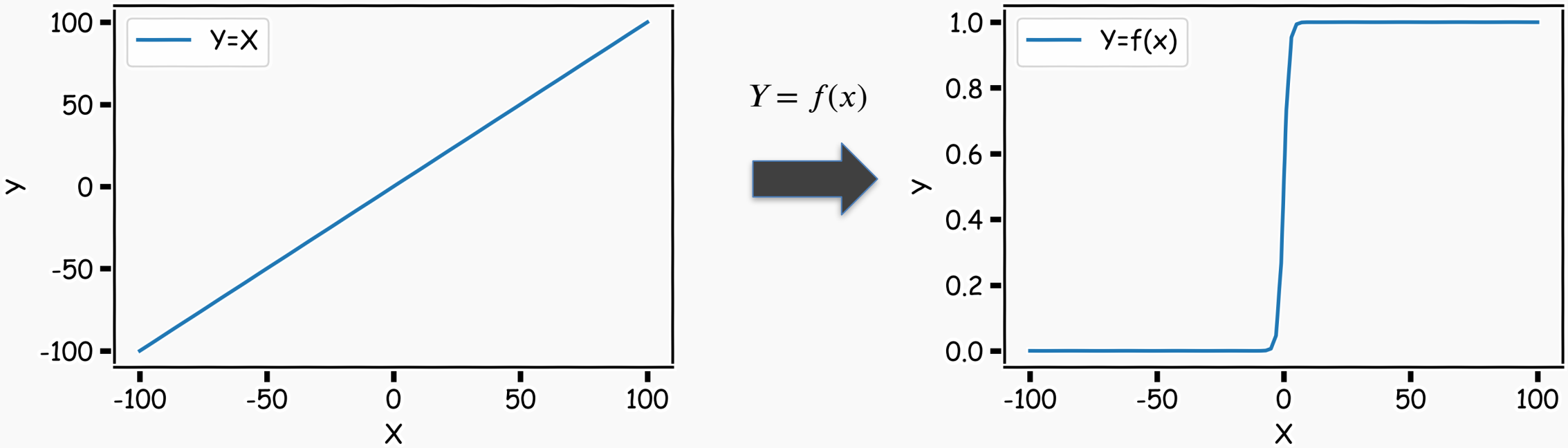
What could go wrong with this linear regression model?

.

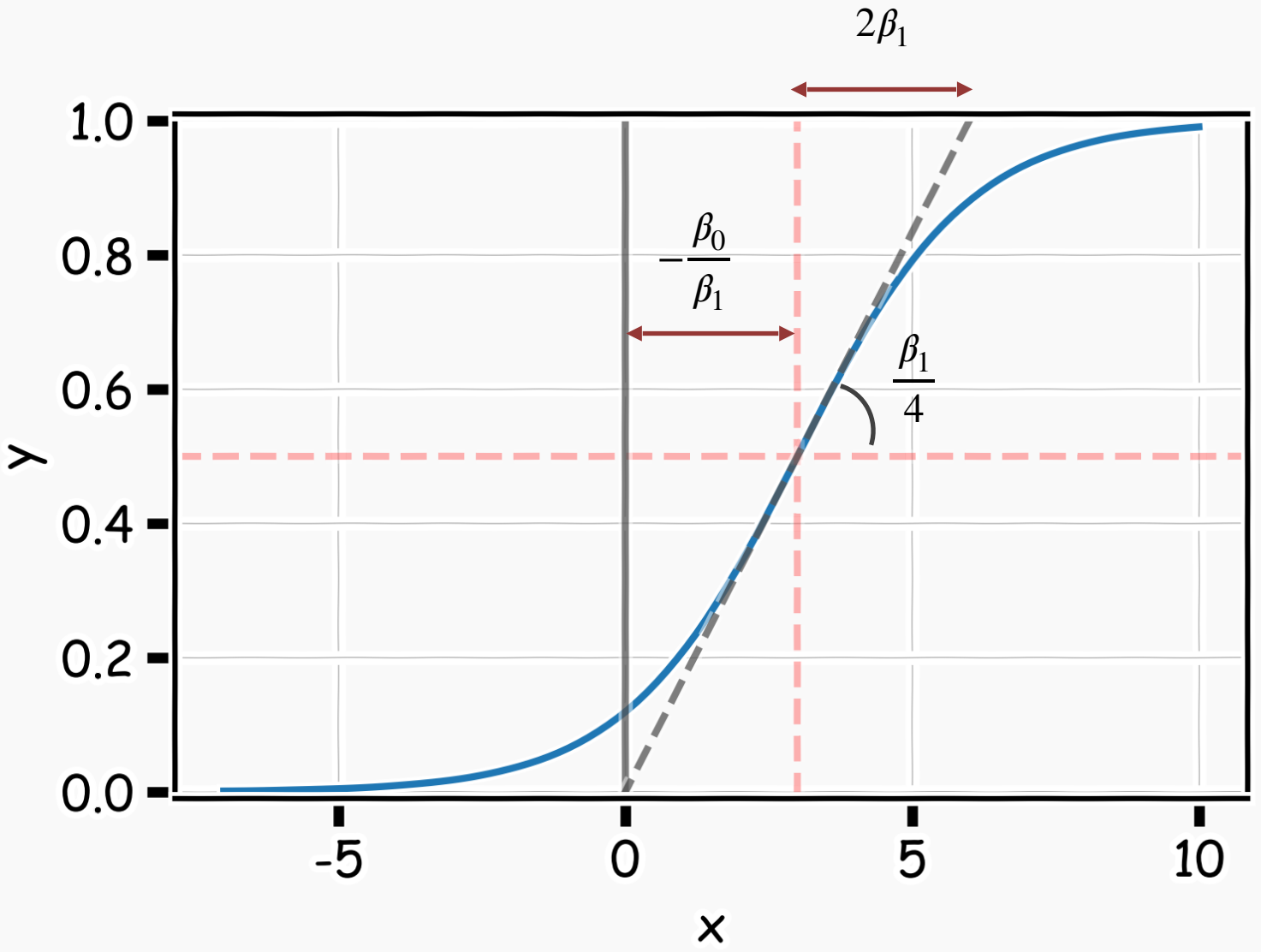


Pavlos Game #45

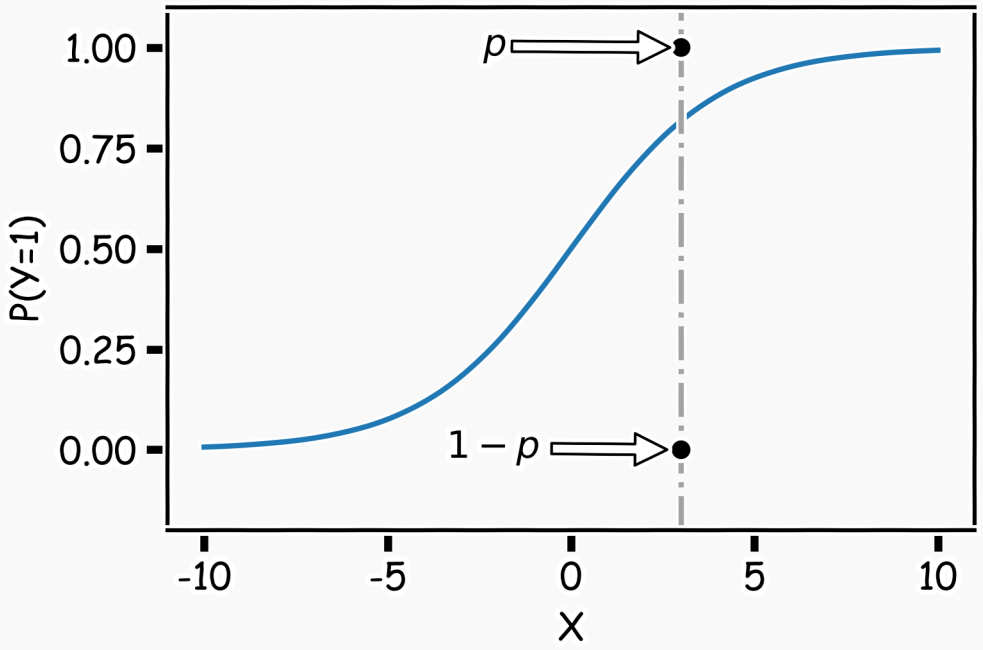
Think of a function that would do this for us



Logistic Regression



Estimation in Logistic Regression



Probability $Y = 1$: p

Probability $Y = 0$: $1 - p$

$$P(Y = y) = p^{y}(1 - p)^{(1-y)}$$

where:

$p = P(Y = 1 \mid X = x)$ and therefore p depends on X.

Thus not every p is the same for each individual measurement.

Likelihood

The likelihood of a single observation for *p* given *x and y* is:

$$L\left(p_i \middle| Y_i\right) = P\left(Y_i = y_i\right) = p_i^{y_i}\left(1 - p_i\right)^{1-y_i}$$

Given the observations are independent, what is the likelihood function for *p*?

$$L\left(p \middle| Y\right) = \prod_i P\left(Y_i = y_i\right) = \prod_i p_i^{y_i}\left(1 - p_i\right)^{1-y_i}$$

$$l\left(p \middle| Y\right) = -\log L\left(p \middle| Y\right) = -\sum_i y_i \log p_i + \left(1 - y_i\right)\log\left(1 - p_i\right)$$

Loss Function

$$l(p|Y) = -\sum_i \left[y_i \log \frac{1}{1+e^{-\beta X_i}} + (1-y_i) \log\left(1 - \frac{1}{1+e^{-\beta X_i}}\right) \right]_i$$

How do we minimize this?

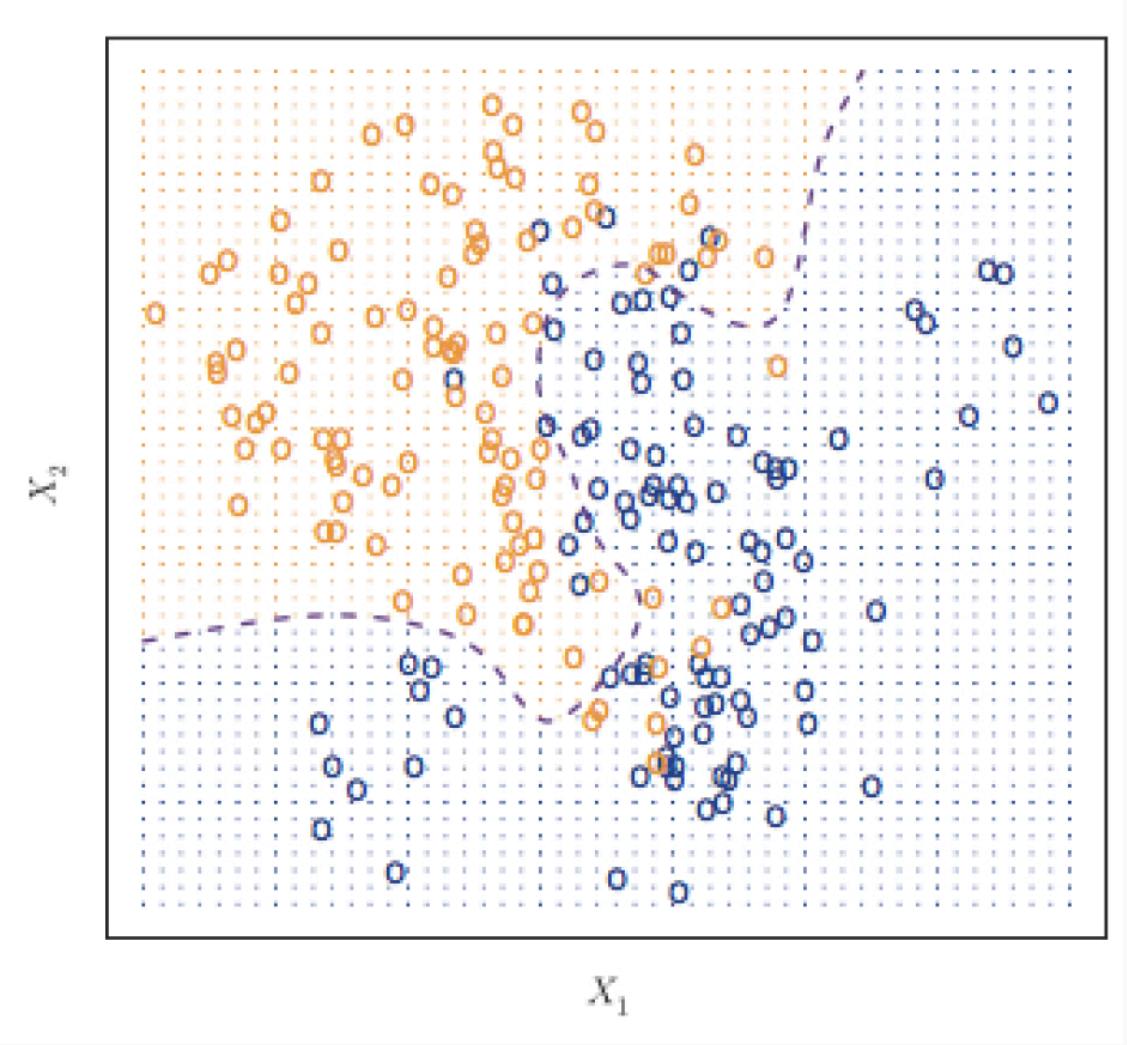
Differentiate, equate to zero and solve for it!

But jeeze does this look messy?! It will not necessarily have a closed form solution.

So how do we determine the parameter estimates? Through an iterative approach (we will talk about this *at length* in future lectures).

Classifier with two predictors

How can we estimate a classifier, based on logistic regression, for the following plot?



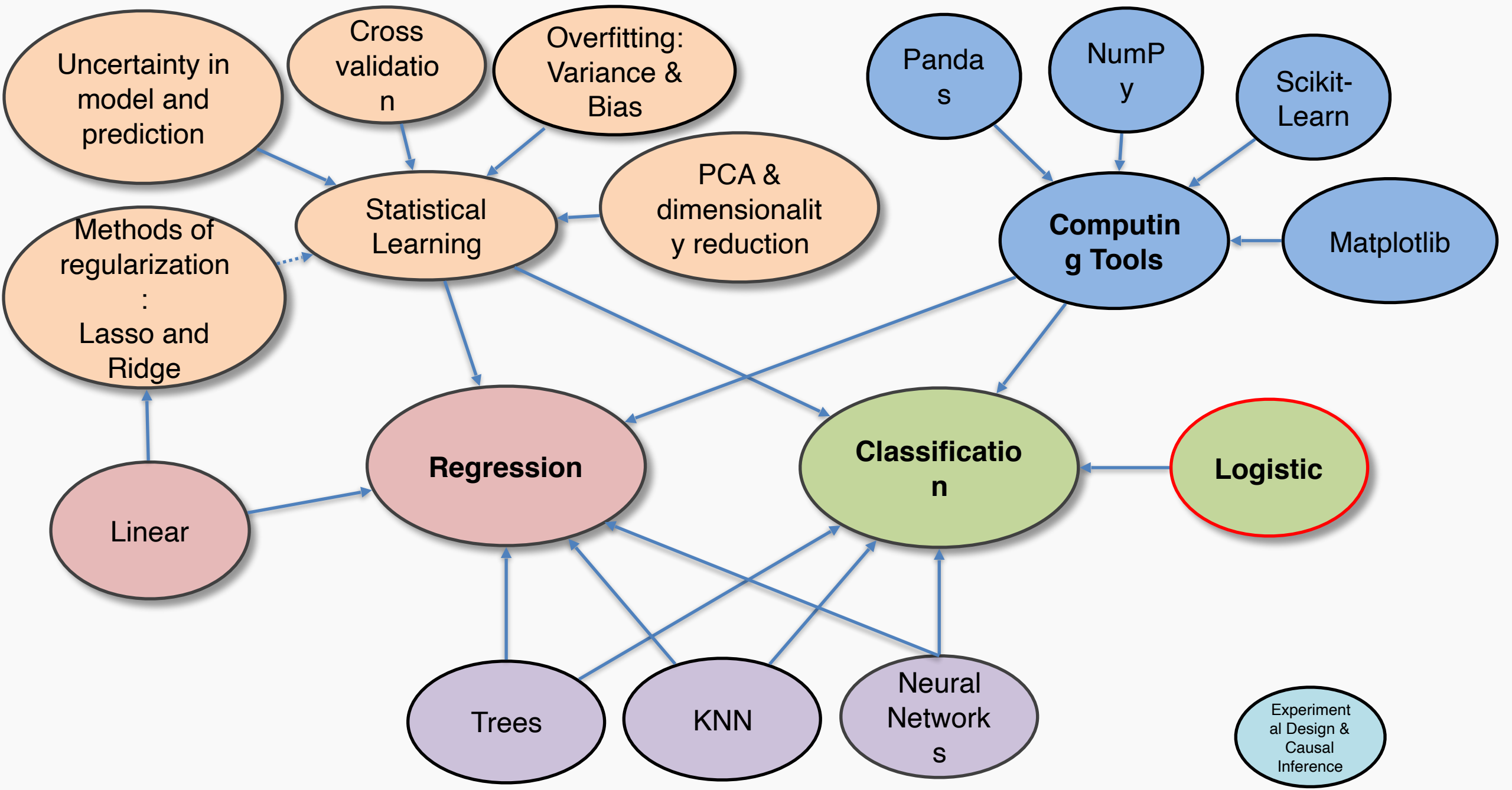
Multiple Logistic Regression

Earlier we saw the general form of *simple* logistic regression, meaning when there is just one predictor used in the model. What was the model statement (in terms of linear predictors)?

Multiple logistic regression is a generalization to multiple predictors. More specifically we can define a multiple logistic regression model to predict $P(Y=1)$ as such:

$$\log\left(\frac{P(Y=1)}{1-P(Y=1)}\right) = \beta_0 + \beta_1 X$$

$$\log\left(\frac{P(Y=1)}{1-P(Y=1)}\right) = \beta_0 + \beta_1 X_1 + \beta_2 X_2 + \ldots + \beta_p X_p$$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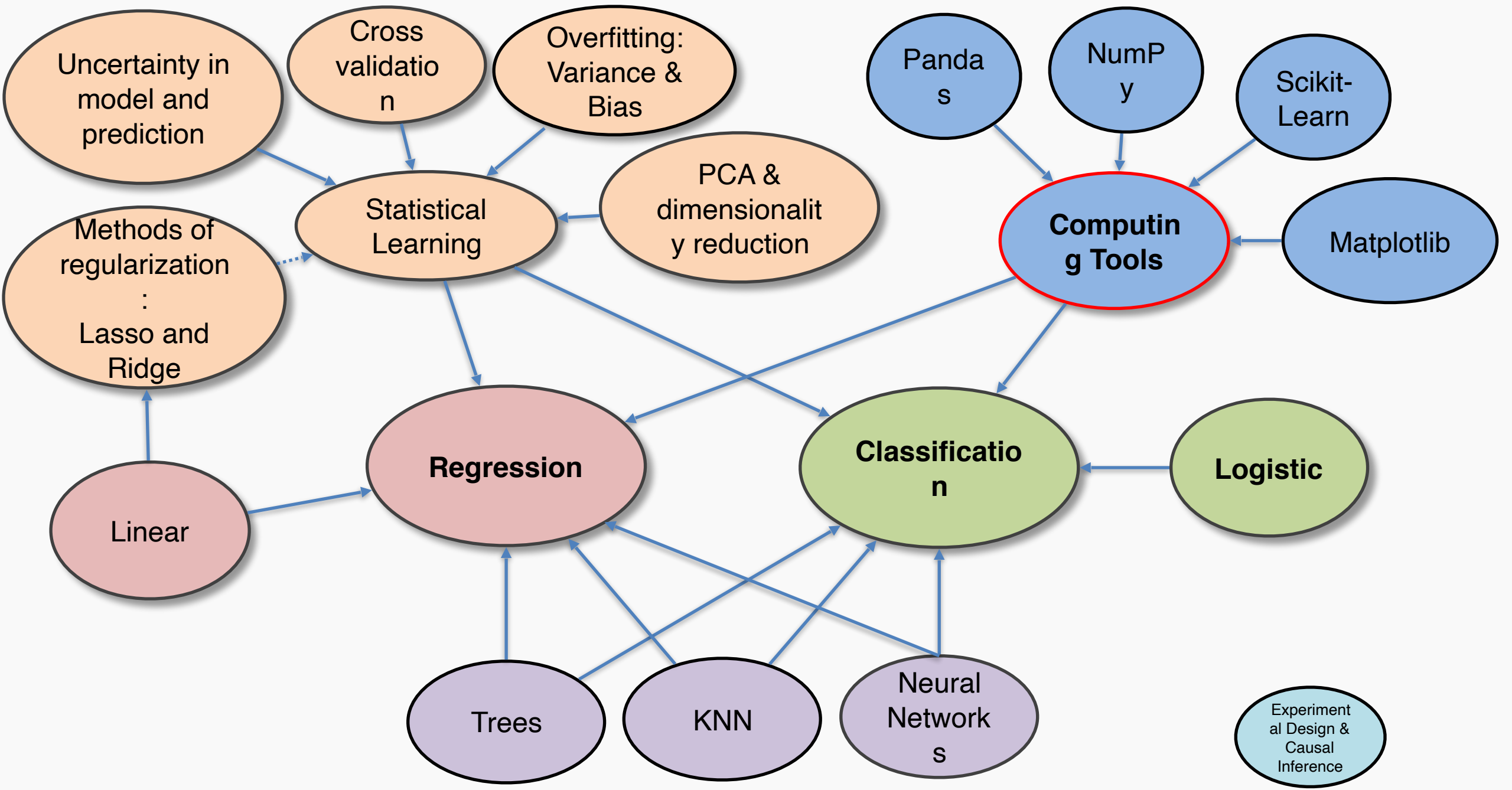
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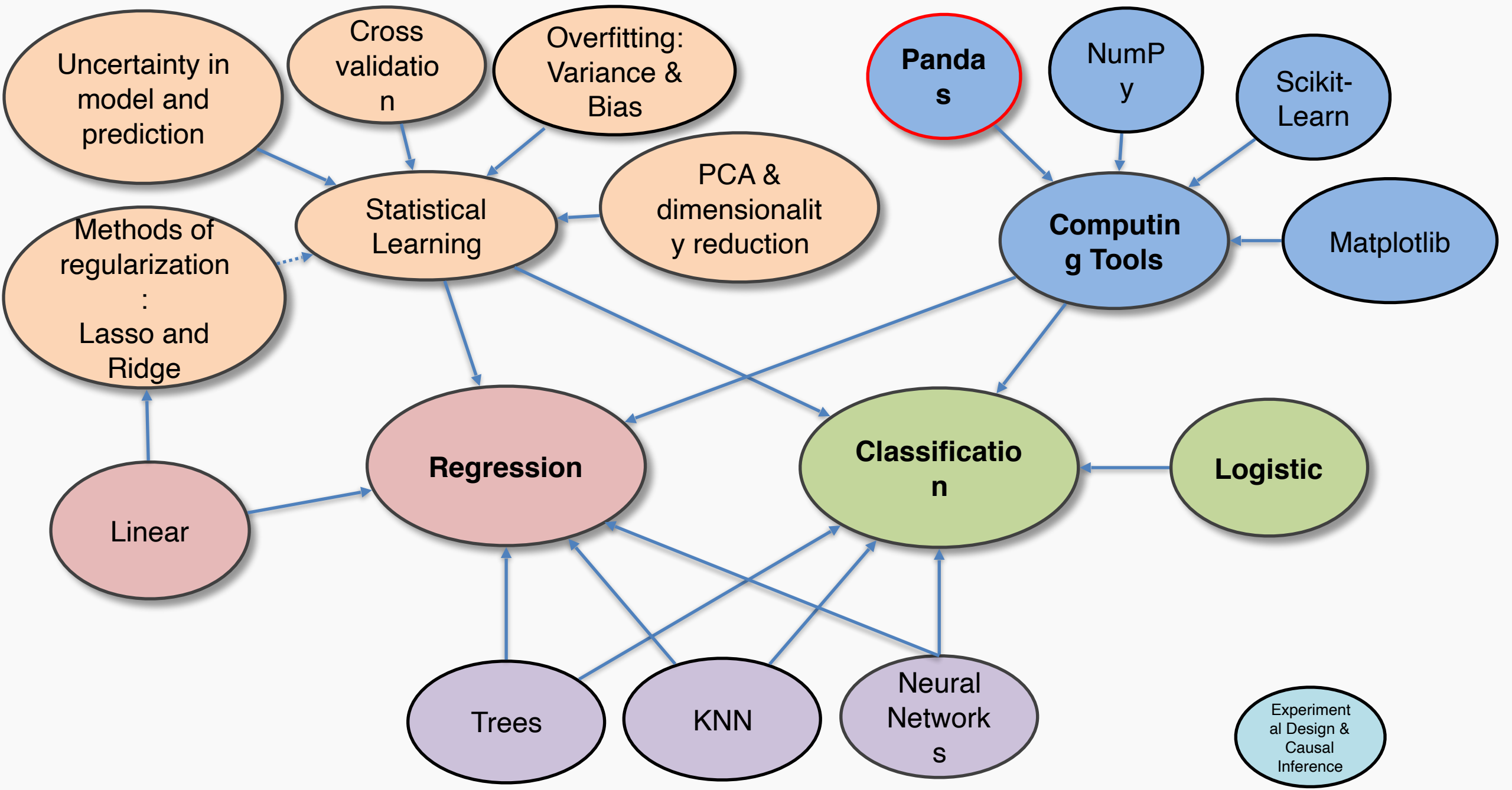
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Methods of regularization : Lasso and Ridge
Regression
Classification
Logistic
Linear
Trees
KNN
Neural Networks
Experimental Design & Causal Inference

Python For Data Science *Cheat Sheet*

Pandas Basics

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Pandas

The **Pandas** library is built on NumPy and provides easy-to-use **data structures** and **data analysis** tools for the Python programming language.

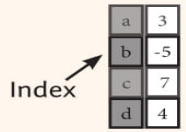
Use the following import convention:

```
>>> import pandas as pd
```

Pandas Data Structures

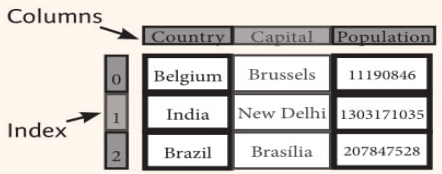
Series

A **one-dimensional** labeled array capable of holding any data type




```
>>> s = pd.Series([3, -5, 7, 4], index=['a', 'b', 'c', 'd'])
```

DataFrame



A **two-dimensional** labeled data structure with columns of potentially different types

```
>>> data = {'Country': ['Belgium', 'India', 'Brazil'],
            'Capital': ['Brussels', 'New Delhi', 'Brasília'],
            'Population': [11190846, 1303171035, 207847528]}

>>> df = pd.DataFrame(data,
                      columns=['Country', 'Capital', 'Population'])
```

Asking For Help

```
>>> help(pd.Series.loc)
```

Selection

Also see NumPy Arrays

Getting

```
>>> s['b']
 -5

>>> df[1:]
   Country     Capital  Population
 1   India   New Delhi  1303171035
 2  Brazil    Brasília   207847528
```

Get one element

Get subset of a DataFrame

Selecting, Boolean Indexing & Setting

By Position

```
>>> df.iloc[[0],[0]]
 'Belgium'
>>> df.iat([0],[0])
 'Belgium'
```

Select single value by row & column

By Label

```
>>> df.loc[[0], ['Country']]
 'Belgium'
>>> df.at([0], ['Country'])
 'Belgium'
```

Select single value by row & column labels

By Label/Position

```
>>> df.ix[2]
Country       Brazil
Capital     Brasília
Population  207847528
```

Select single row of subset of rows

```
>>> df.ix[:,'Capital']
0      Brussels
1     New Delhi
2      Brasília
```

Select a single column of subset of columns

```
>>> df.ix[1,'Capital']
 'New Delhi'
```

Select rows and columns

Boolean Indexing

```
>>> s[~(s > 1)]
>>> s[(s < -1)  |  (s > 2)]
>>> df[df['Population']>1200000000]
```

Series `s` where value is not >1
`s` where value is <-1 or >2
Use filter to adjust DataFrame

Setting

```
>>> s['a'] = 6
```

Set index `a` of Series `s` to 6

Dropping

```
>>> s.drop(['a', 'c'])
>>> df.drop('Country', axis=1)
```

Drop values from rows (axis=0)
Drop values from columns(axis=1)

Sort & Rank

```
>>> df.sort_index()
>>> df.sort_values(by='Country')
>>> df.rank()
```

Sort by labels along an axis
Sort by the values along an axis
Assign ranks to entries

Retrieving Series/DataFrame Information

Basic Information

```
>>> df.shape
>>> df.index
>>> df.columns
>>> df.info()
>>> df.count()
```

(rows,columns)
Describe index
Describe DataFrame columns
Info on DataFrame
Number of non-NA values

Summary

```
>>> df.sum()
>>> df.cumsum()
>>> df.min()/df.max()
>>> df.idxmin()/df.idxmax()
>>> df.describe()
>>> df.mean()
>>> df.median()
```

Sum of values
Cummulative sum of values
Minimum/maximum values
Minimum/Maximum index value
Summary statistics
Mean of values
Median of values

Applying Functions

```
>>> f = lambda x: x*2
>>> df.apply(f)
>>> df.applymap(f)
```

Apply function
Apply function element-wise

Data Alignment

Internal Data Alignment

NA values are introduced in the indices that don't overlap:

```
>>> s3 = pd.Series([7, -2, 3], index=['a', 'c', 'd'])
>>> s + s3
  a    10.0
  b     NaN
  c     5.0
  d     7.0
```

Arithmetic Operations with Fill Methods

You can also do the internal data alignment yourself with the help of the fill methods:

```
>>> s.add(s3, fill_value=0)
  a    10.0
  b    -5.0
  c     5.0
  d     7.0
>>> s.sub(s3, fill_value=2)
>>> s.div(s3, fill_value=4)
>>> s.mul(s3, fill_value=3)
```

I/O

Read and Write to CSV

```
>>> pd.read_csv('file.csv', header=None, nrows=5)
>>> df.to_csv('myDataFrame.csv')
```

Read and Write to Excel

```
>>> pd.read_excel('file.xlsx')
>>> pd.to_excel('dir/myDataFrame.xlsx', sheet_name='Sheet1')
```

Read multiple sheets from the same file

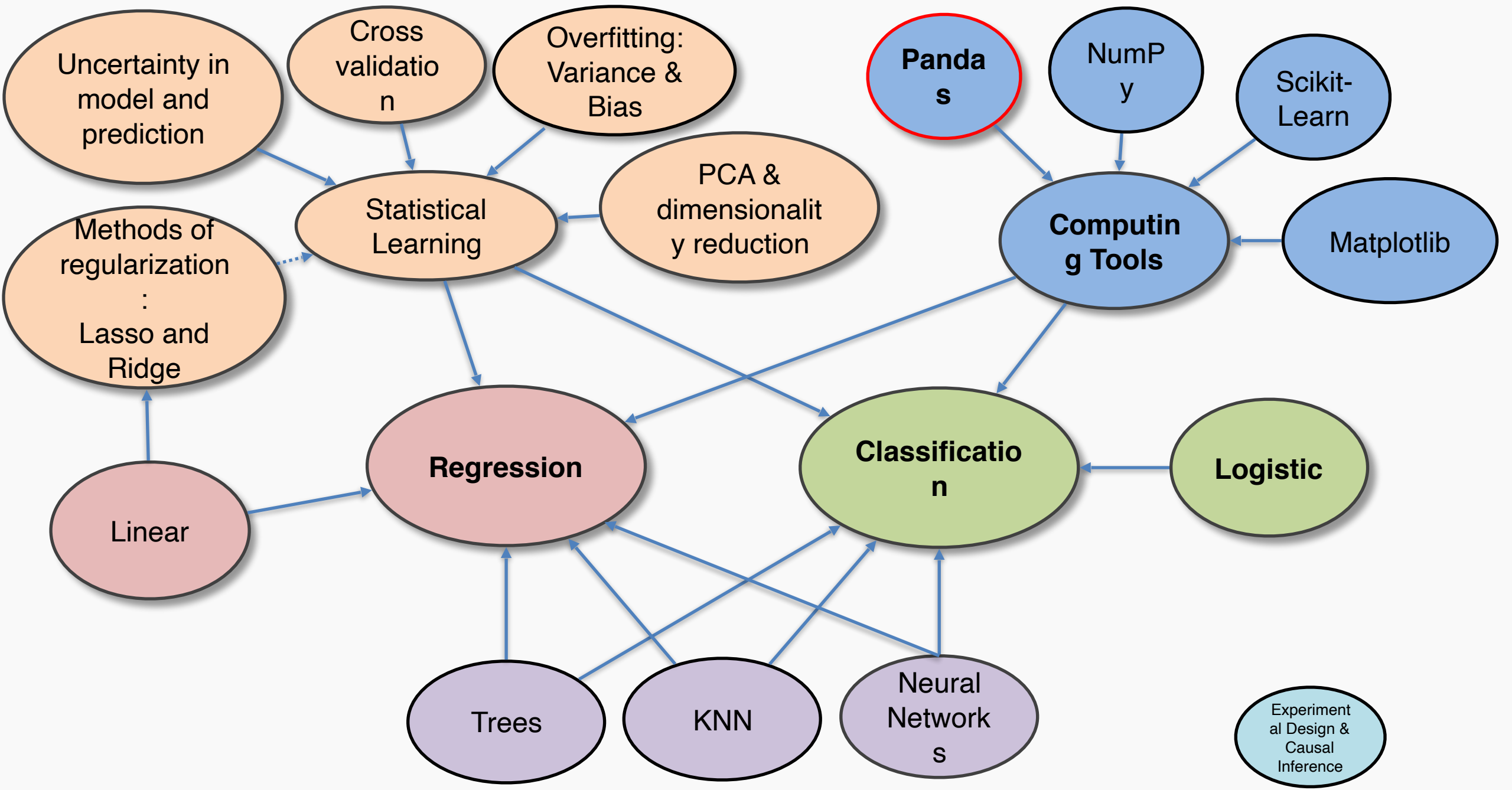
```
>>> xlsx = pd.ExcelFile('file.xls')
>>> df = pd.read_excel(xlsx, 'Sheet1')
```

Read and Write to SQL Query or Database Table

```
>>> from sqlalchemy import create_engine
>>> engine = create_engine('sqlite:///:memory:')
>>> pd.read_sql("SELECT * FROM my_table;", engine)
>>> pd.read_sql_table('my_table', engine)
>>> pd.read_sql_query("SELECT * FROM my_table;", engine)
```

`read_sql()` is a convenience wrapper around `read_sql_table()` and `read_sql_query()`

```
>>> pd.to_sql('myDf', engine)
```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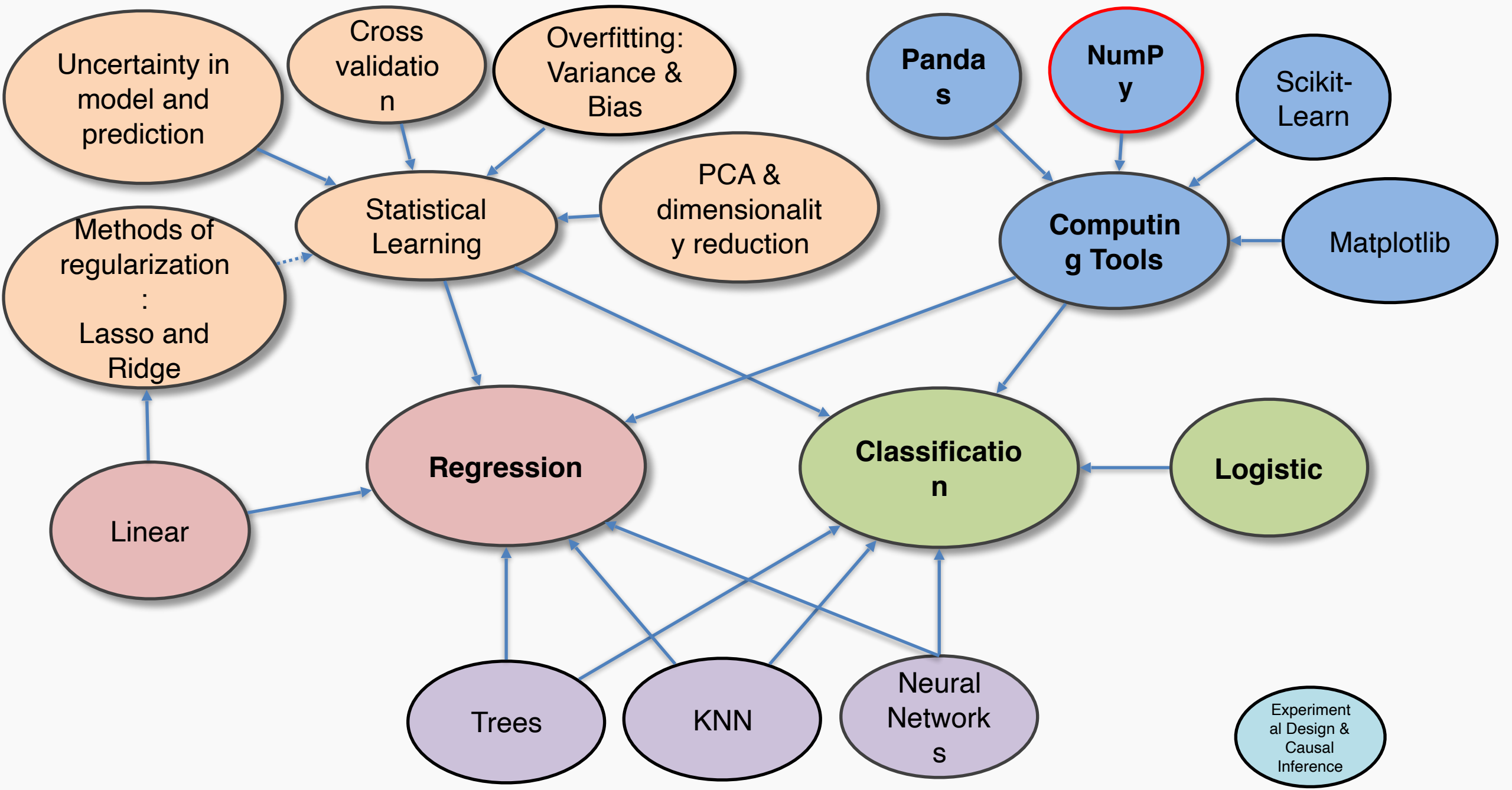
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NumPy Basics

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NumPy

The **NumPy** library is the core library for scientific computing in Python. It provides a high-performance multidimensional array object, and tools for working with these arrays.

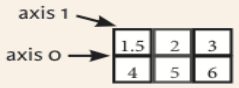
Use the following import convention:

```
>>> import numpy as np
```

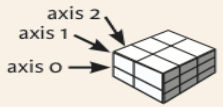
NumPy Arrays

1D array

2D array



3D array



Creating Arrays

```
>>> a = np.array([1,2,3])
>>> b = np.array([(1.5,2,3), (4,5,6)], dtype = float)
>>> c = np.array([[(1.5,2,3), (4,5,6)], [(3,2,1), (4,5,6)]],
                 dtype = float)
```

Initial Placeholders

```
>>> np.zeros((3,4))                  Create an array of zeros
>>> np.ones((2,3,4),dtype=np.int16)  Create an array of ones
>>> d = np.arange(10,25,5)           Create an array of evenly
                                     spaced values (step value)
>>> np.linspace(0,2,9)               Create an array of evenly
                                     spaced values (number of samples)
>>> e = np.full((2,2),7)             Create a constant array
>>> f = np.eye(2)                    Create a 2X2 identity matrix
>>> np.random.random((2,2))          Create an array with random values
>>> np.empty((3,2))                  Create an empty array
```

I/O

Saving & Loading On Disk

```
>>> np.save('my_array', a)
>>> np.savez('array.npz', a, b)
>>> np.load('my_array.npy')
```

Saving & Loading Text Files

```
>>> np.loadtxt("myfile.txt")
>>> np.genfromtxt("my_file.csv", delimiter=',')
>>> np.savetxt("myarray.txt", a, delimiter=" ")
```

Data Types

```
>>> np.int64       Signed 64-bit integer types
>>> np.float32     Standard double-precision floating point
>>> np.complex     Complex numbers represented by 128 floats
>>> np.bool        Boolean type storing TRUE and FALSE values
>>> np.object      Python object type
>>> np.string_     Fixed-length string type
>>> np.unicode_    Fixed-length unicode type
```

Inspecting Your Array

```
>>> a.shape          Array dimensions
>>> len(a)           Length of array
>>> b.ndim           Number of array dimensions
>>> e.size           Number of array elements
>>> b.dtype          Data type of array elements
>>> b.dtype.name     Name of data type
>>> b.astype(int)    Convert an array to a different type
```

Asking For Help

```
>>> np.info(np.ndarray.dtype)
```

Array Mathematics

Arithmetic Operations

```
>>> g = a - b                        Subtraction
  array([[-0.5,  0. ,  0. ],
         [-3. , -3. , -3. ]])
>>> np.subtract(a,b)                 Subtraction
>>> b + a                            Addition
  array([[ 2.5,  4. ,  6. ],
         [ 5. ,  7. ,  9. ]])
>>> np.add(b,a)                      Addition
>>> a / b                            Division
  array([[ 0.66666667,  1.        ,  1.        ],
         [ 0.25      ,  0.4       ,  0.5       ]])
>>> np.divide(a,b)                   Division
>>> a * b                            Multiplication
  array([[  1.5,   4. ,   9. ],
         [  4. ,  10. ,  18. ]])
>>> np.multiply(a,b)                 Multiplication
>>> np.exp(b)                        Exponentiation
>>> np.sqrt(b)                       Square root
>>> np.sin(a)                        Print sines of an array
>>> np.cos(b)                        Element-wise cosine
>>> np.log(a)                        Element-wise natural logarithm
>>> e.dot(f)                         Dot product
  array([[ 7.,  7.],
         [ 7.,  7.]])
```

Comparison

```
>>> a == b                           Element-wise comparison
  array([[False,  True,  True],
         [False, False, False]], dtype=bool)
>>> a < 2                            Element-wise comparison
  array([True, False, False], dtype=bool)
>>> np.array_equal(a, b)             Array-wise comparison
```

Aggregate Functions

```
>>> a.sum()                          Array-wise sum
>>> a.min()                          Array-wise minimum value
>>> b.max(axis=0)                    Maximum value of an array row
>>> b.cumsum(axis=1)                 Cumulative sum of the elements
>>> a.mean()                         Mean
>>> b.median()                       Median
>>> a.corrcoef()                     Correlation coefficient
>>> np.std(b)                        Standard deviation
```

Copying Arrays

```
>>> h = a.view()                     Create a view of the array with the same data
>>> np.copy(a)                       Create a copy of the array
>>> h = a.copy()                     Create a deep copy of the array
```

Sorting Arrays

```
>>> a.sort()                         Sort an array
>>> c.sort(axis=0)                   Sort the elements of an array's axis
```

Subsetting, Slicing, Indexing

Also see Lists

Subsetting

```
>>> a[2]                             Select the element at the 2nd index
  3
>>> b[1,2]                           Select the element at row 0 column 2
  6.0                                (equivalent to b[1][2])
```

Slicing

```
>>> a[0:2]                           Select items at index 0 and 1
  array([1, 2])
>>> b[0:2,1]                         Select items at rows 0 and 1 in column 1
  array([ 2.,  5.])
>>> b[:1]                            Select all items at row 0
  array([[1.5, 2., 3.]])             (equivalent to b[0:1, :])
>>> c[1,...]                         Same as [1,:,:]
  array([[[ 3.,  2.,  1.],
          [ 4.,  5.,  6.]]])
>>> a[ : :-1]                        Reversed array a
  array([3, 2, 1])
```

Boolean Indexing

```
>>> a[a<2]                           Select elements from a less than 2
  array([1])
```

Fancy Indexing

```
>>> b[[1, 0, 1, 0],[0, 1, 2, 0]]    Select elements (1,0),(0,1),(1,2) and (0,0)
  array([ 4. , 2. , 6. , 1.5])
>>> b[[1, 0, 1, 0]][:,[0,1,2,0]]    Select a subset of the matrix's rows
  array([[ 4. ,5. , 6. , 4. ],       and columns
         [ 1.5, 2. , 3. , 1.5],
         [ 4. , 5. , 6. , 4. ],
         [ 1.5, 2. , 3. , 1.5]])
```

Array Manipulation

Transposing Array

```
>>> i = np.transpose(b)              Permute array dimensions
>>> i.T                              Permute array dimensions
```

Changing Array Shape

```
>>> b.ravel()                        Flatten the array
>>> g.reshape(3,-2)                  Reshape, but don't change data
```

Adding/Removing Elements

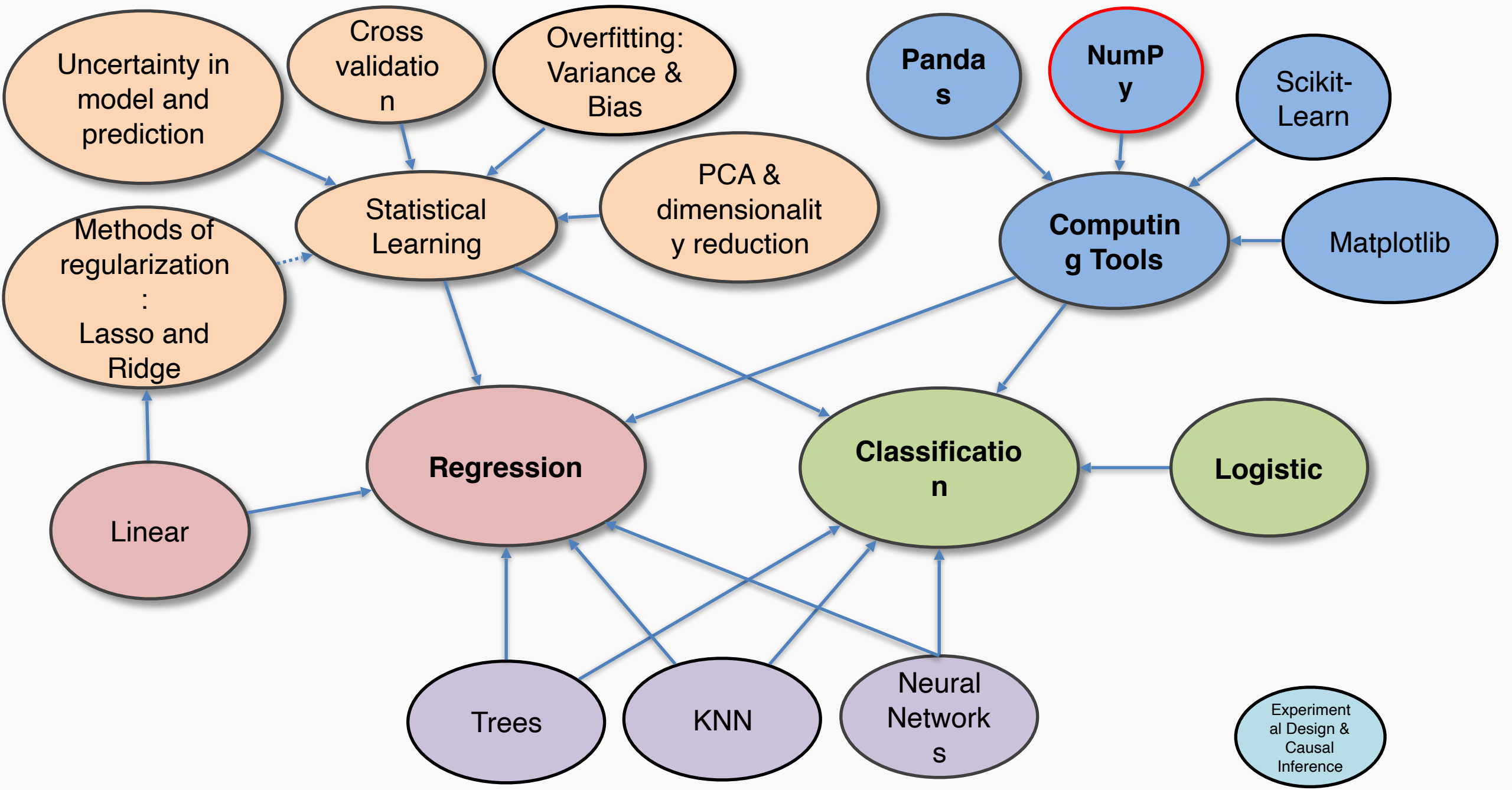
```
>>> h.resize((2,6))                  Return a new array with shape (2,6)
>>> np.append(h,g)                   Append items to an array
>>> np.insert(a, 1, 5)               Insert items in an array
>>> np.delete(a,[1])                 Delete items from an array
```

Combining Arrays

```
>>> np.concatenate((a,d),axis=0)     Concatenate arrays
  array([ 1,  2,  3, 10, 15, 20])
>>> np.vstack((a,b))                 Stack arrays vertically (row-wise)
  array([[ 1. ,  2. ,  3. ],
         [ 1.5,  2. ,  3. ],
         [ 4. ,  5. ,  6. ]])
>>> np.r_[e,f]                       Stack arrays vertically (row-wise)
>>> np.hstack((e,f))                 Stack arrays horizontally (column-wise)
  array([[ 7.,  7.,  1.,  0.],
         [ 7.,  7.,  0.,  1.]])
>>> np.column_stack((a,d))           Create stacked column-wise arrays
  array([[ 1, 10],
         [ 2, 15],
         [ 3, 20]])
>>> np.c_[a,d]                       Create stacked column-wise arrays
```

Splitting Arrays

```
>>> np.hsplit(a,3)                   Split the array horizontally at the 3rd
  [array([1]),array([2]),array([3])]  index
>>> np.vsplit(c,2)                   Split the array vertically at the 2nd index
[array([[[ 1.5,  2. ,  1. ],
         [ 4. ,  5. ,  6. ]]]),
 array([[[ 3.,  2.,  3.],
         [ 4.,  5.,  6.]]])]
```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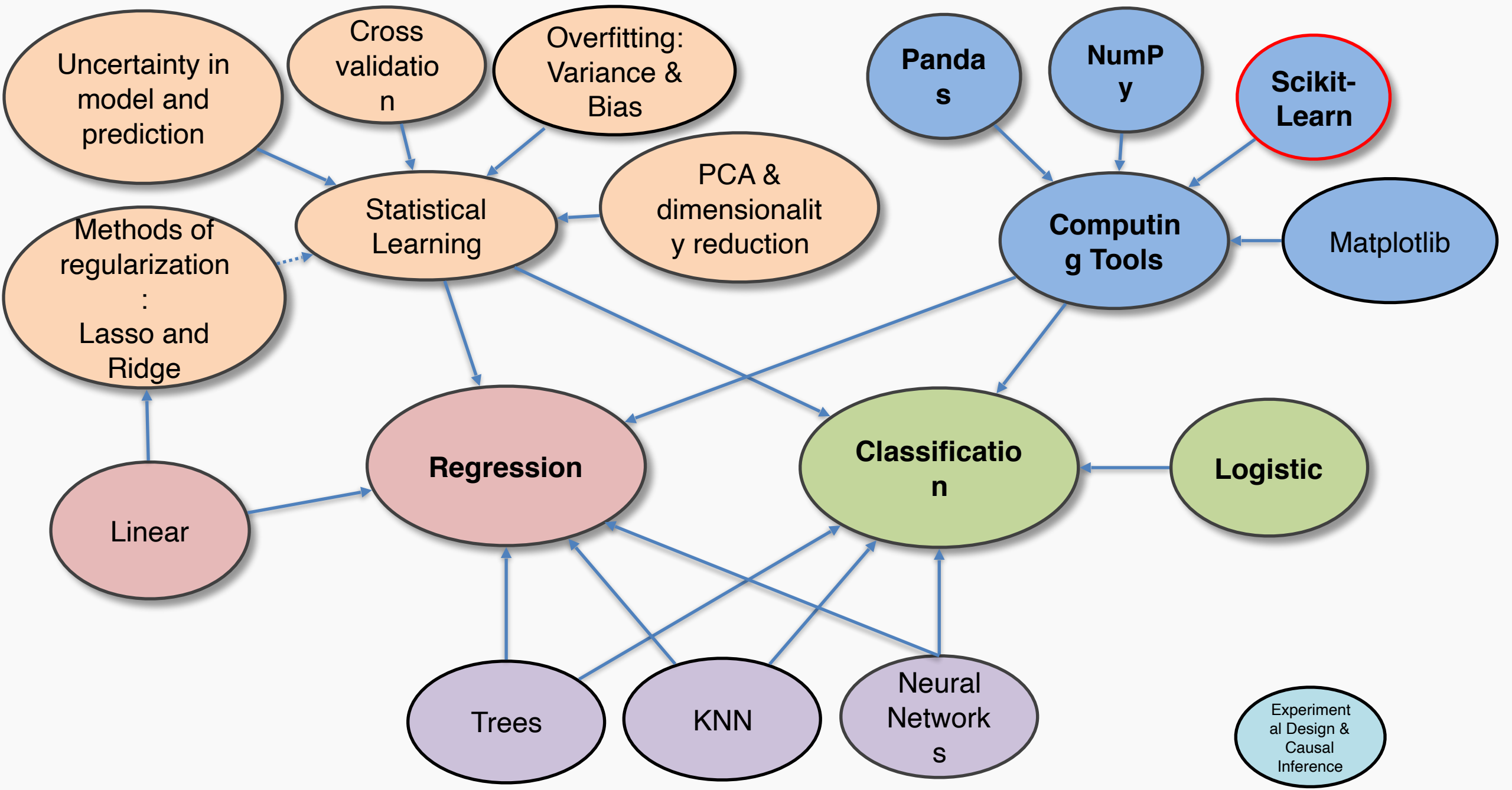
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Python For Data Science *Cheat Sheet*

SciPy - Linear Algebra

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SciPy

The **SciPy** library is one of the core packages for scientific computing that provides mathematical algorithms and convenience functions built on the NumPy extension of Python.

Interacting With NumPy

Also see NumPy

```
>>> import numpy as np
>>> a = np.array([1,2,3])
>>> b = np.array([(1+5j,2j,3j), (4j,5j,6j)])
>>> c = np.array([[(1.5,2,3), (4,5,6)], [(3,2,1), (4,5,6)]])
```

Index Tricks

```
>>> np.mgrid[0:5,0:5]          Create a dense meshgrid
>>> np.ogrid[0:2,0:2]          Create an open meshgrid
>>> np.r_[3,[0]*5,-1:1:10j]    Stack arrays vertically (row-wise)
>>> np.c_[b,c]                 Create stacked column-wise arrays
```

Shape Manipulation

```
>>> np.transpose(b)            Permute array dimensions
>>> b.flatten()                Flatten the array
>>> np.hstack((b,c))           Stack arrays horizontally (column-wise)
>>> np.vstack((a,b))           Stack arrays vertically (row-wise)
>>> np.hsplit(c,2)             Split the array horizontally at the 2nd index
>>> np.vpslit(d,2)             Split the array vertically at the 2nd index
```

Polynomials

```
>>> from numpy import poly1d
>>> p = poly1d([3,4,5])        Create a polynomial object
```

Vectorizing Functions

```
>>> def myfunc(a):
        if a < 0:
          return a*2
        else:
          return a/2
>>> np.vectorize(myfunc)       Vectorize functions
```

Type Handling

```
>>> np.real(b)                 Return the real part of the array elements
>>> np.imag(b)                 Return the imaginary part of the array elements
>>> np.real_if_close(c,tol=1000)  Return a real array if complex parts close to 0
>>> np.cast['f'](np.pi)        Cast object to a data type
```

Other Useful Functions

```
>>> np.angle(b,deg=True)       Return the angle of the complex argument
>>> g = np.linspace(0,np.pi,num=5)  Create an array of evenly spaced values
                                    (number of samples)
>>> g [3:] += np.pi
>>> np.unwrap(g)               Unwrap
>>> np.logspace(0,10,3)        Create an array of evenly spaced values (log scale)
>>> np.select([c<4],[c*2])     Return values from a list of arrays depending on
                               conditions
>>> misc.factorial(a)          Factorial
>>> misc.comb(10,3,exact=True) Combine N things taken at k time
>>> misc.central_diff_weights(3)  Weights for Np-point central derivative
>>> misc.derivative(myfunc,1.0)   Find the n-th derivative of a function at a point
```

Linear Algebra

Also see NumPy

You'll use the `linalg` and `sparse` modules. Note that `scipy.linalg` contains and expands on `numpy.linalg`.

```
>>> from scipy import linalg, sparse
```

Creating Matrices

```
>>> A = np.matrix(np.random.random((2,2)))
>>> B = np.asmatrix(b)
>>> C = np.mat(np.random.random((10,5)))
>>> D = np.mat([[3,4], [5,6]])
```

Basic Matrix Routines

Inverse

```
>>> A.I                        Inverse
>>> linalg.inv(A)              Inverse
```

Transposition

```
>>> A.T                        Tranpose matrix
>>> A.H                        Conjugate transposition
```

Trace

```
>>> np.trace(A)                Trace
```

Norm

```
>>> linalg.norm(A)             Frobenius norm
>>> linalg.norm(A,1)           L1 norm (max column sum)
>>> linalg.norm(A,np.inf)      L inf norm (max row sum)
```

Rank

```
>>> np.linalg.matrix_rank(C)   Matrix rank
```

Determinant

```
>>> linalg.det(A)              Determinant
```

Solving linear problems

```
>>> linalg.solve(A,b)          Solver for dense matrices
>>> E = np.mat(a).T            Solver for dense matrices
>>> linalg.lstsq(F,E)          Least-squares solution to linear matrix
                               equation
```

Generalized inverse

```
>>> linalg.pinv(C)             Compute the pseudo-inverse of a matrix
                               (least-squares solver)
>>> linalg.pinv2(C)            Compute the pseudo-inverse of a matrix
                               (SVD)
```

Creating Sparse Matrices

```
>>> F = np.eye(3, k=1)         Create a 2X2 identity matrix
>>> G = np.mat(np.identity(2)) Create a 2x2 identity matrix
>>> C[C > 0.5] = 0
>>> H = sparse.csr_matrix(C)   Compressed Sparse Row matrix
>>> I = sparse.csc_matrix(D)   Compressed Sparse Column matrix
>>> J = sparse.dok_matrix(A)   Dictionary Of Keys matrix
>>> E.todense()                Sparse matrix to full matrix
>>> sparse.isspmatrix_csc(A)   Identify sparse matrix
```

Sparse Matrix Routines

Inverse

```
>>> sparse.linalg.inv(I)       Inverse
```

Norm

```
>>> sparse.linalg.norm(I)      Norm
```

Solving linear problems

```
>>> sparse.linalg.spsolve(H,I) Solver for sparse matrices
```

Sparse Matrix Functions

```
>>> sparse.linalg.expm(I)      Sparse matrix exponential
```

Matrix Functions

Addition

```
>>> np.add(A,D)                Addition
```

Subtraction

```
>>> np.subtract(A,D)           Subtraction
```

Division

```
>>> np.divide(A,D)             Division
```

Multiplication

```
>>> A @ D                      Multiplication operator (Python 3)
>>> np.multiply(D,A)           Multiplication
>>> np.dot(A,D)                Dot product
>>> np.vdot(A,D)               Vector dot product
>>> np.inner(A,D)              Inner product
>>> np.outer(A,D)              Outer product
>>> np.tensordot(A,D)          Tensor dot product
>>> np.kron(A,D)               Kronecker product
```

Exponential Functions

```
>>> linalg.expm(A)             Matrix exponential
>>> linalg.expm2(A)            Matrix exponential (Taylor Series)
>>> linalg.expm3(D)            Matrix exponential (eigenvalue decomposition)
```

Logarithm Function

```
>>> linalg.logm(A)             Matrix logarithm
```

Trigonometric Functions

```
>>> linalg.sinm(D)             Matrix sine
>>> linalg.cosm(D)             Matrix cosine
>>> linalg.tanm(A)             Matrix tangent
```

Hyperbolic Trigonometric Functions

```
>>> linalg.sinhm(D)            Hyperbolic matrix sine
>>> linalg.coshm(D)            Hyperbolic matrix cosine
>>> linalg.tanhm(A)            Hyperbolic matrix tangent
```

Matrix Sign Function

```
>>> np.signm(A)                Matrix sign function
```

Matrix Square Root

```
>>> linalg.sqrtm(A)            Matrix square root
```

Arbitrary Functions

```
>>> linalg.funm(A, lambda x: x*x)  Evaluate matrix function
```

Decompositions

Eigenvalues and Eigenvectors

```
>>> la, v = linalg.eig(A)      Solve ordinary or generalized
                               eigenvalue problem for square matrix
>>> l1, l2 = la                Unpack eigenvalues
>>> v[:,0]                     First eigenvector
>>> v[:,1]                     Second eigenvector
>>> linalg.eigvals(A)          Unpack eigenvalues
```

Singular Value Decomposition

```
>>> U,s,Vh = linalg.svd(B)     Singular Value Decomposition (SVD)
>>> M,N = B.shape
>>> Sig = linalg.diagsvd(s,M,N)  Construct sigma matrix in SVD
```

LU Decomposition

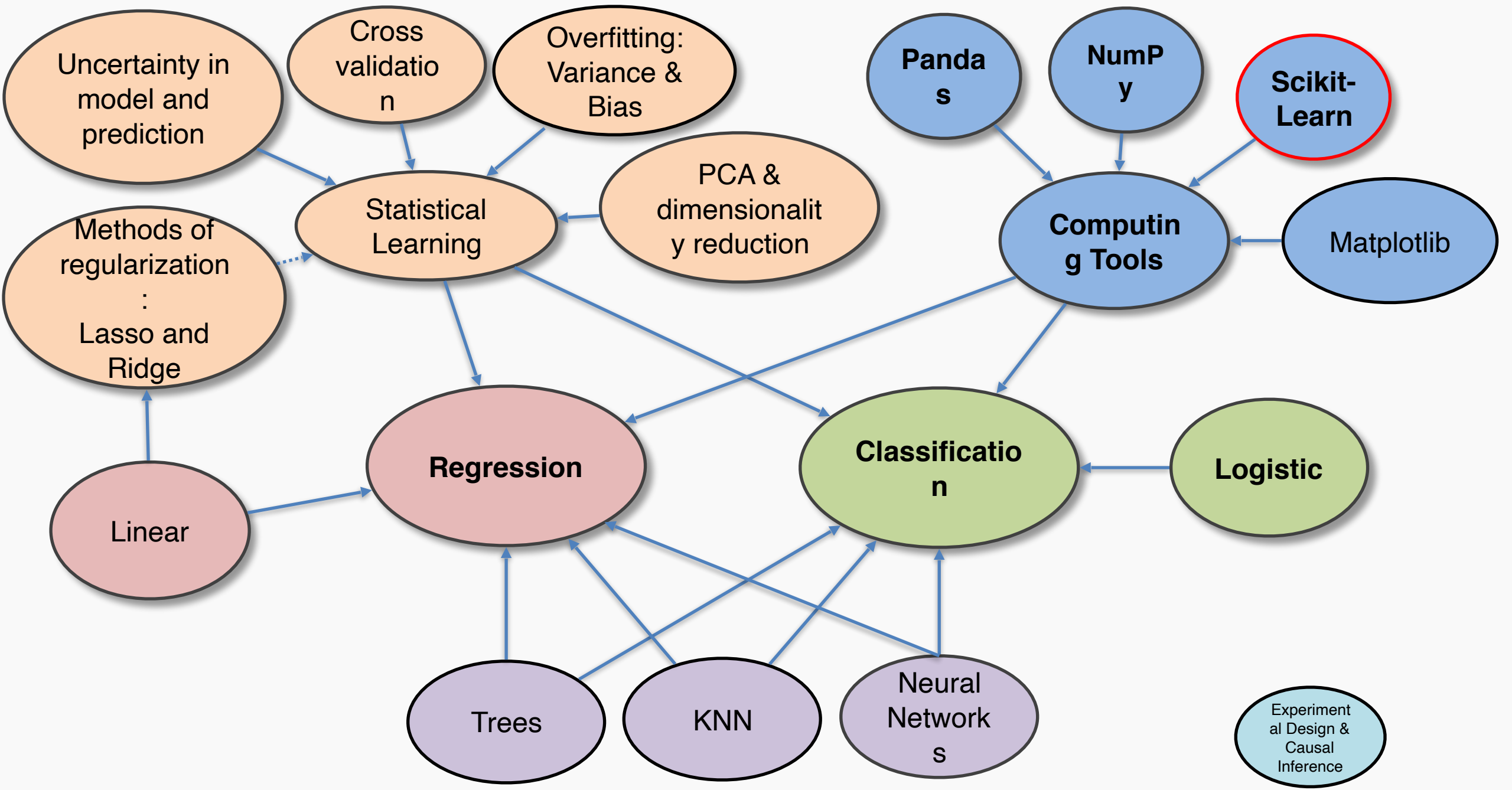
```
>>> P,L,U = linalg.lu(C)       LU Decomposition
```

Sparse Matrix Decompositions

```
>>> la, v = sparse.linalg.eigs(F,1)  Eigenvalues and eigenvectors
>>> sparse.linalg.svds(H, 2)         SVD
```

Asking For Help

```
>>> help(scipy.linalg.diagsvd)
>>> np.info(np.matrix)
```


Uncertainty in model and prediction
Cross validation
Overfitting: Variance & Bias
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Methods of regularization : Lasso and Ridge
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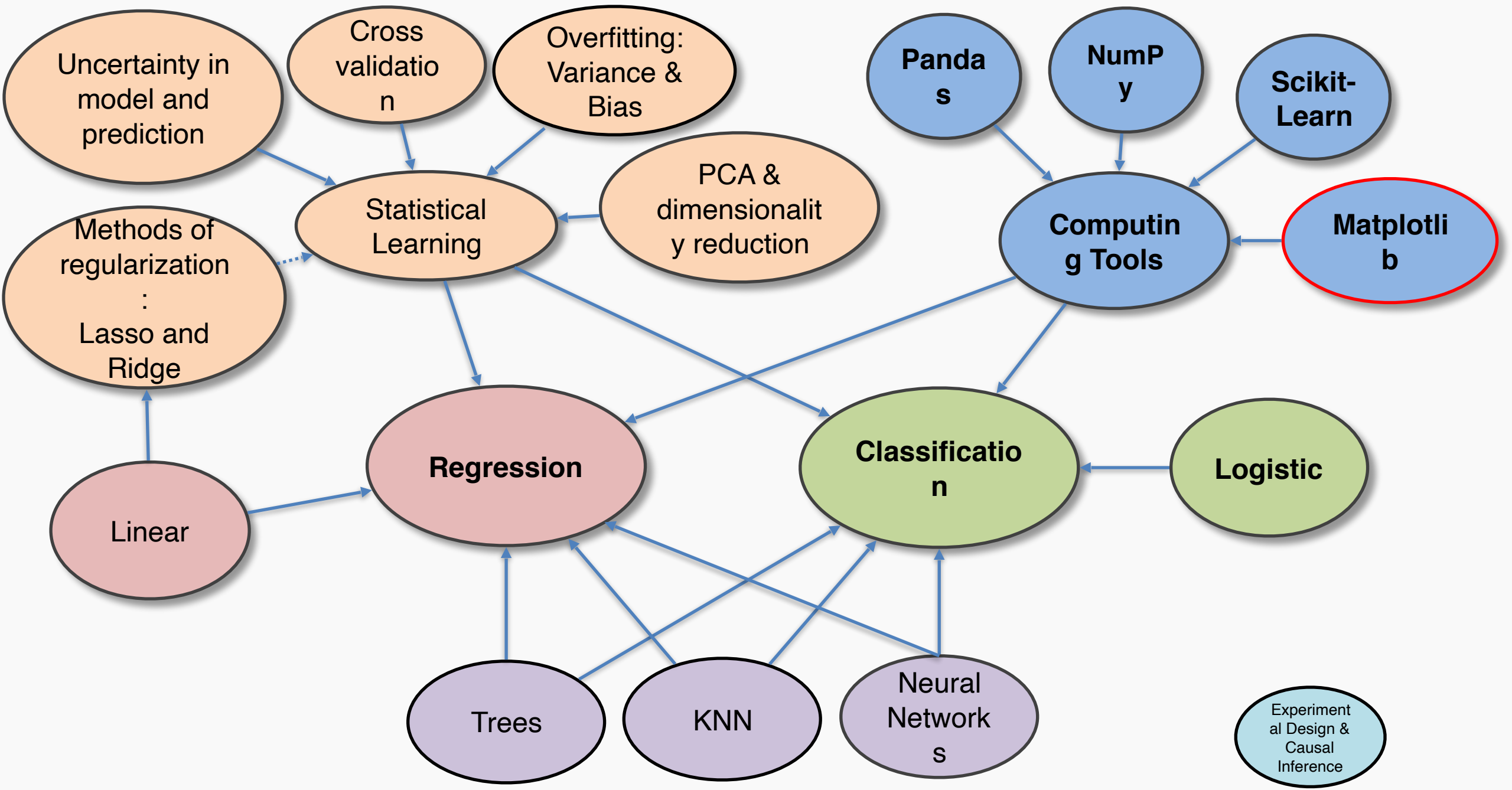
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Python For Data Science *Cheat Sheet*

Matplotlib

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Matplotlib

Matplotlib is a Python 2D plotting library which produces publication-quality figures in a variety of hardcopy formats and interactive environments across platforms.

matplotlib

1 Prepare The Data

Also see Lists & NumPy

1D Data

```
>>> import numpy as np
>>> x = np.linspace(0, 10, 100)
>>> y = np.cos(x)
>>> z = np.sin(x)
```

2D Data or Images

```
>>> data = 2 * np.random.random((10, 10))
>>> data2 = 3 * np.random.random((10, 10))
>>> Y, X = np.mgrid[-3:3:100j, -3:3:100j]
>>> U = -1 - X**2 + Y
>>> V = 1 + X - Y**2
>>> from matplotlib.cbook import get_sample_data
>>> img = np.load(get_sample_data('axes_grid/bivariate_normal.npy'))
```

2 Create Plot

```
>>> import matplotlib.pyplot as plt
```

Figure

```
>>> fig = plt.figure()
>>> fig2 = plt.figure(figsize=plt.figaspect(2.0))
```

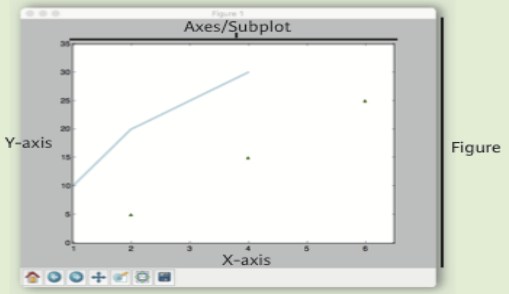
Axes

All plotting is done with respect to an `Axes`. In most cases, a subplot will fit your needs. A subplot is an axes on a grid system.

```
>>> fig.add_axes()
>>> ax1 = fig.add_subplot(221) # row-col-num
>>> ax3 = fig.add_subplot(212)
>>> fig3, axes = plt.subplots(nrows=2,ncols=2)
>>> fig4, axes2 = plt.subplots(ncols=3)
```

Plot Anatomy & Workflow

Plot Anatomy



Workflow

The basic steps to creating plots with matplotlib are:

1 Prepare data 2 Create plot 3 Plot 4 Customize plot 5 Save plot 6 Show plot

```
>>> import matplotlib.pyplot as plt
>>> x = [1,2,3,4]                          Step 1
>>> y = [10,20,25,30]
>>> fig = plt.figure()                     Step 2
>>> ax = fig.add_subplot(111)              Step 3
>>> ax.plot(x, y, color='lightblue', linewidth=3)   Step 3, 4
>>> ax.scatter([2,4,6],
               [5,15,25],
               color='darkgreen',
               marker='^')
>>> ax.set_xlim(1, 6.5)
>>> plt.savefig('foo.png')
>>> plt.show()                             Step 6
```

4 Customize Plot

Colors, Color Bars & Color Maps

```
>>> plt.plot(x, x, x, x**2, x, x**3)
>>> ax.plot(x, y, alpha = 0.4)
>>> ax.plot(x, y, c='k')
>>> fig.colorbar(im, orientation='horizontal')
>>> im = ax.imshow(img,
                   cmap='seismic')
```

Markers

```
>>> fig, ax = plt.subplots()
>>> ax.scatter(x,y,marker=".")
>>> ax.plot(x,y,marker="o")
```

Linestyles

```
>>> plt.plot(x,y,linewidth=4.0)
>>> plt.plot(x,y,ls='solid')
>>> plt.plot(x,y,ls='--')
>>> plt.plot(x,y,'--',x**2,y**2,'-.')
>>> plt.setp(lines,color='r',linewidth=4.0)
```

Text & Annotations

```
>>> ax.text(1,
            -2.1,
            'Example Graph',
            style='italic')
>>> ax.annotate("Sine",
                xy=(8, 0),
                xycoords='data',
                xytext=(10.5, 0),
                textcoords='data',
                arrowprops=dict(arrowstyle="->",
                                connectionstyle="arc3"),)
```

Mathtext

```
>>> plt.title(r'$sigma_i=15$', fontsize=20)
```

Limits, Legends & Layouts

Limits & Autoscaling

```
>>> ax.margins(x=0.0,y=0.1)                 Add padding to a plot
>>> ax.axis('equal')                        Set the aspect ratio of the plot to 1
>>> ax.set(xlim=[0,10.5],ylim=[-1.5,1.5])   Set limits for x-and y-axis
>>> ax.set_xlim(0,10.5)                     Set limits for x-axis
```

Legends

```
>>> ax.set(title='An Example Axes',         Set a title and x-and y-axis labels
           ylabel='Y-Axis',
           xlabel='X-Axis')
>>> ax.legend(loc='best')                   No overlapping plot elements
```

Ticks

```
>>> ax.xaxis.set(ticks=range(1,5),          Manually set x-ticks
                 ticklabels=[3,100,-12,"foo"])
>>> ax.tick_params(axis='y',                Make y-ticks longer and go in and out
                   direction='inout',
                   length=10)
```

Subplot Spacing

```
>>> fig3.subplots_adjust(wspace=0.5,        Adjust the spacing between subplots
                         hspace=0.3,
                         left=0.125,
                         right=0.9,
                         top=0.9,
                         bottom=0.1)
>>> fig.tight_layout()                      Fit subplot(s) in to the figure area
```

Axis Spines

```
>>> ax1.spines['top'].set_visible(False)    Make the top axis line for a plot invisible
>>> ax1.spines['bottom'].set_position(('outward',10))   Move the bottom axis line outward
```

3 Plotting Routines

1D Data

```
>>> fig, ax = plt.subplots()
>>> lines = ax.plot(x,y)                    Draw points with lines or markers connecting them
>>> ax.scatter(x,y)                         Draw unconnected points, scaled or colored
>>> axes[0,0].bar([1,2,3],[3,4,5])          Plot vertical rectangles (constant width)
>>> axes[1,0].barh([0.5,1,2.5],[0,1,2])     Plot horiontal rectangles (constant height)
>>> axes[1,1].axhline(0.45)                 Draw a horizontal line across axes
>>> axes[0,1].axvline(0.65)                 Draw a vertical line across axes
>>> ax.fill(x,y,color='blue')               Draw filled polygons
>>> ax.fill_between(x,y,color='yellow')     Fill between y-values and o
```

Vector Fields

```
>>> axes[0,1].arrow(0,0,0.5,0.5)            Add an arrow to the axes
>>> axes[1,1].quiver(y,z)                   Plot a 2D field of arrows
>>> axes[0,1].streamplot(X,Y,U,V)           Plot a 2D field of arrows
```

Data Distributions

```
>>> ax1.hist(y)                             Plot a histogram
>>> ax3.boxplot(y)                          Make a box and whisker plot
>>> ax3.violinplot(z)                       Make a violin plot
```

2D Data or Images

```
>>> fig, ax = plt.subplots()
>>> im = ax.imshow(img,                     Colormapped or RGB arrays
                   cmap='gist_earth',
                   interpolation='nearest',
                   vmin=-2,
                   vmax=2)
```

```
>>> axes2[0].pcolor(data2)                  Pseudocolor plot of 2D array
>>> axes2[0].pcolormesh(data)               Pseudocolor plot of 2D array
>>> CS = plt.contour(Y,X,U)                 Plot contours
>>> axes2[2].contourf(data1)                Plot filled contours
>>> axes2[2]= ax.clabel(CS)                 Label a contour plot
```

5 Save Plot

Save figures

```
>>> plt.savefig('foo.png')
```

Save transparent figures

```
>>> plt.savefig('foo.png', transparent=True)
```

6 Show Plot

```
>>> plt.show()
```

Close & Clear

```
>>> plt.cla()                               Clear an axis
>>> plt.clf()                               Clear the entire figure
>>> plt.close()                             Close a window
```

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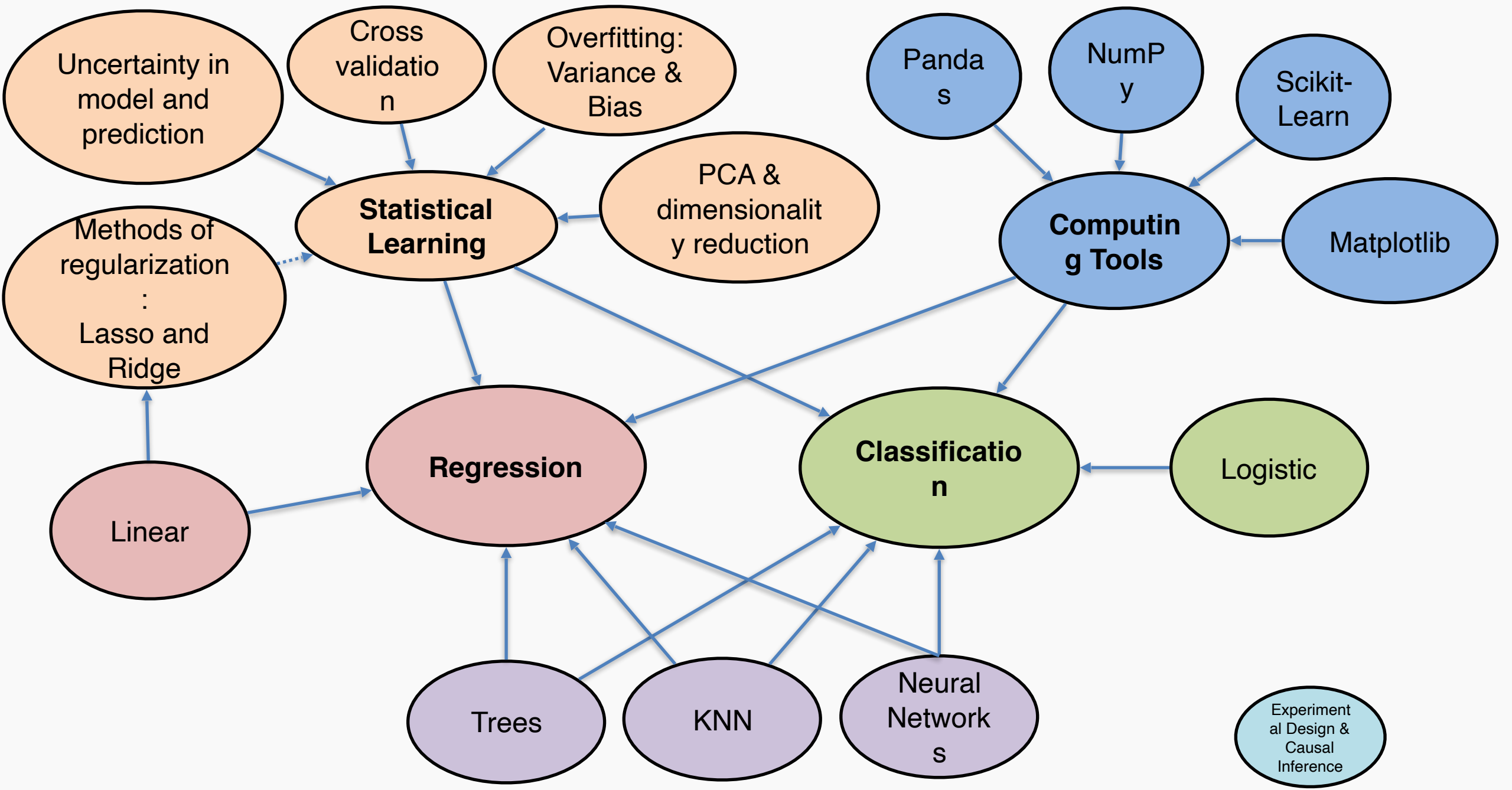
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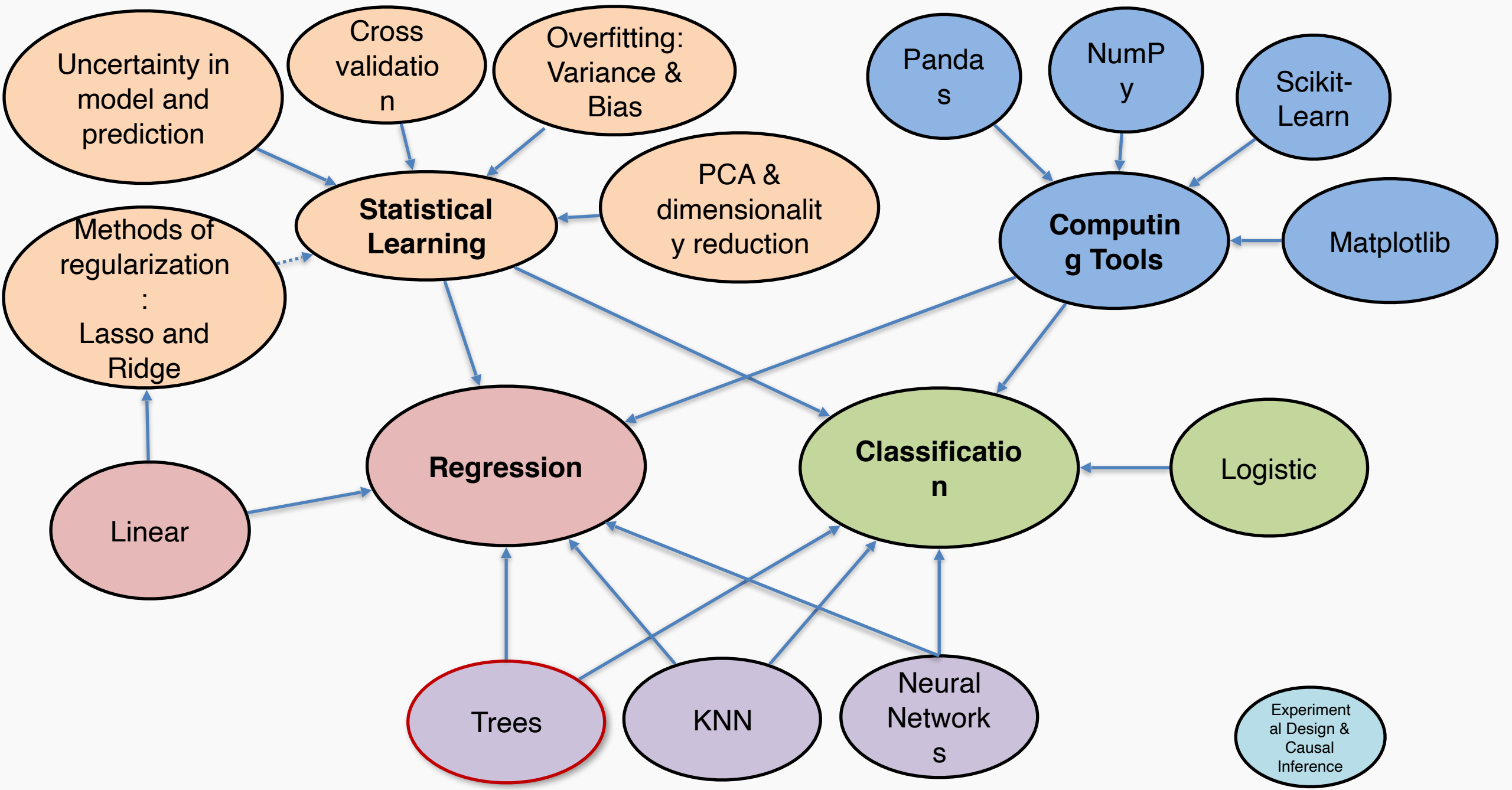
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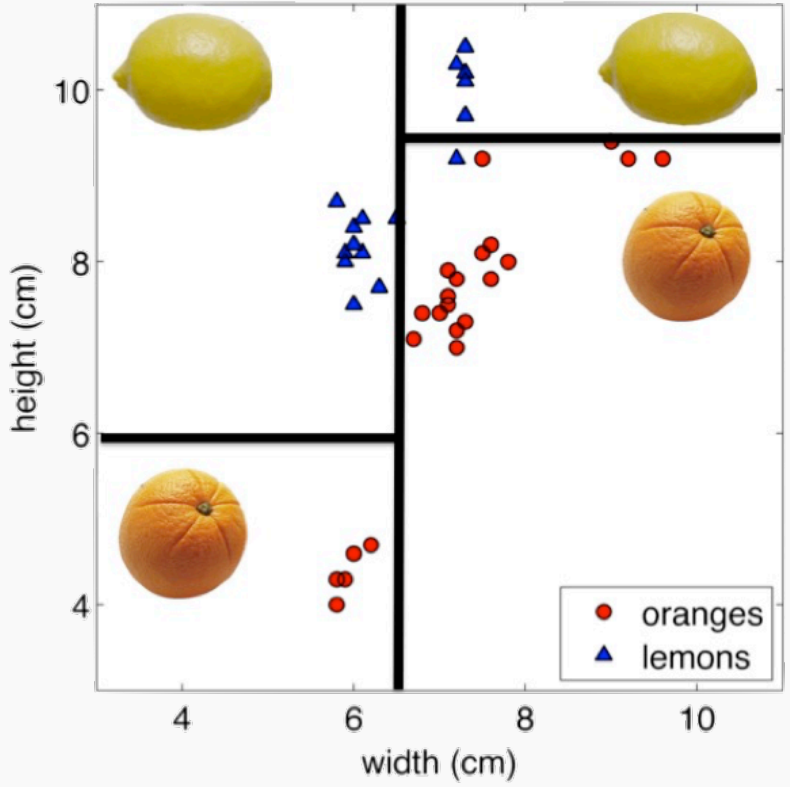
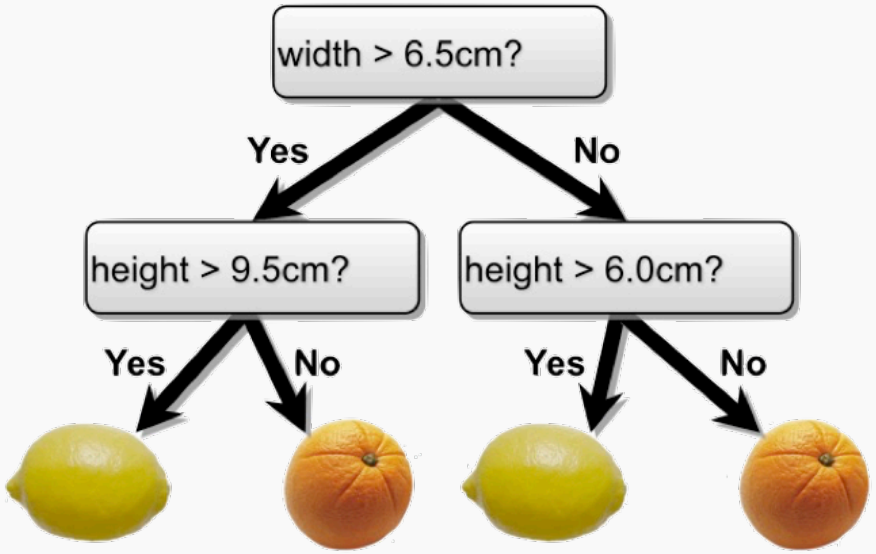
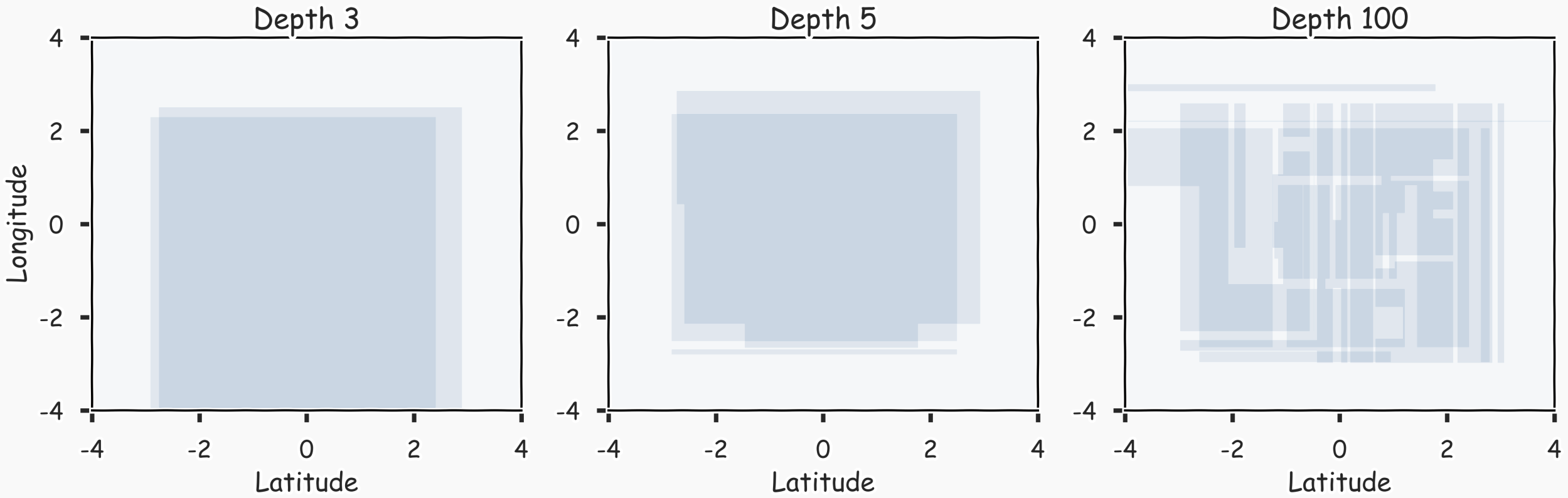
The Geometry of Flow Charts

Each comparison and branching represents splitting a region in the feature space on a single feature. Typically, at each iteration, we split once along one dimension (one predictor). Why?

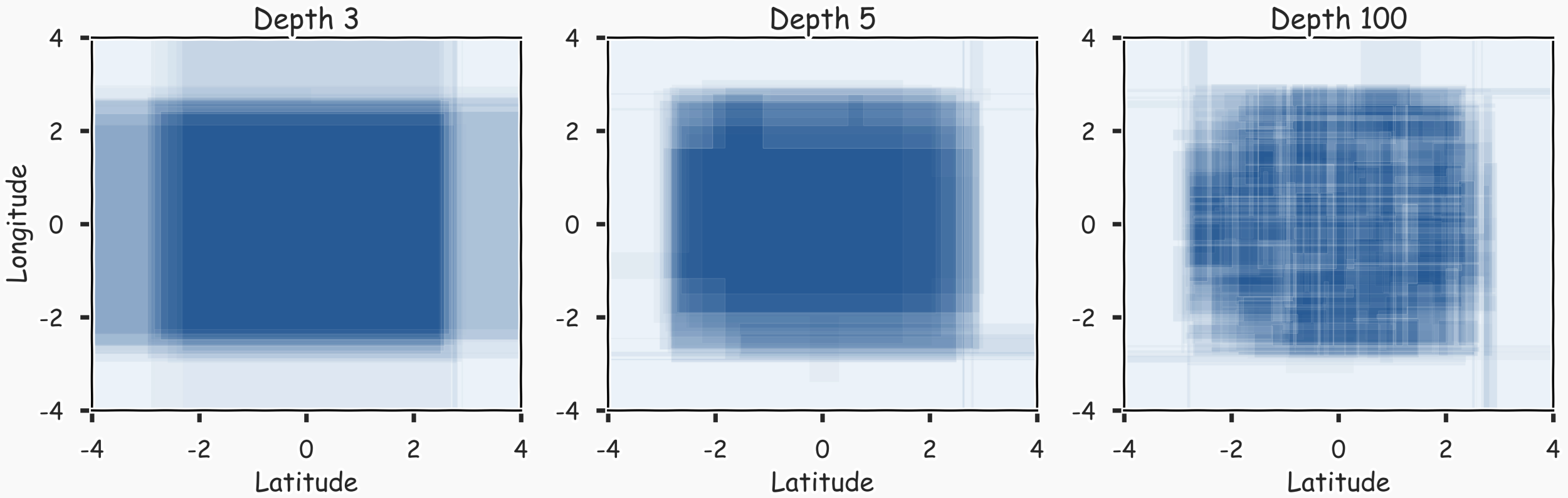




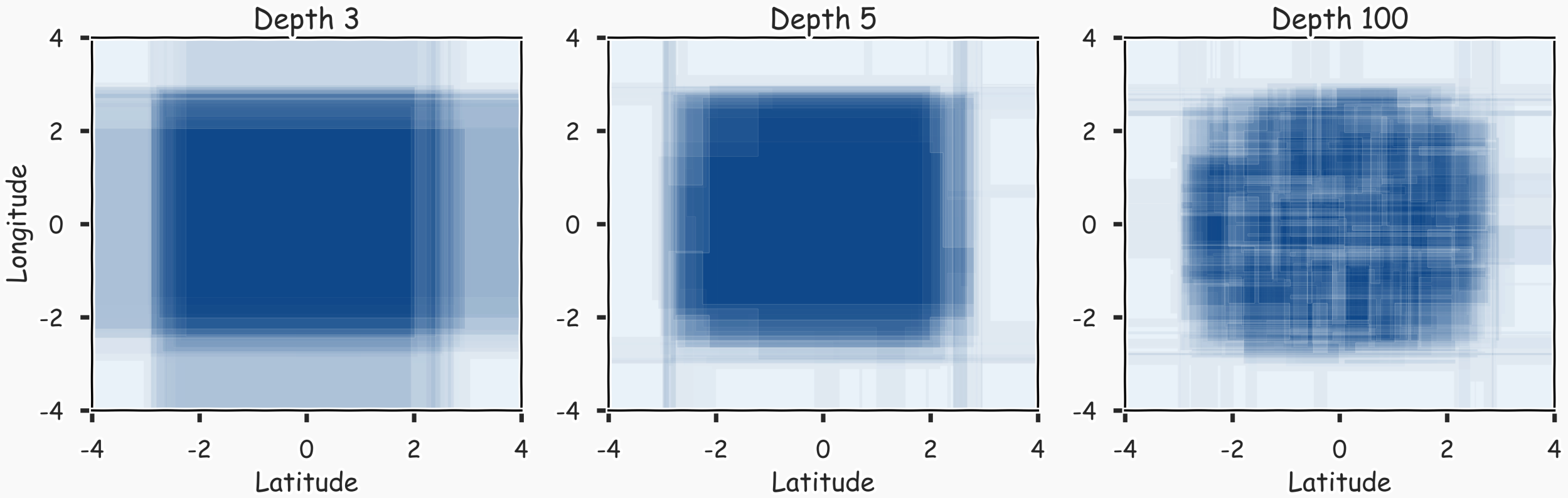
Combine them? 2 magic realisms



Combine them? 20 magic realisms



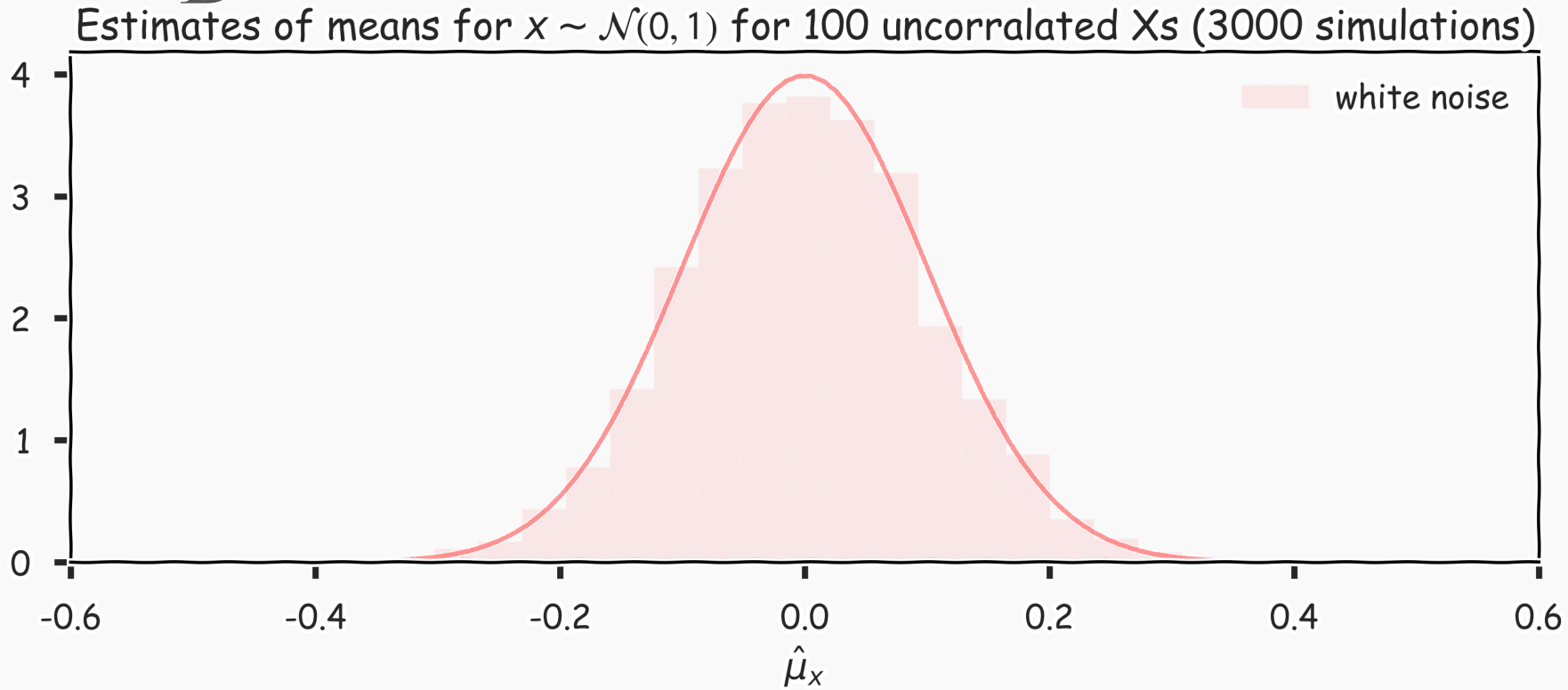
Combine them? 100 magic realisms



Improving on Bagging

Recall, for B number of identically and independently distributed variable, X, with variance σ^2, the variance of the estimate of the mean is :

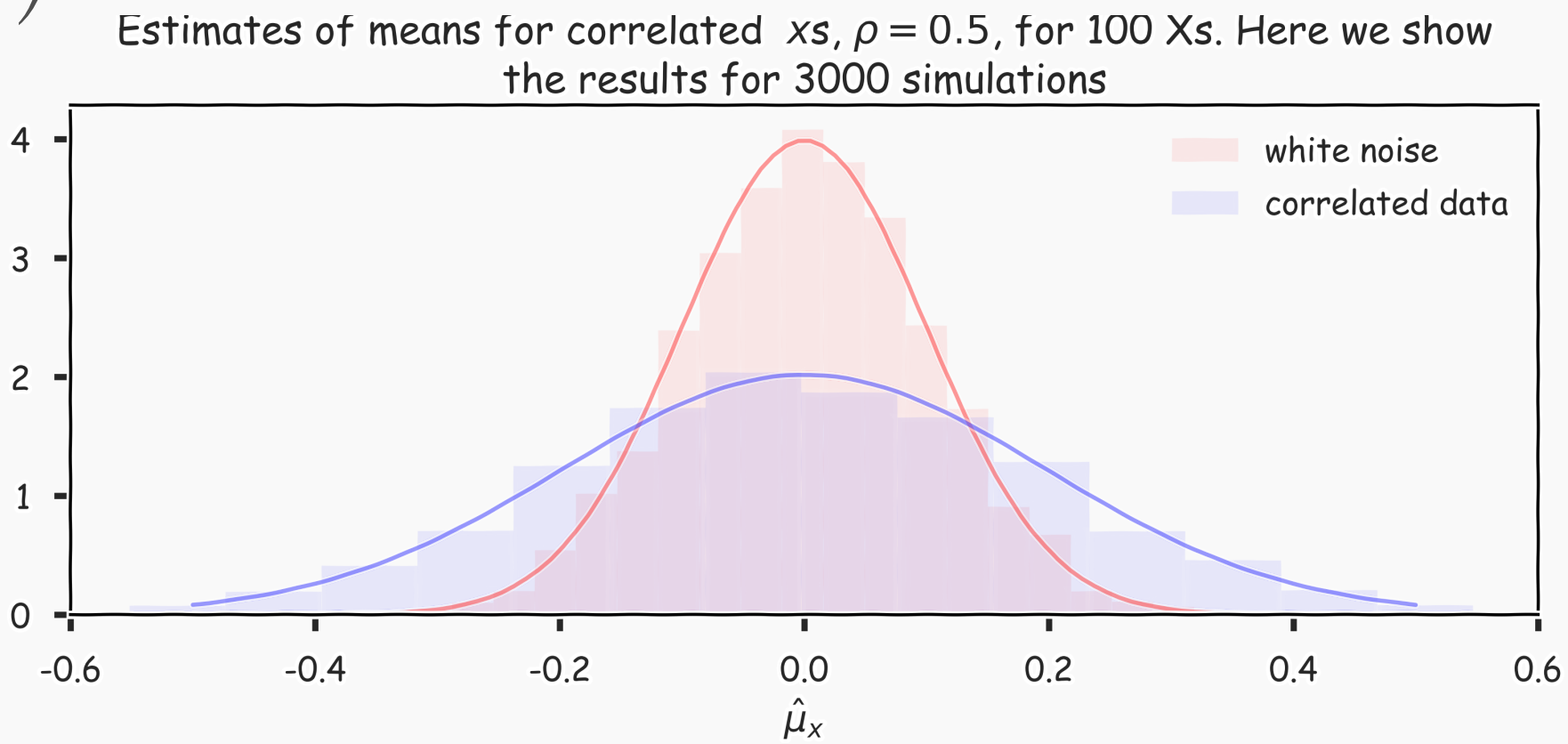
$$\text{var}\left(\hat{\mu}_x\right) = \frac{\sigma^2}{B}$$



Improving on Bagging

For B number of identically but not independently distributed variables with pairwise correlation ρ and variance σ^2, the variance of their mean is

$$\text{var}\left(\hat{\mu}_x\right) \propto \sigma^2(1+\rho^2)/B$$



Random Forests

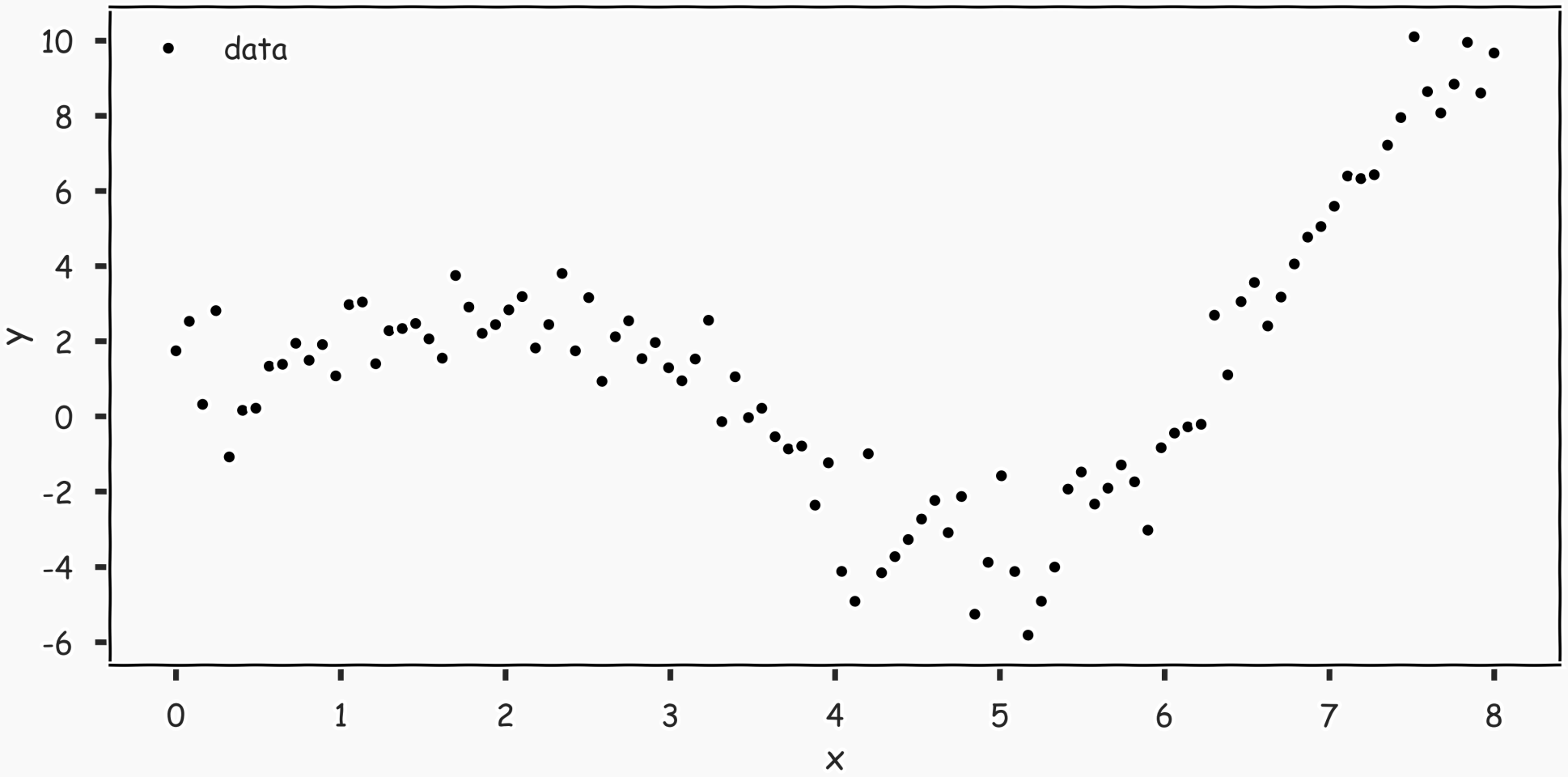
Random Forest is a modified form of bagging that creates ensembles of independent decision trees.

To de-correlate the trees, we:

1. train each tree on a separate bootstrap sample of the full training set (same as in bagging)
2. for each tree, at each split, we ***randomly*** select a set of J' predictors from the full set of predictors.

From amongst the J' predictors, we select the optimal predictor and the optimal corresponding threshold for the split.

Gradient Boosting: illustration



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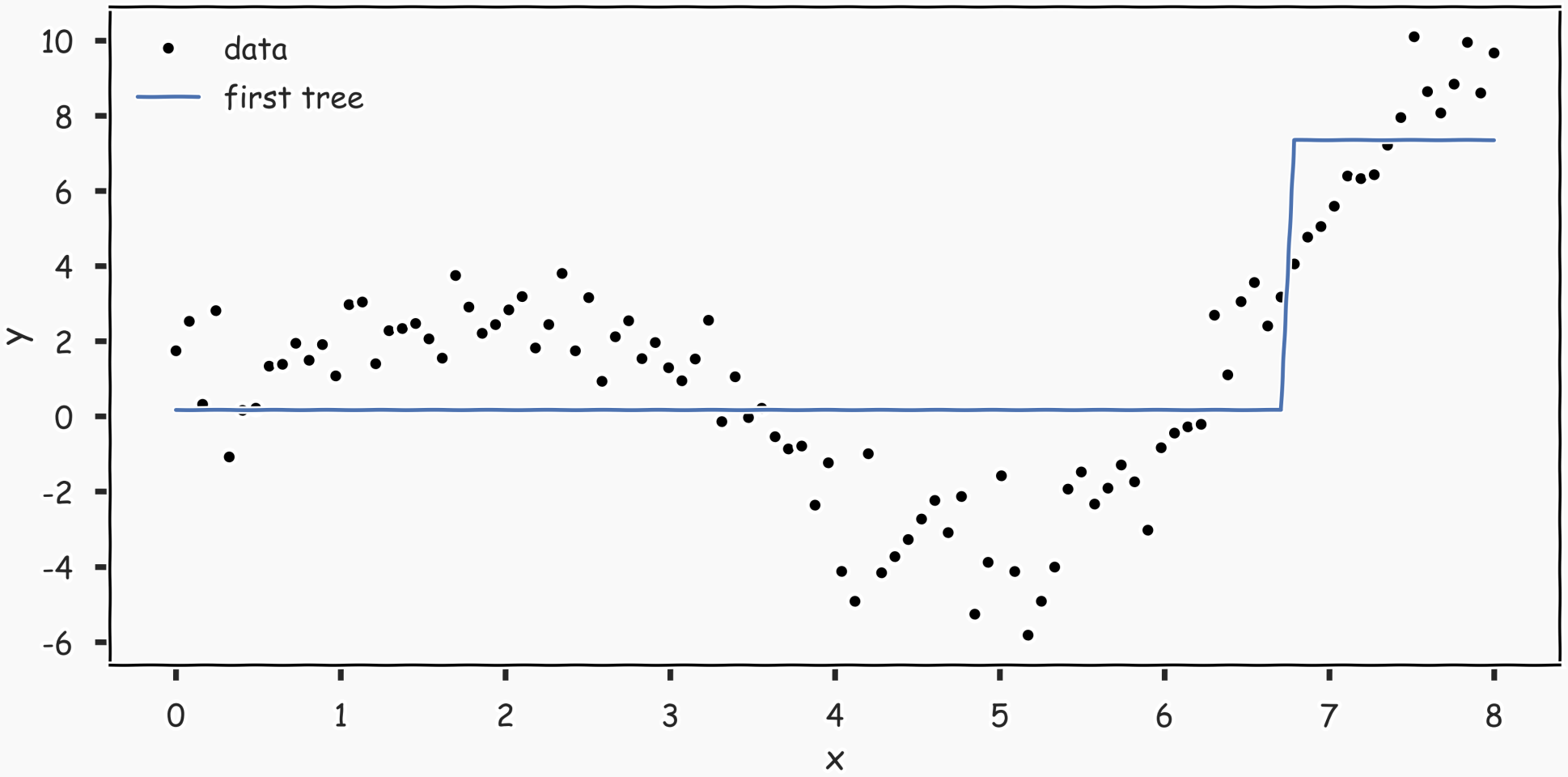

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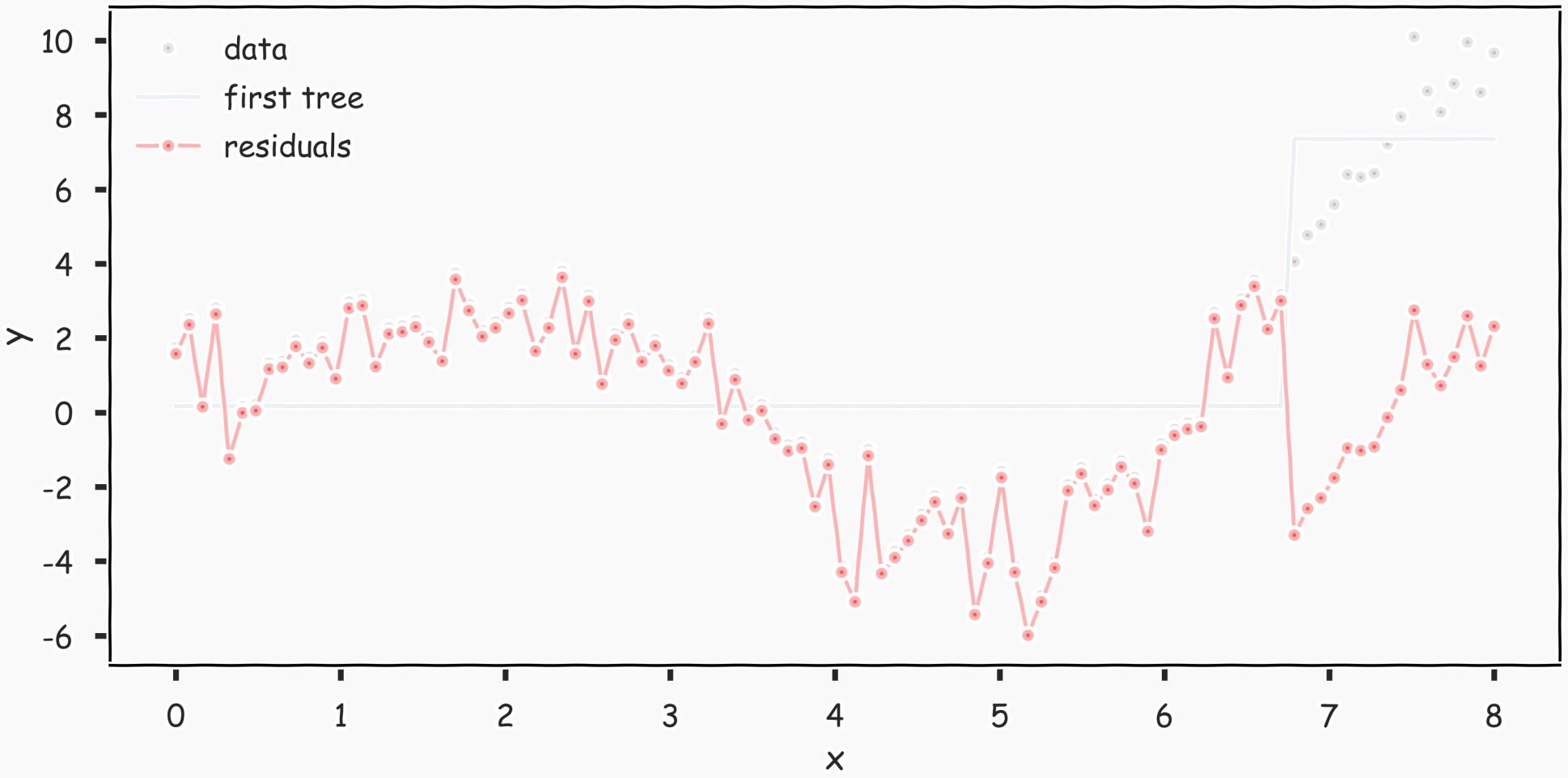

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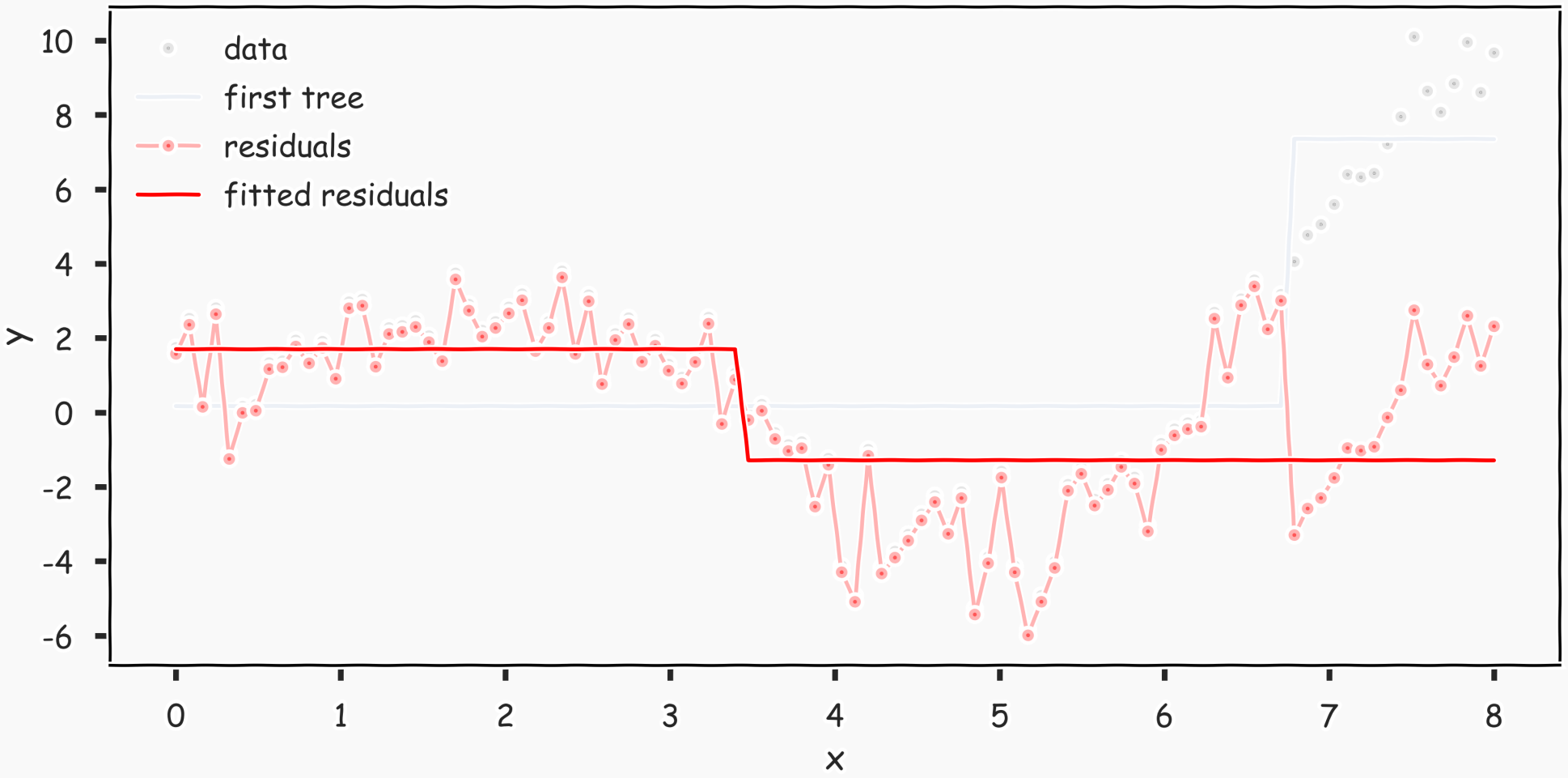

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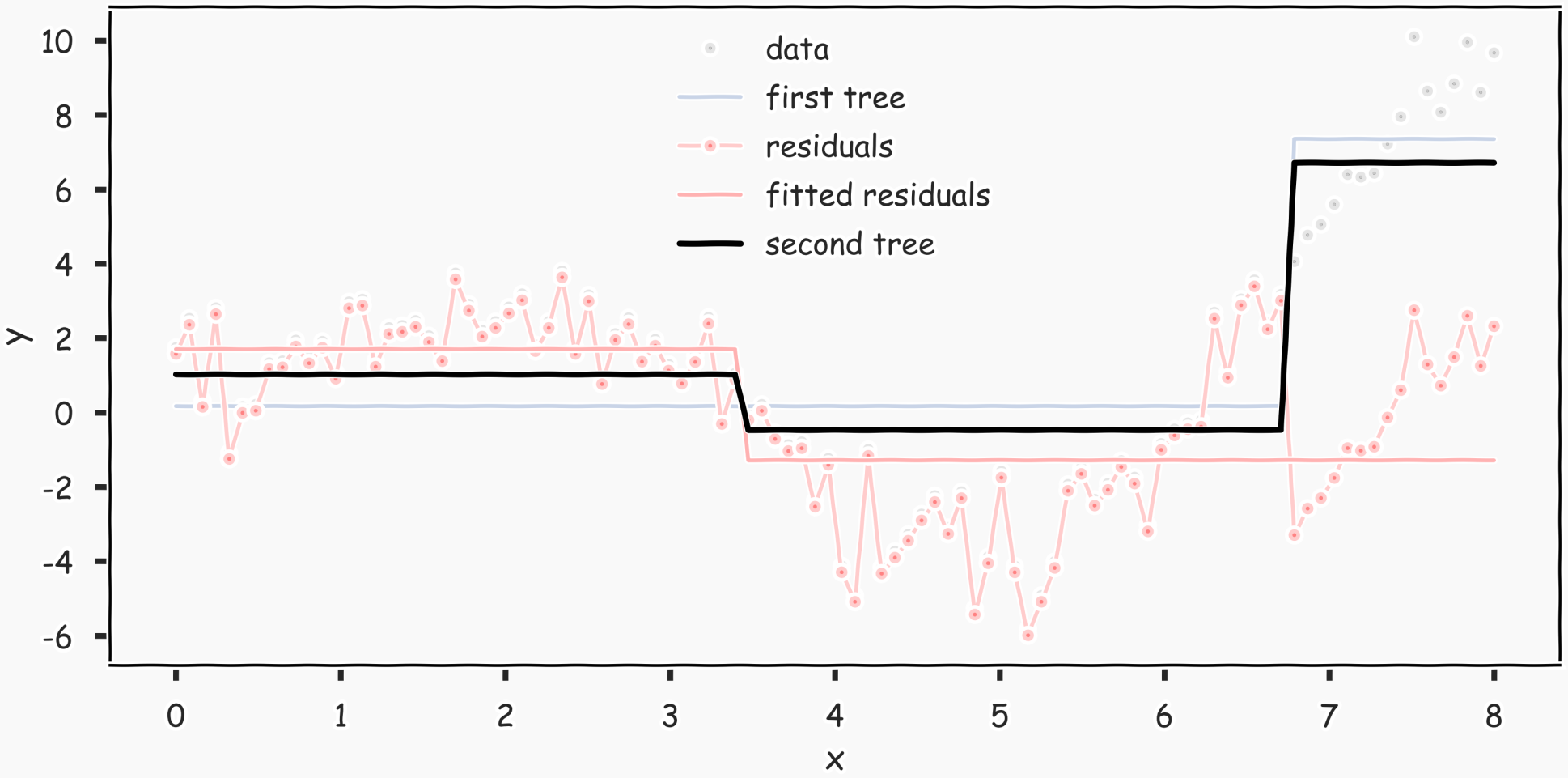

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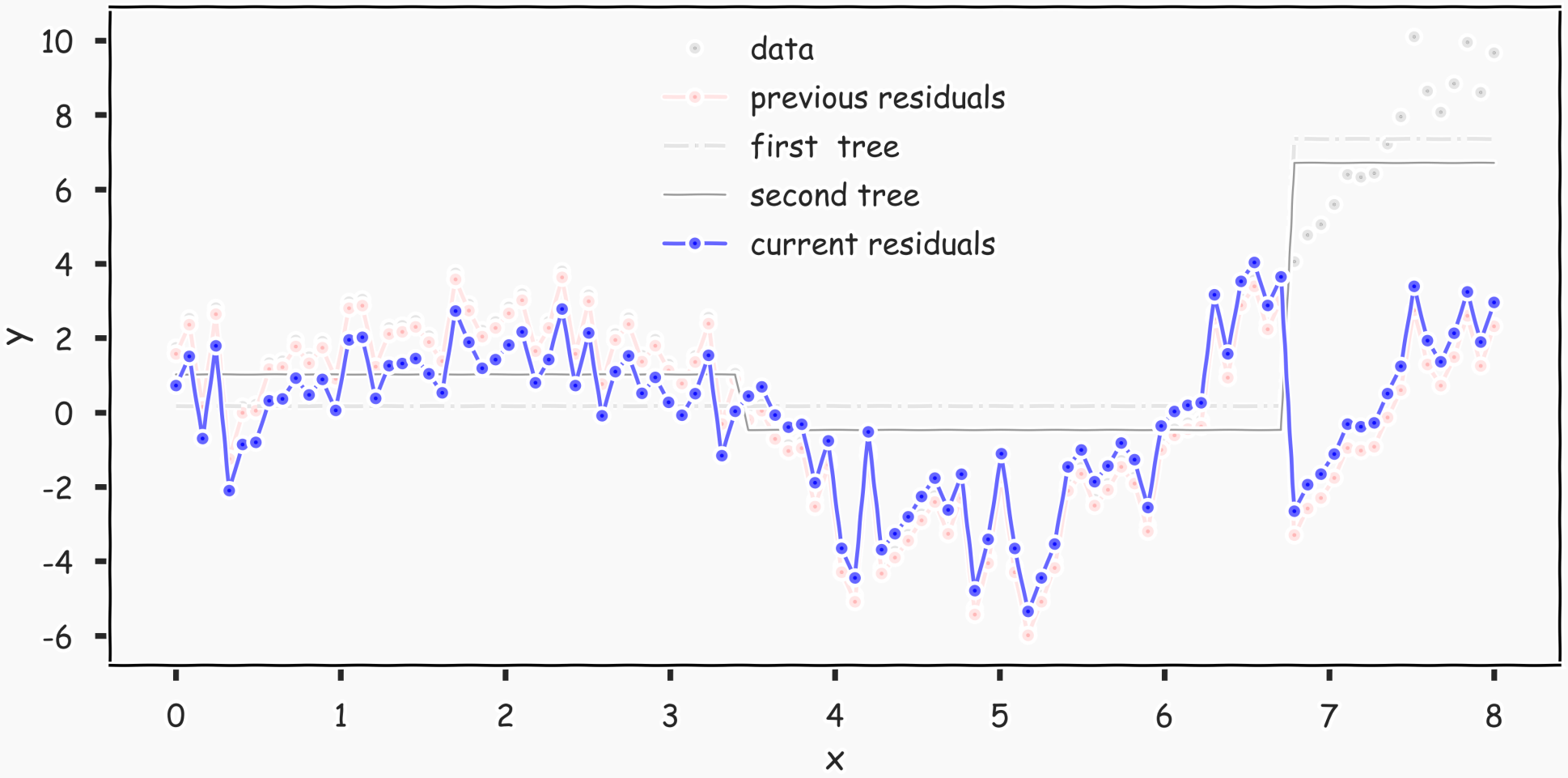

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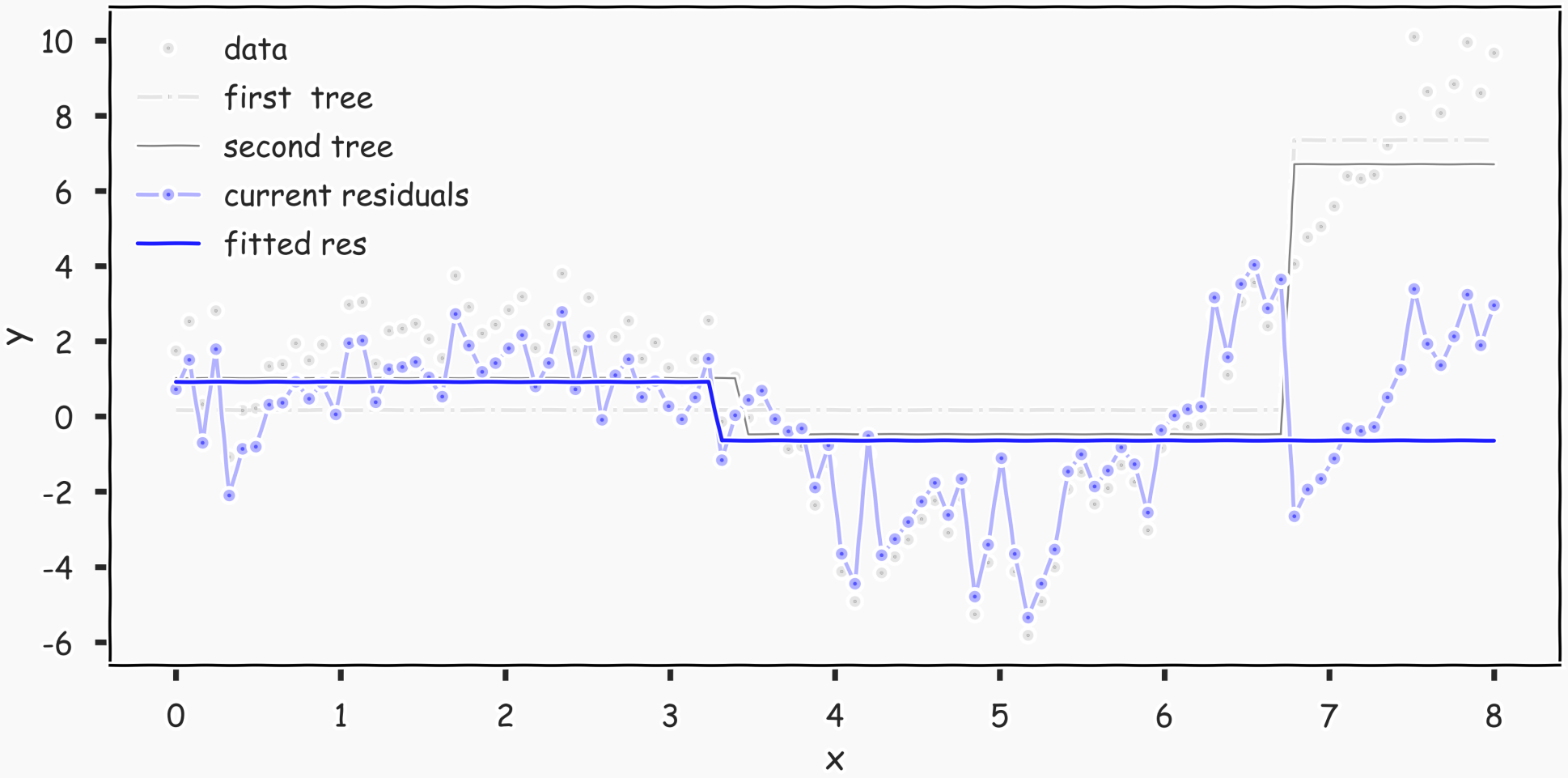

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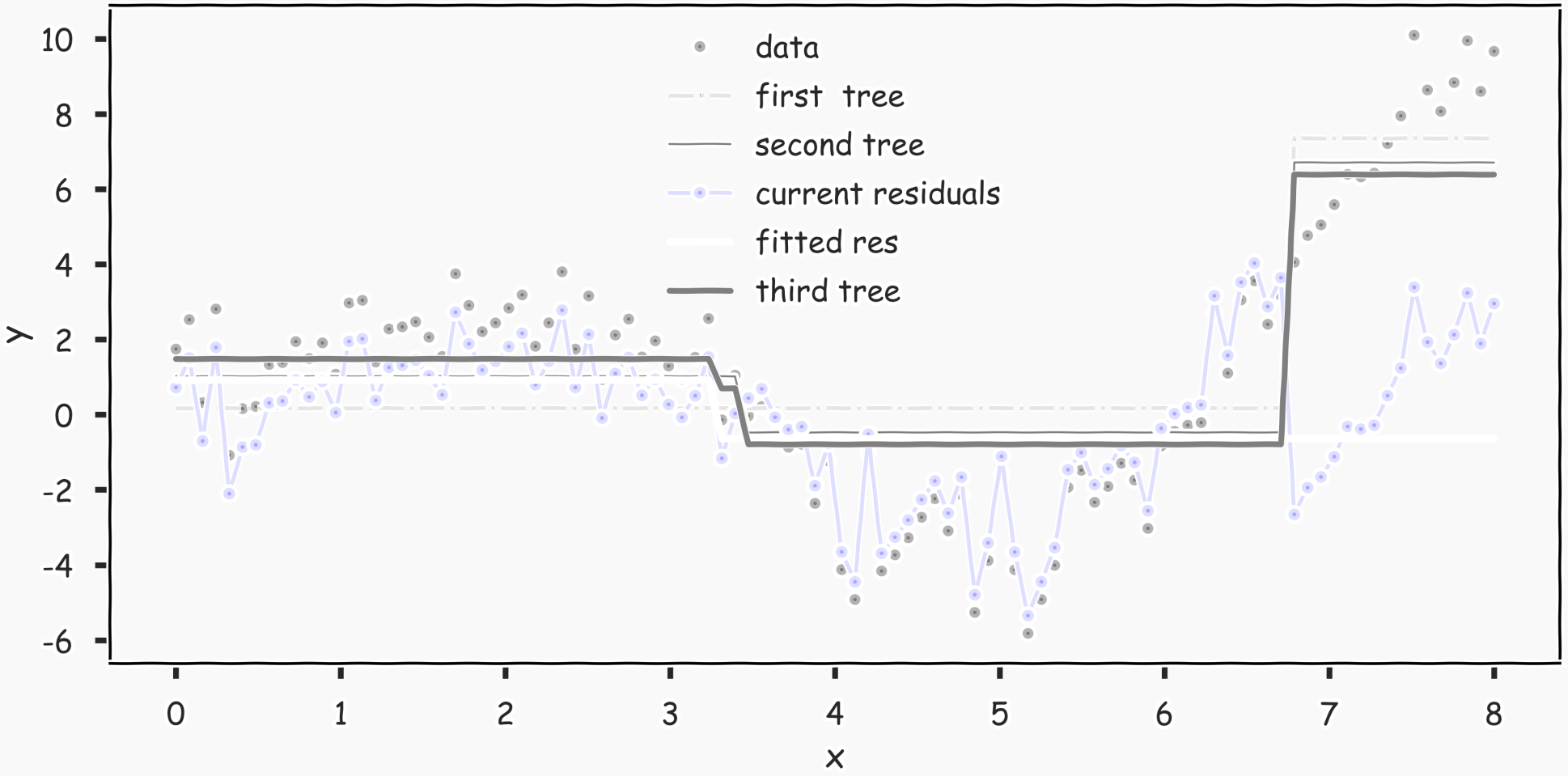

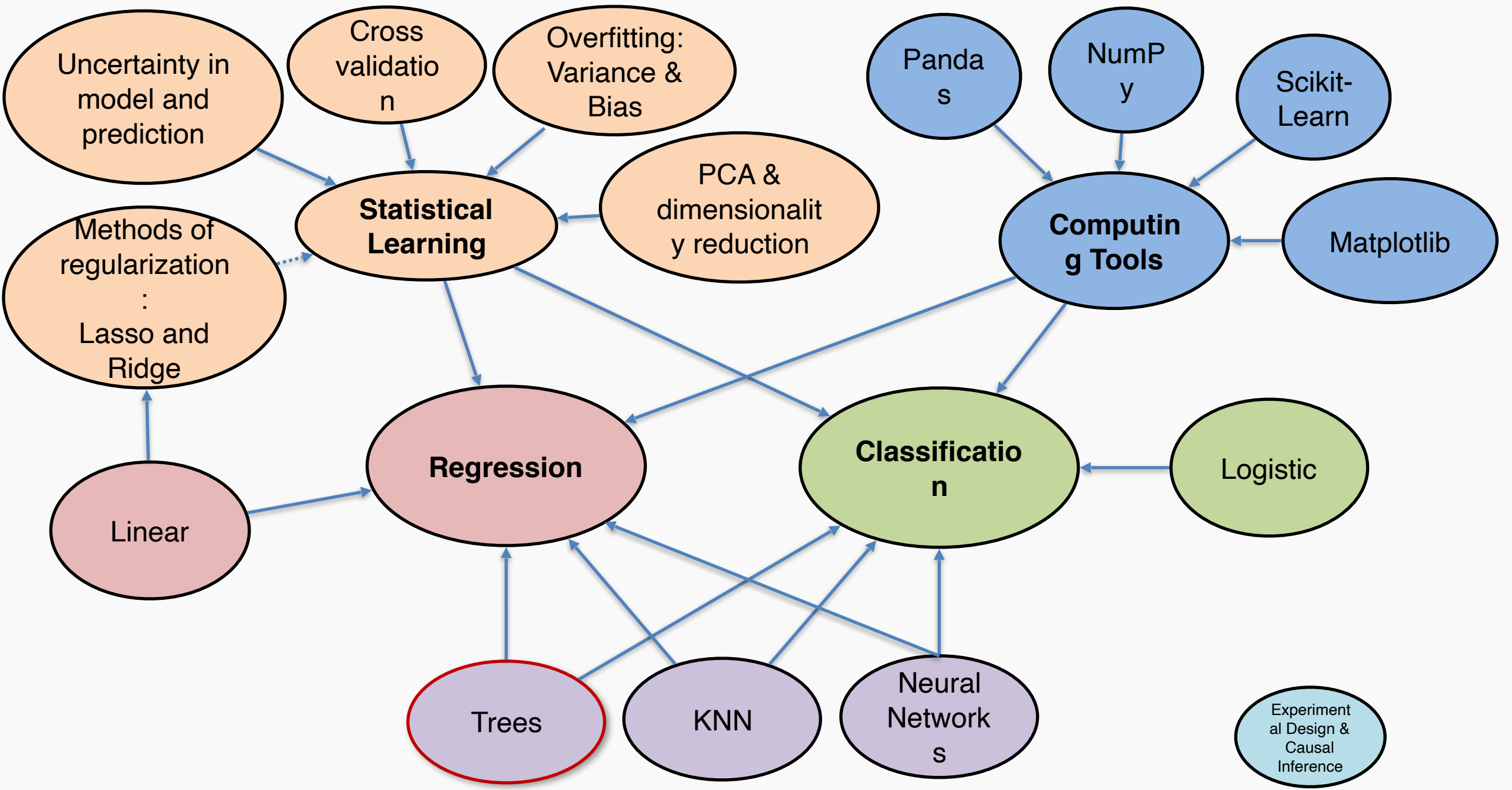
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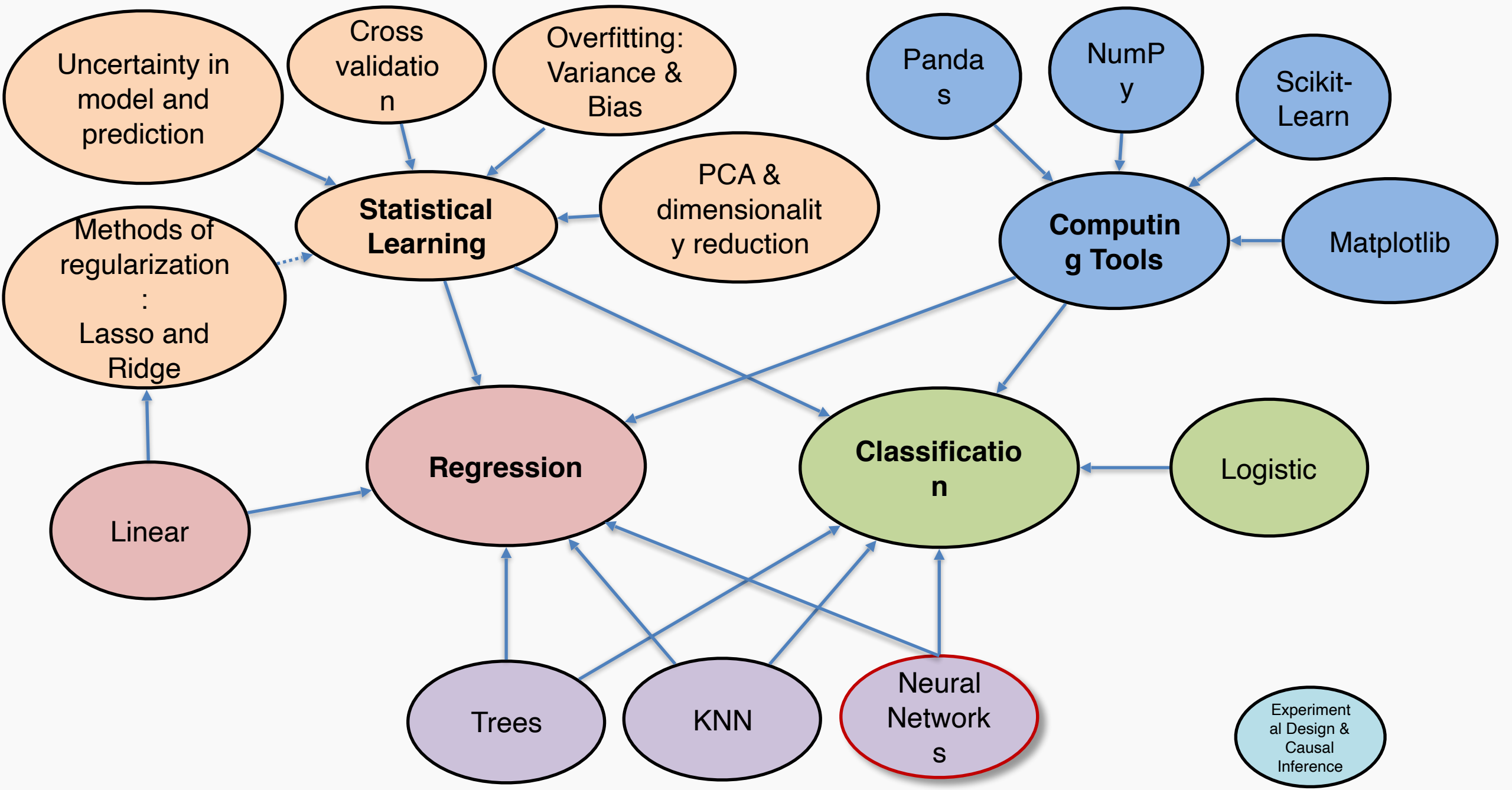
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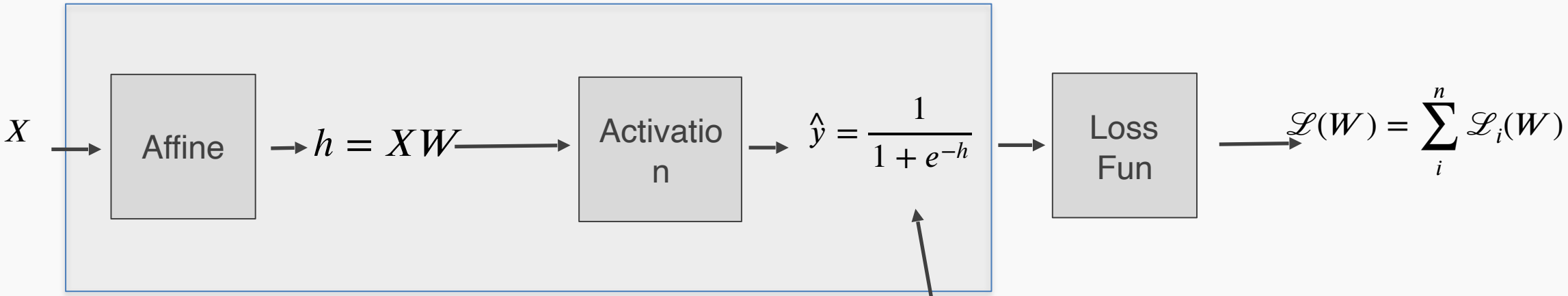
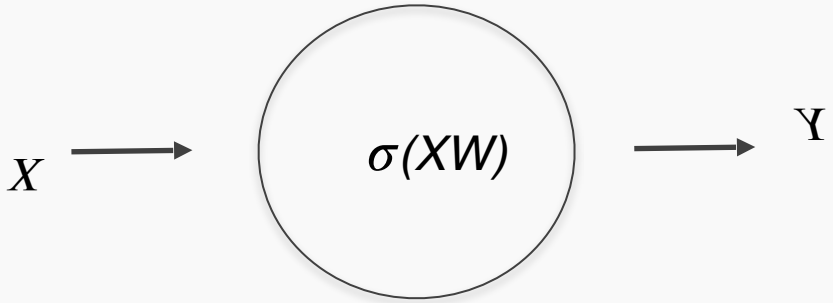
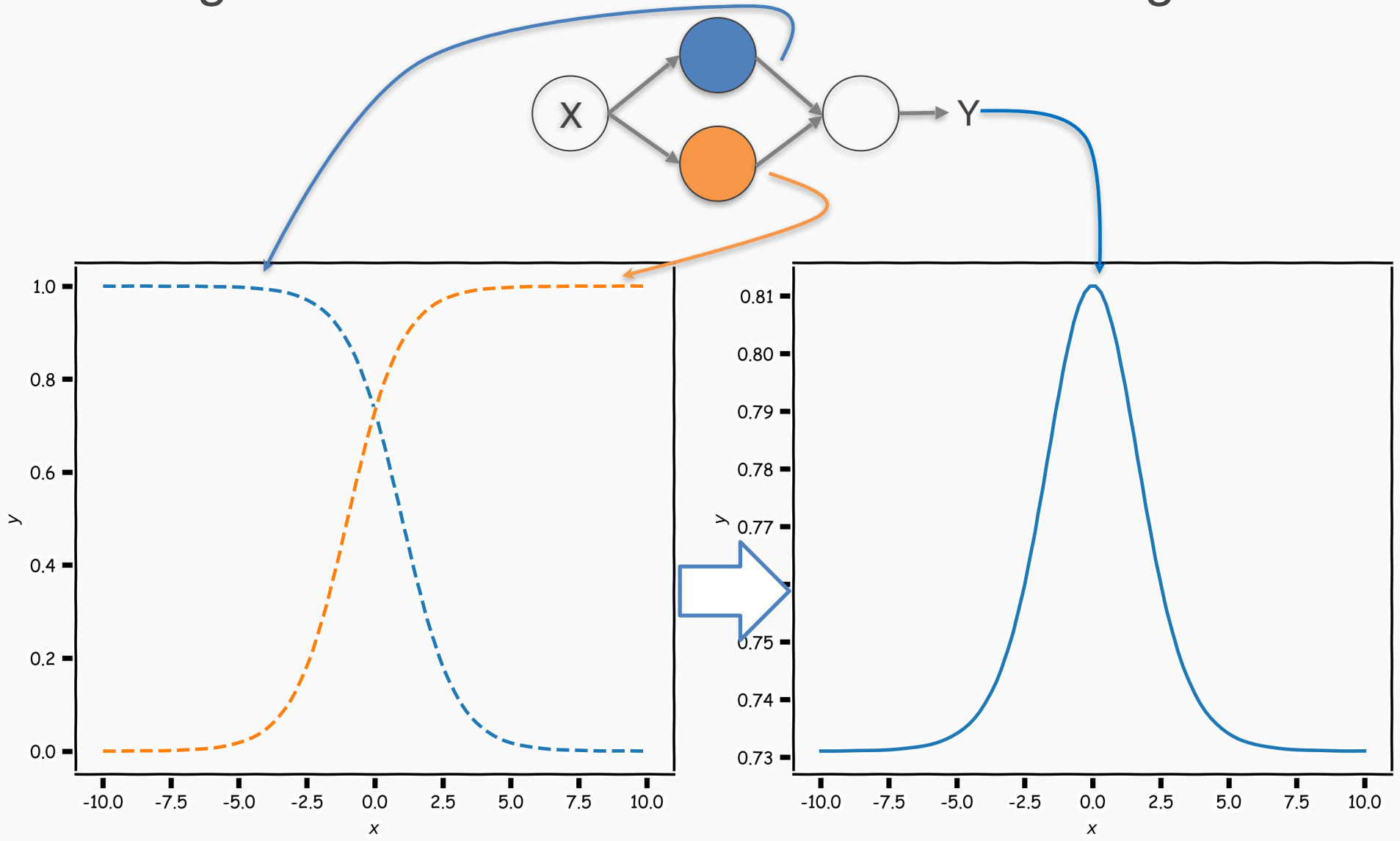
Build our first ANN



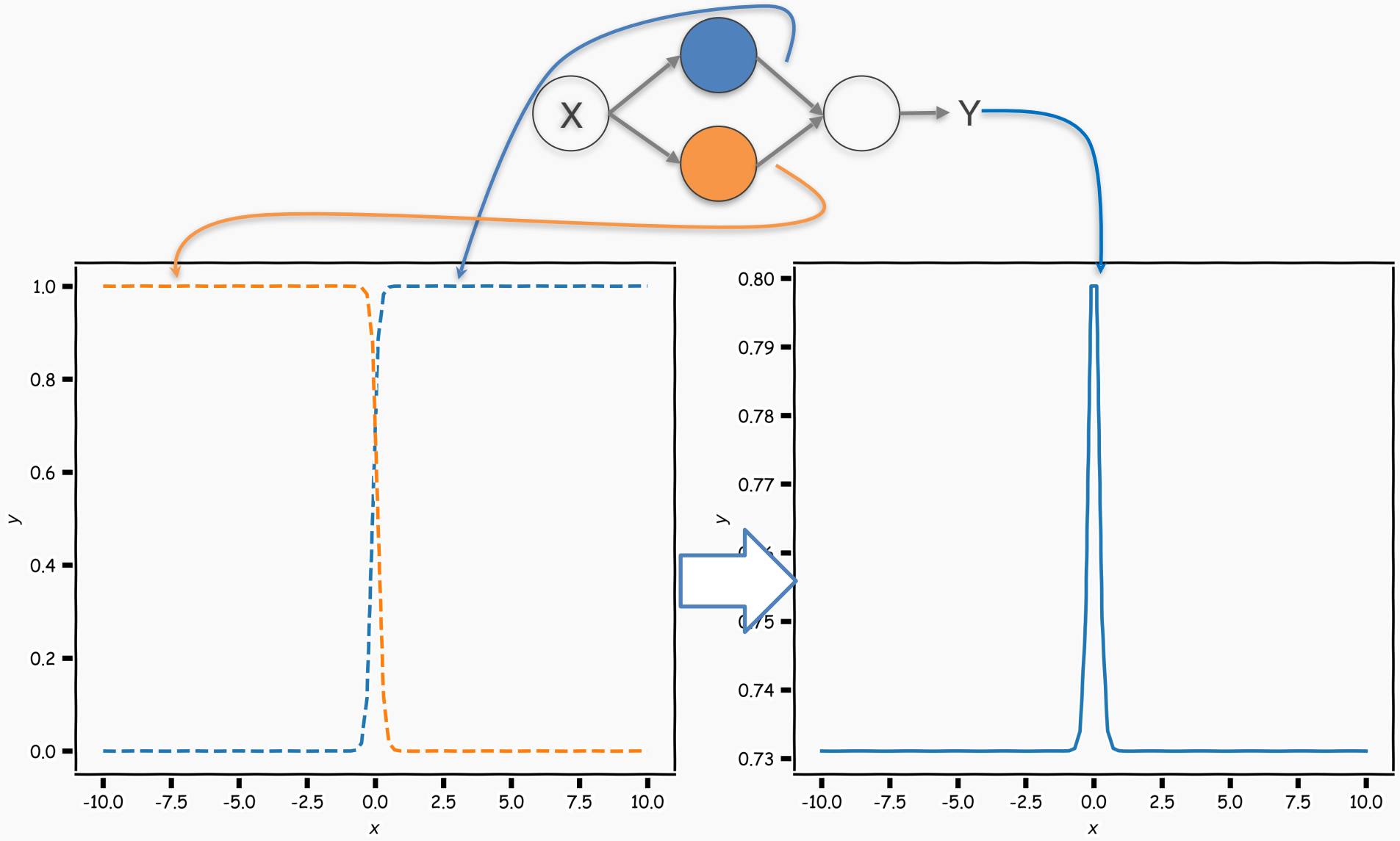


Single Neuron Network
Very similar to Perceptron

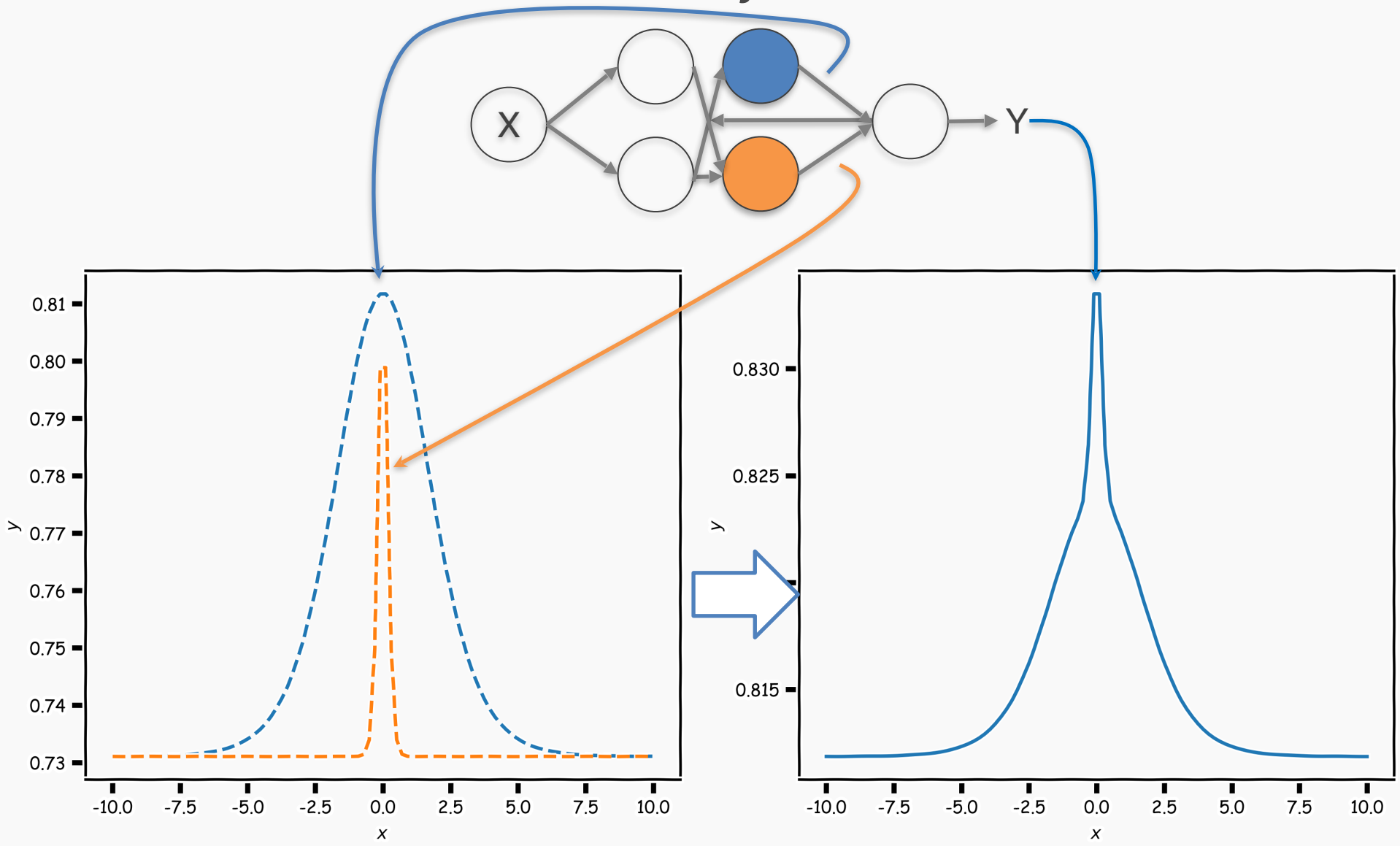
Combining neurons allows us to model interesting functions



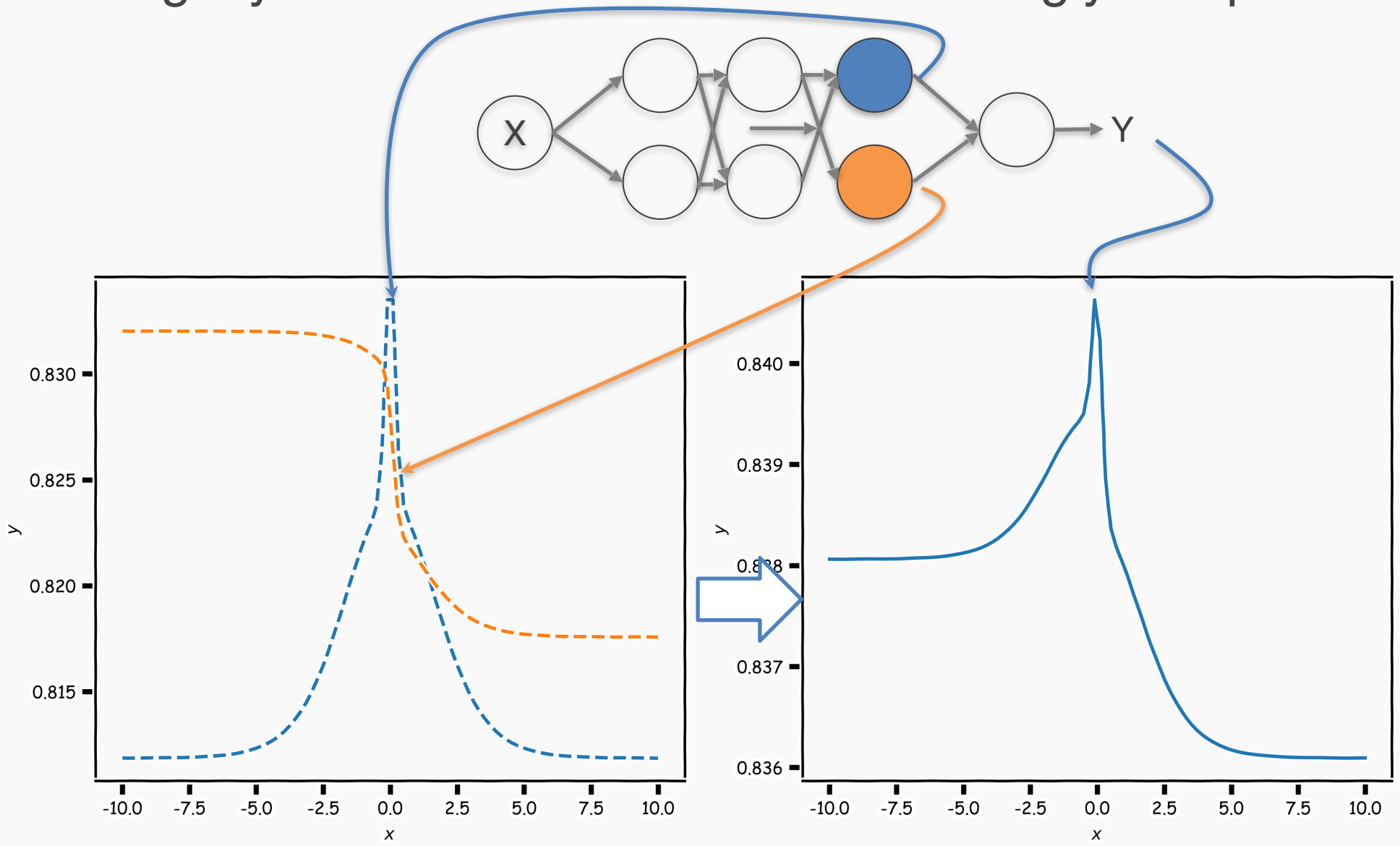
Different weights change the shape and position



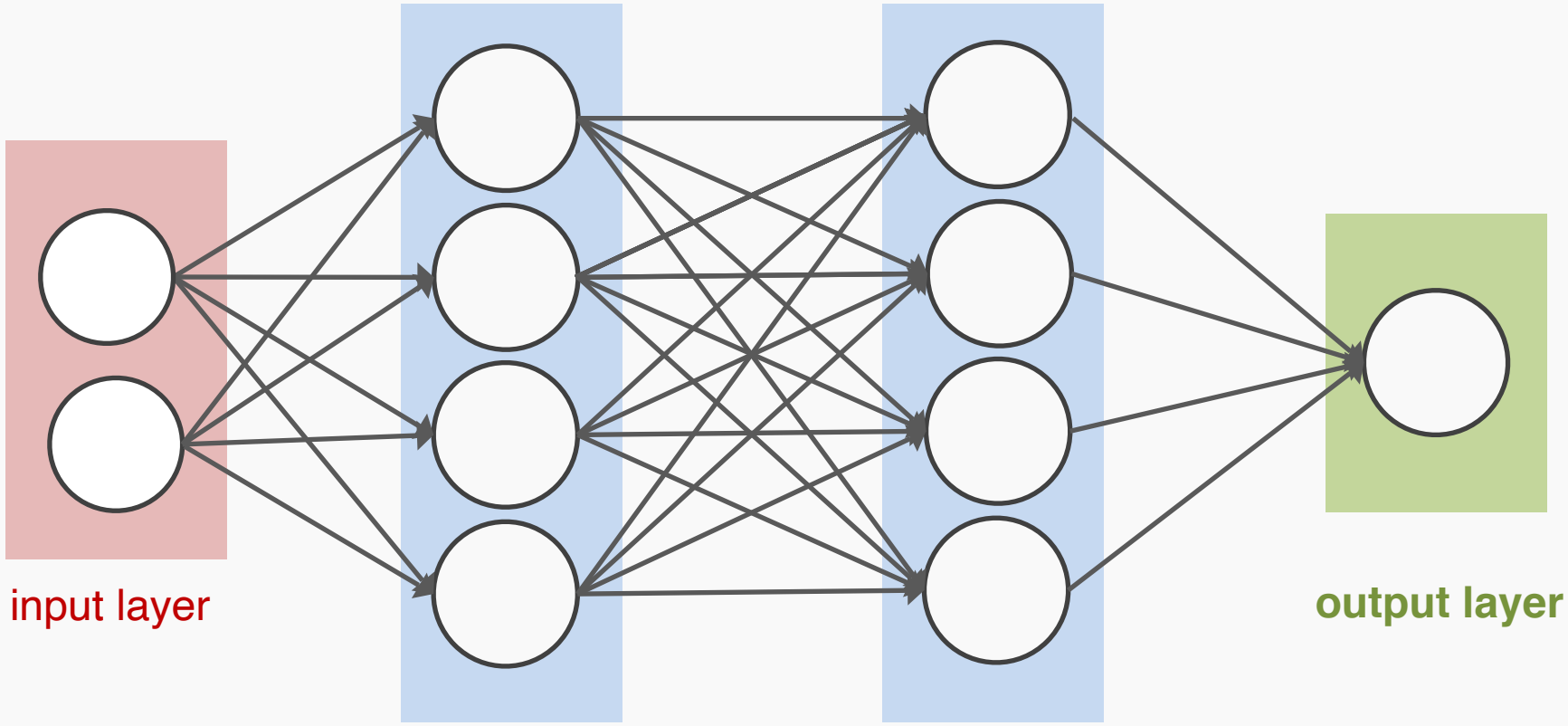
Neural networks can model *any* reasonable function



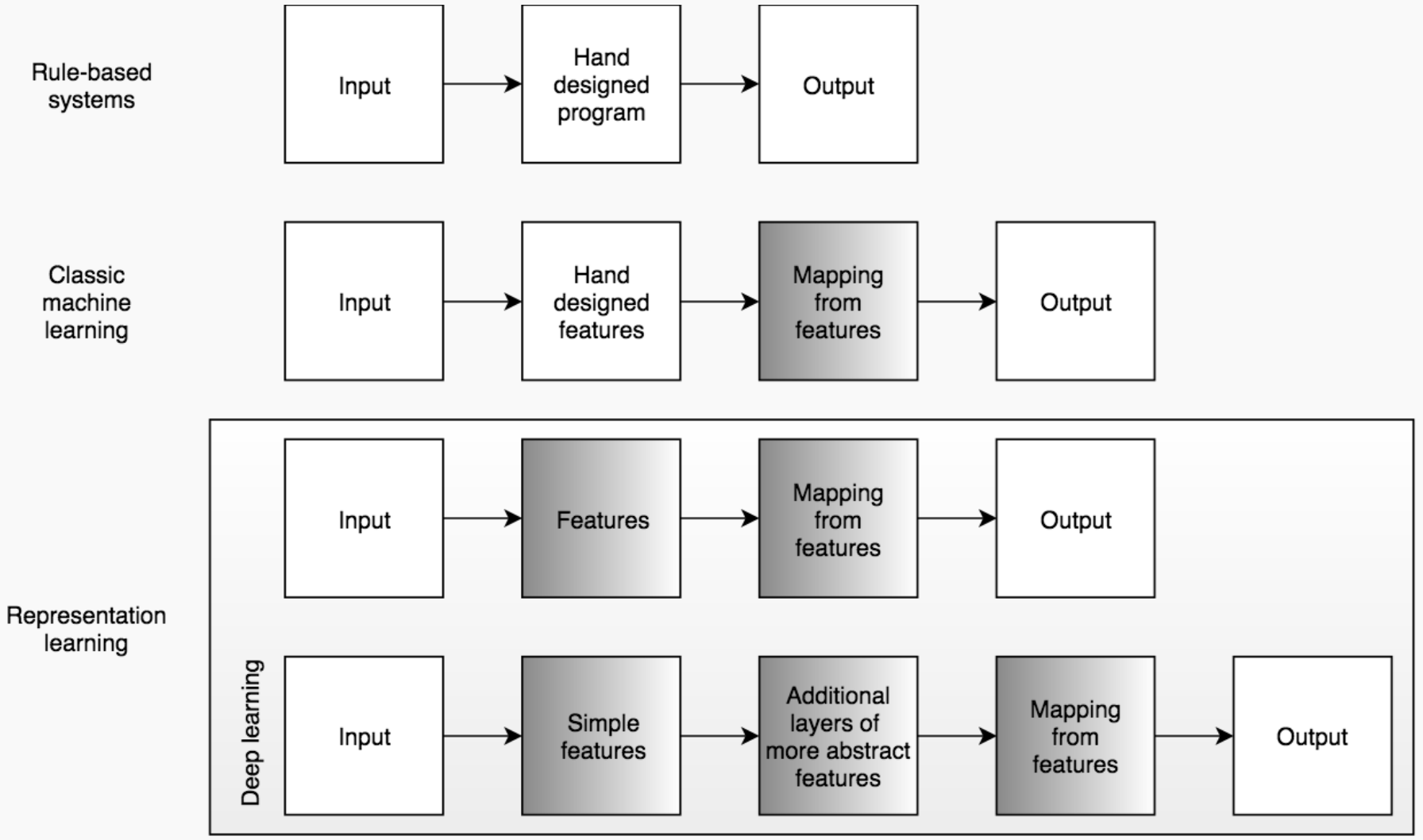
Adding layers allows us to model increasingly complex functions



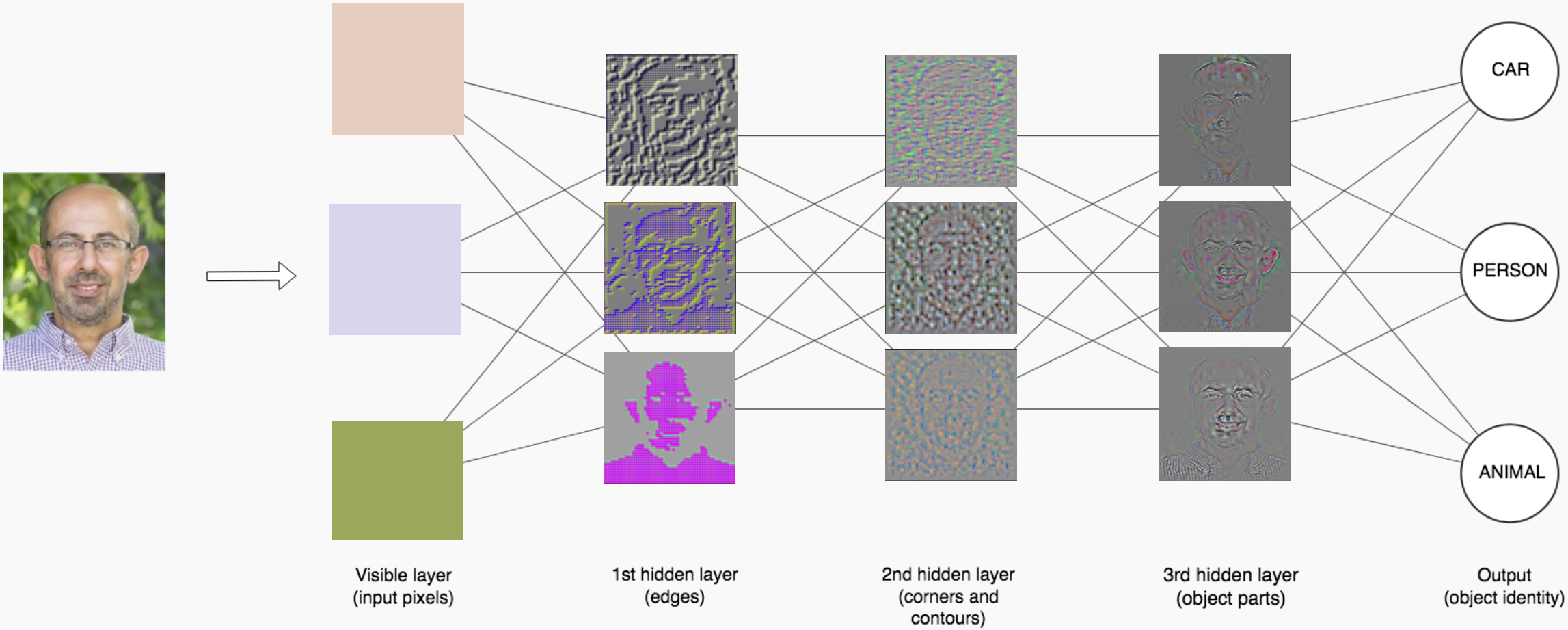
Anatomy of artificial neural network (ANN)



Learning Multiple Components

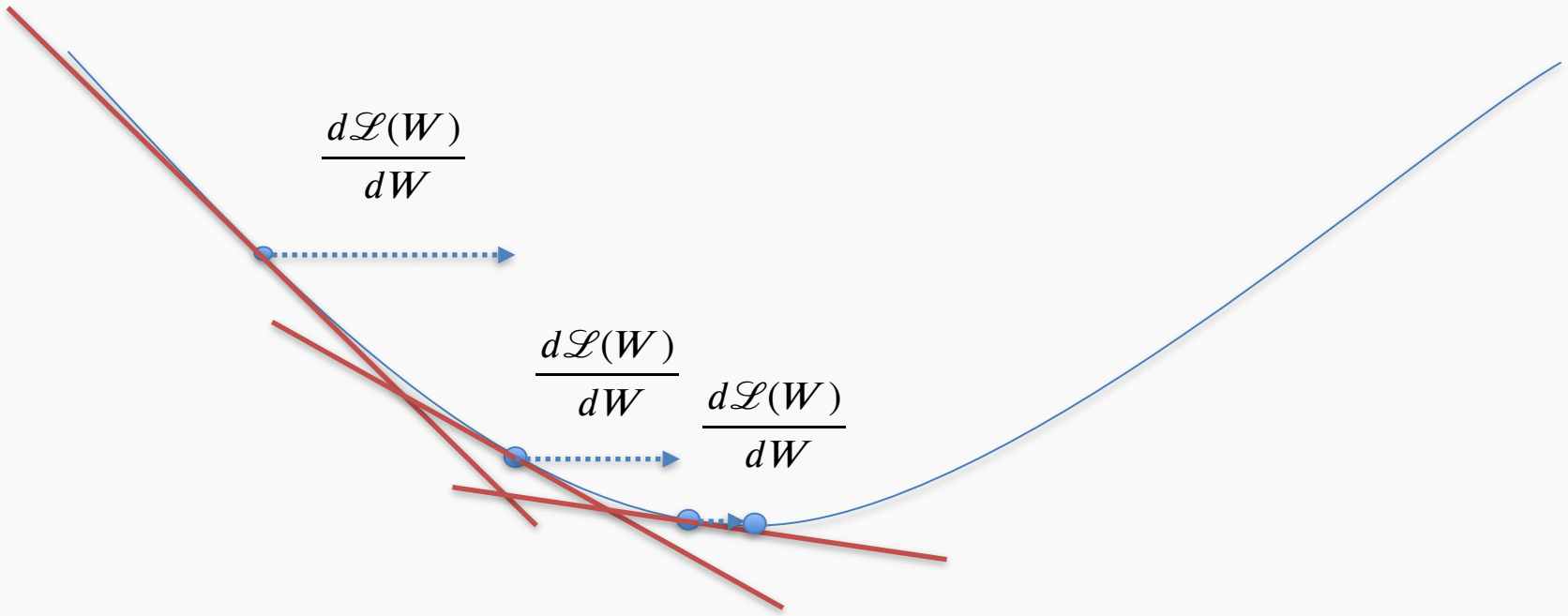


Depth = Repeated Compositions



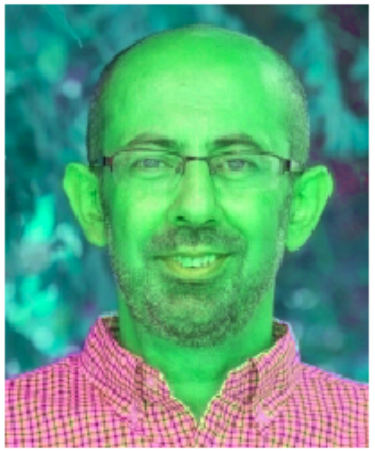
Gradient Descent (cont.)

If the step is proportional to the slope then you avoid overshooting the minimum. How?

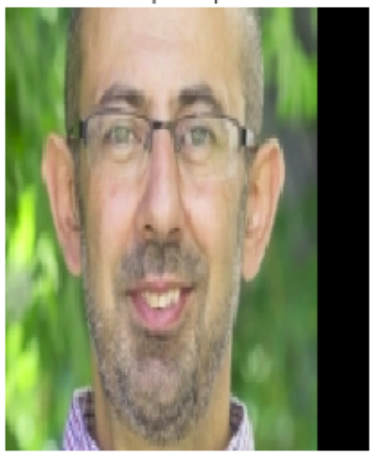


Data Augmentation

hue



crop-and-pan



elastic

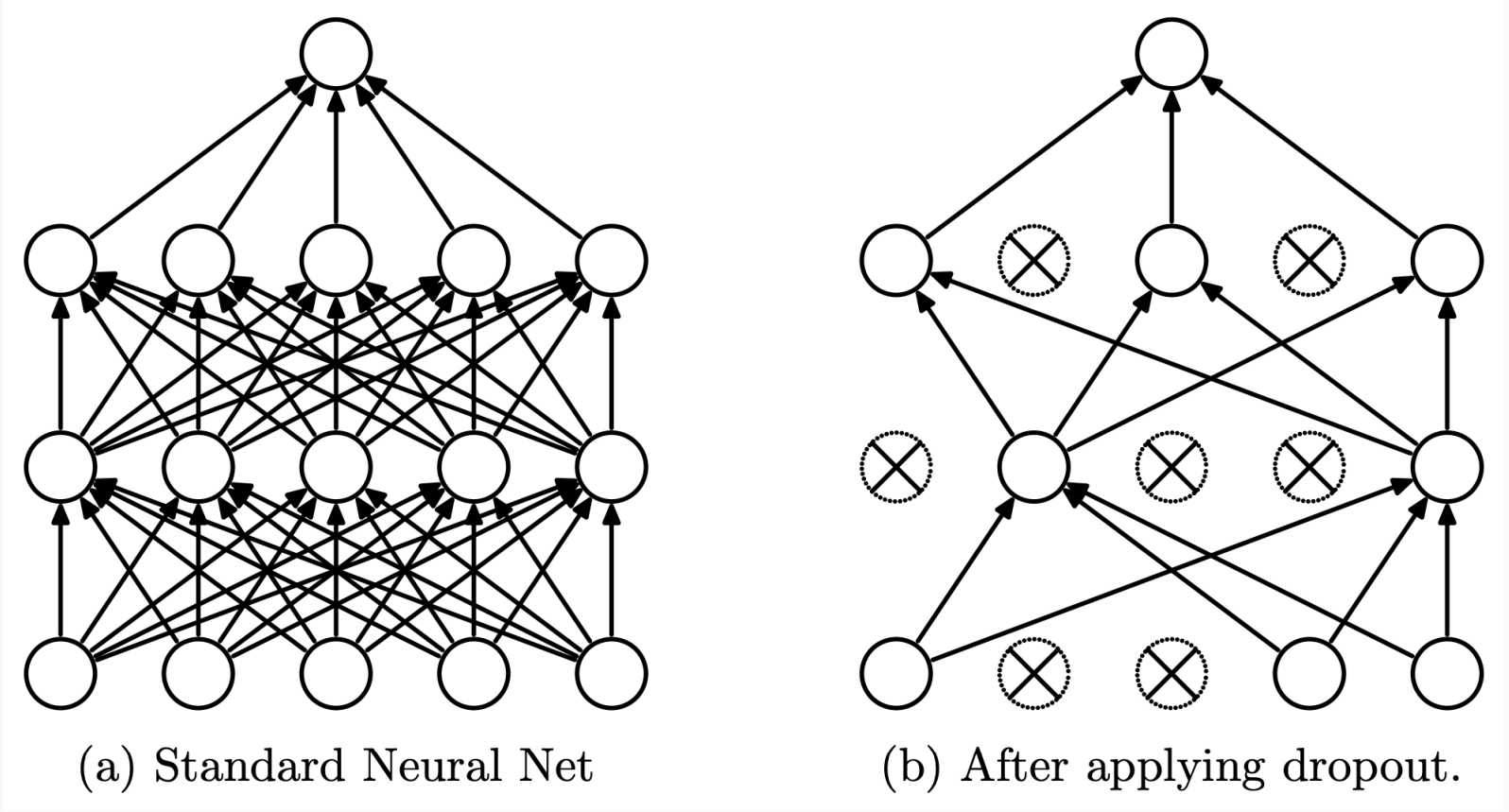
flip-lr

flip-ud

rotate

Dropout

- Randomly set some neurons and their connections to zero (i.e. “dropped”)
- Prevent overfitting by reducing co-adaptation of neurons
- Like training many random sub-networks

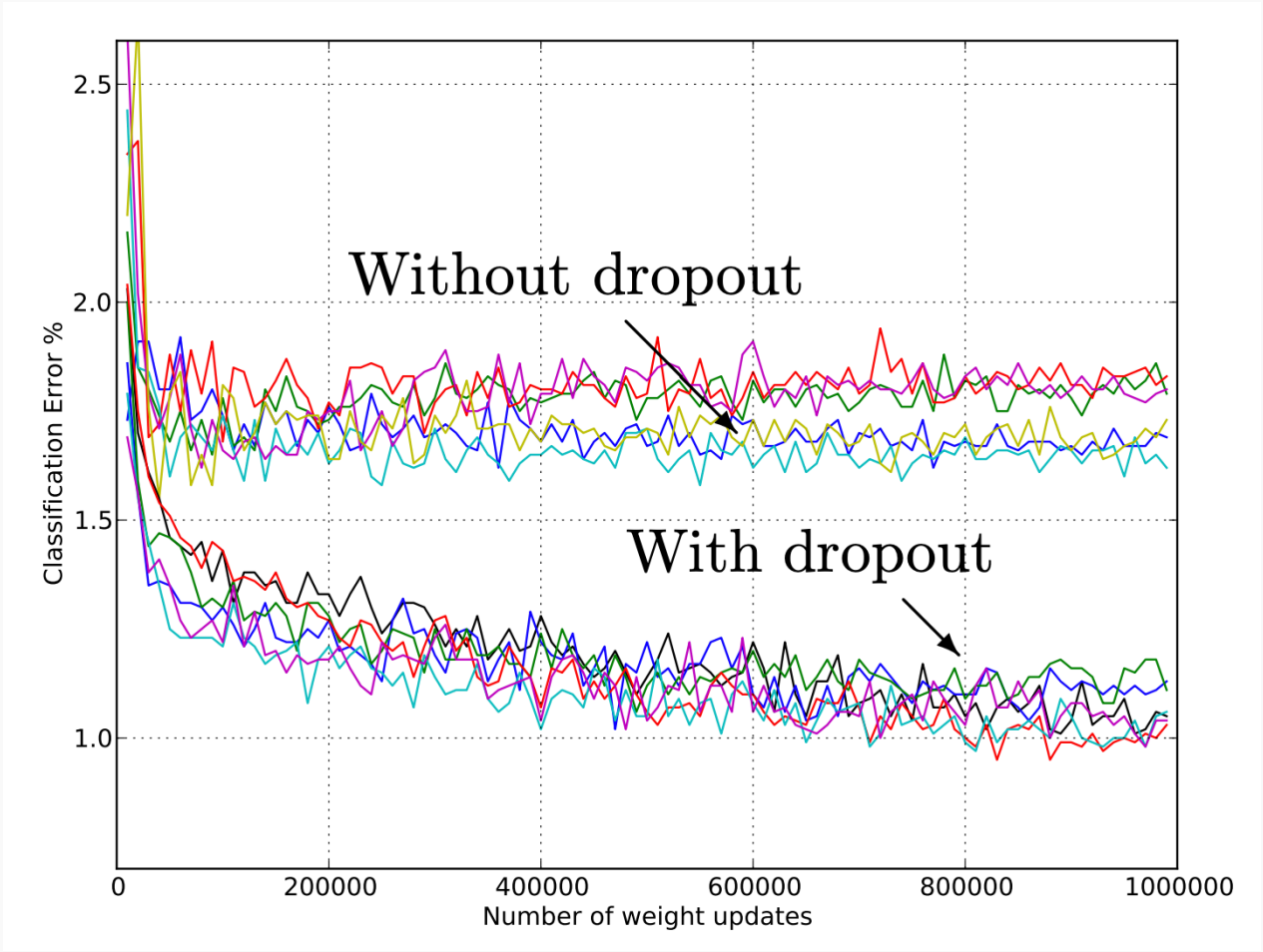


(a) Standard Neural Net

(b) After applying dropout.

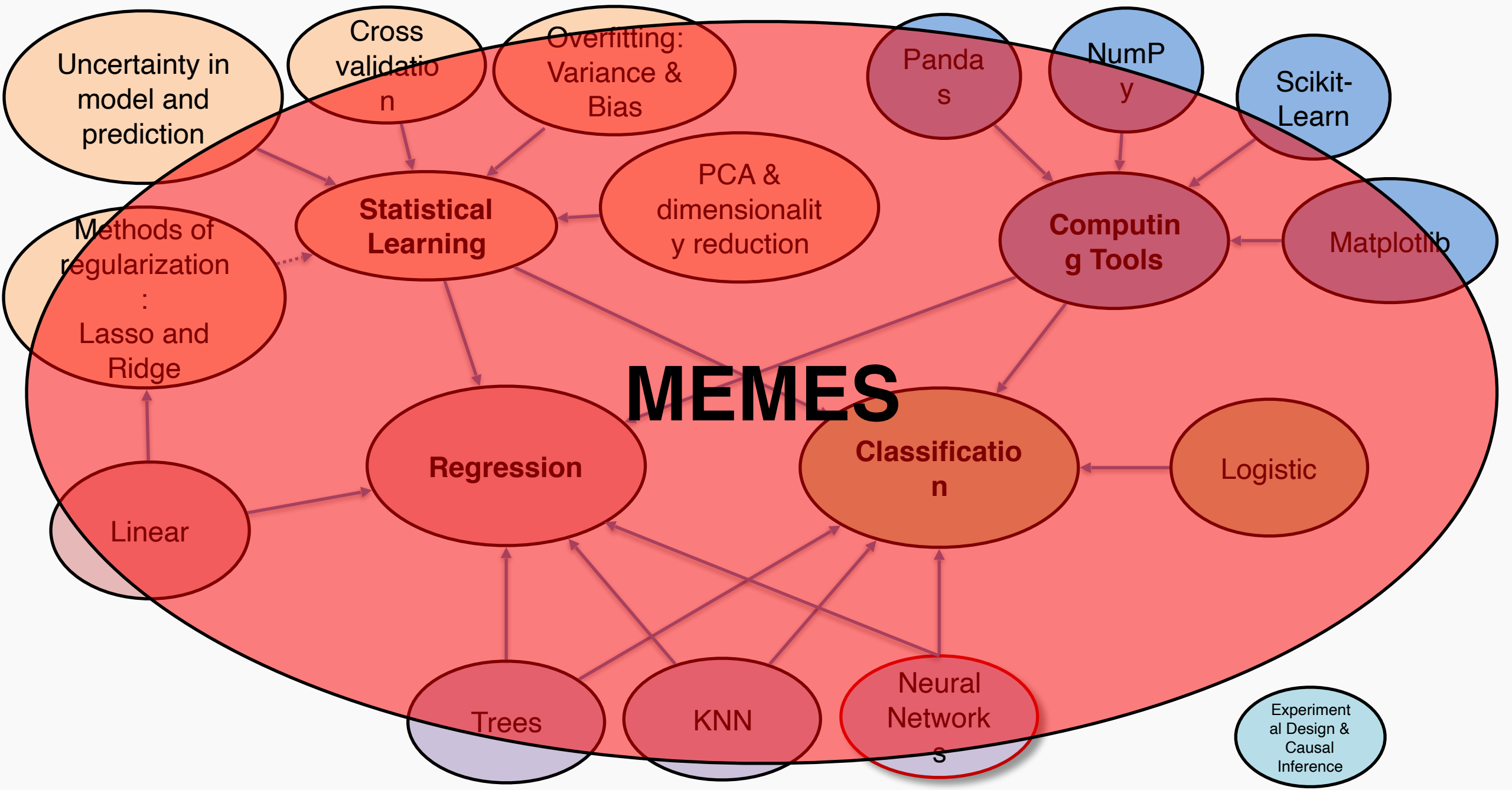
Dropout

- Widely used and highly effective
- Proposed as an alternative to ensembling, which is too expensive for neural nets

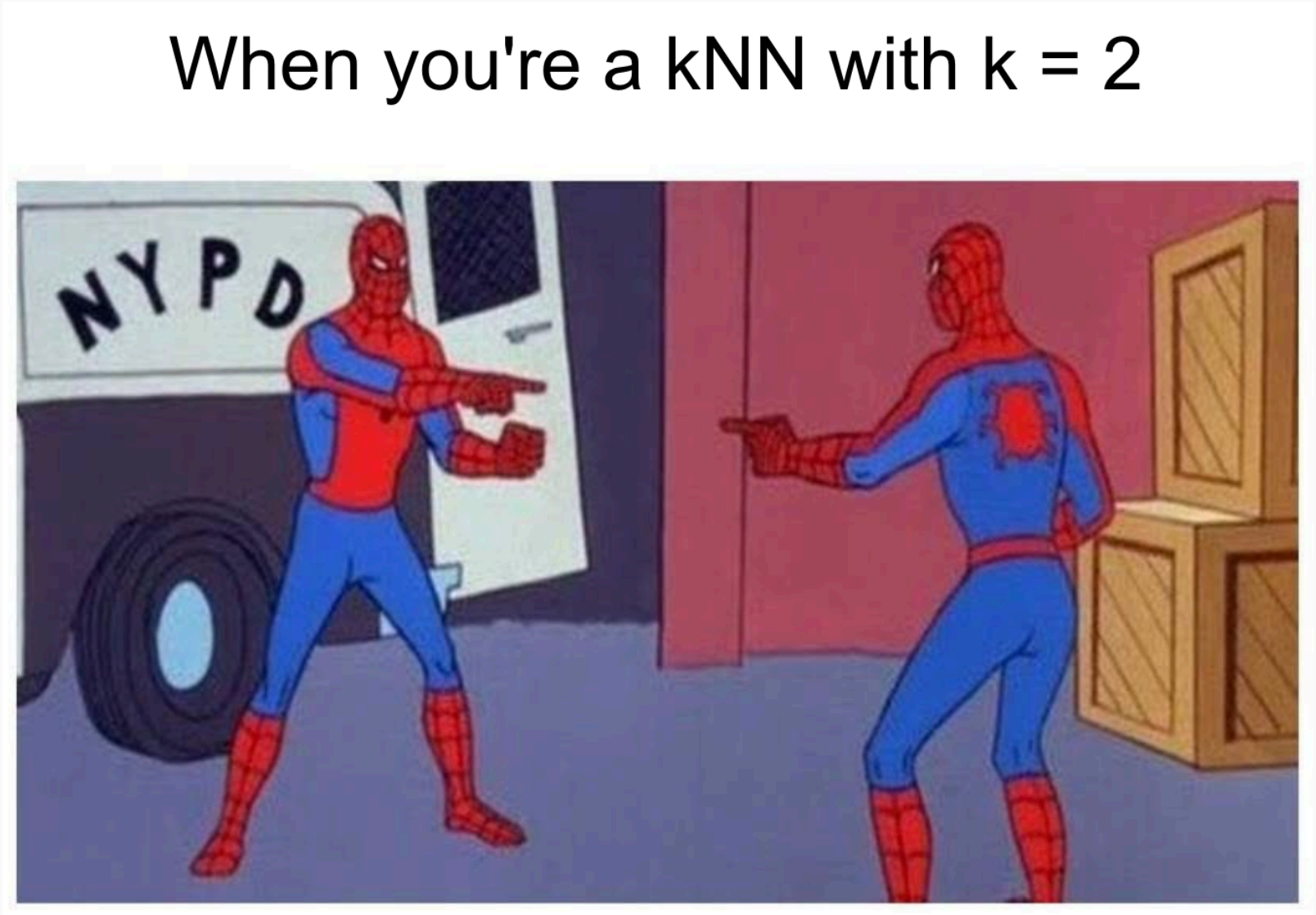


Test error for different architectures with and without dropout. The networks have 2 to 4 hidden layers each with 1024 to 2048 units.

http://jmlr.org/papers/volume15/srivastava14a/srivastava14a.pd


Uncertainty in model and prediction
Cross validation
Overfitting: Variance & Bias
Panda s
NumP y
Scikit-Learn
PCA & dimensionality reduction
Statistical Learning
Computing Tools
Matplotlib
Methods of regularization : Lasso and Ridge
MEMES
Regression
Classification
Logistic
Linear
Trees
KNN
Neural Networks
Experimental Design & Causal Inference

Summary from last lecture



Confidence intervals for the predictors estimates (cont)

So if we just have one set of measurements of $\{X, Y\}$, our estimates of $\hat{\beta}_0$ and $\hat{\beta}_1$ are just for this particular realization.

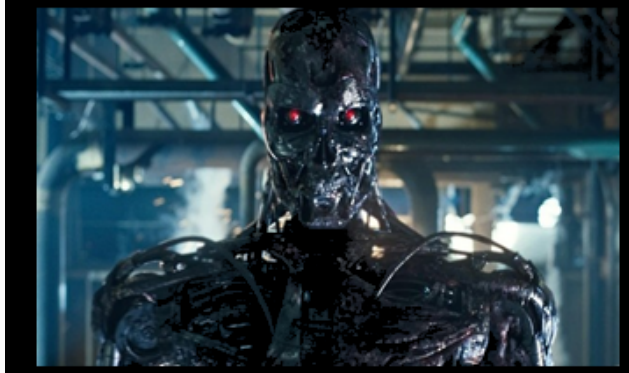
You’re Gonna Have a Bad Time…


Tableau
66.6K views
0:01 / 1:29

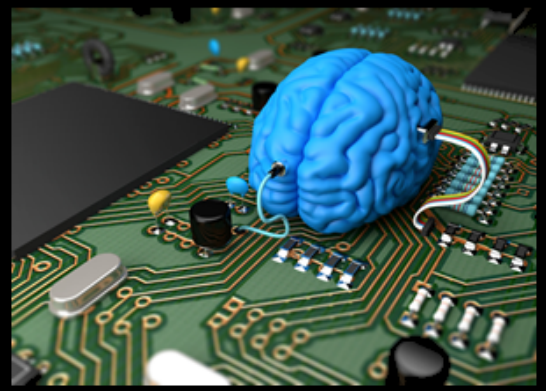
Quiz time: Lecture 8


PPppBoost

Deep Learning

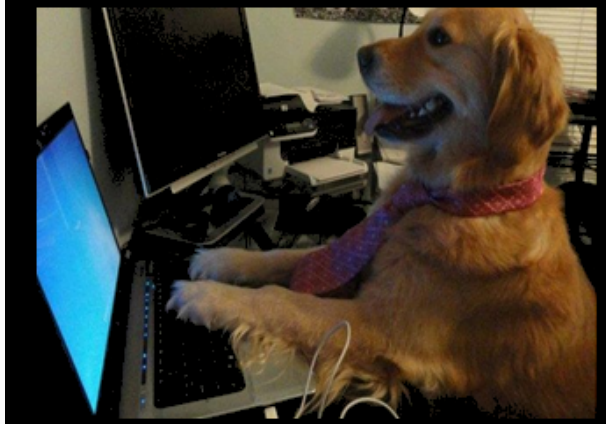


What society thinks I do



What my friends think I do

What other computer scientists think I do

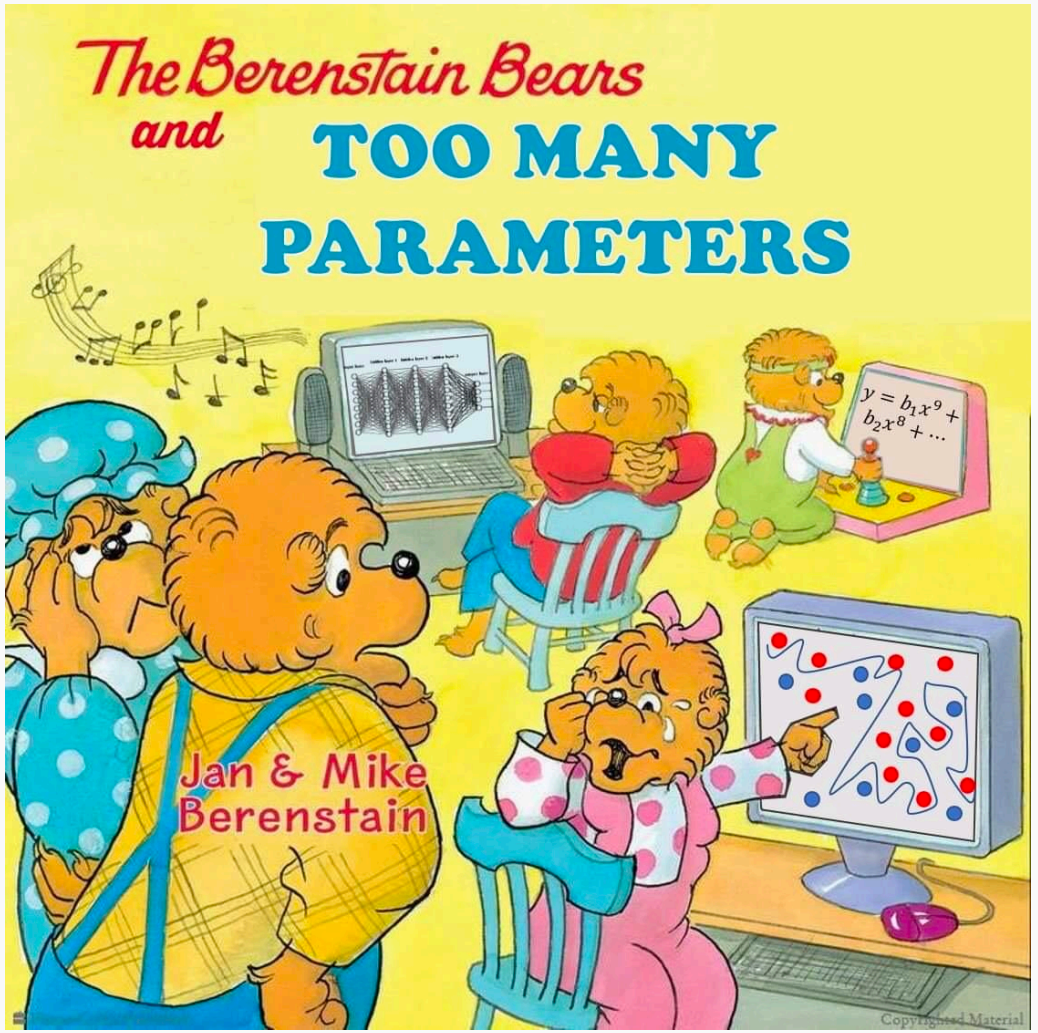


What mathematicians think I do

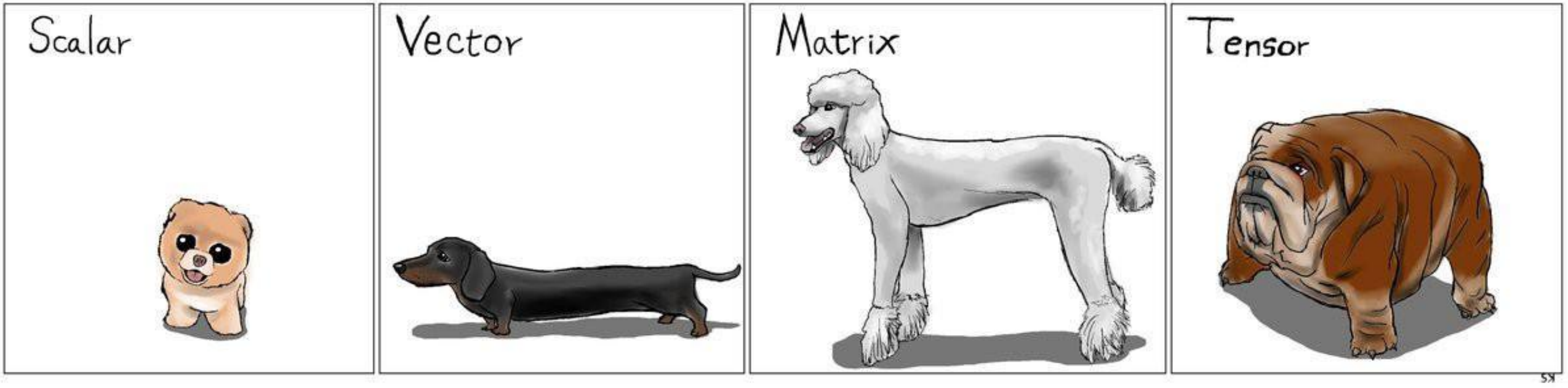
What I think I do

```
In [1]:
import keras
Using TensorFlow backend.
```

What I actually do

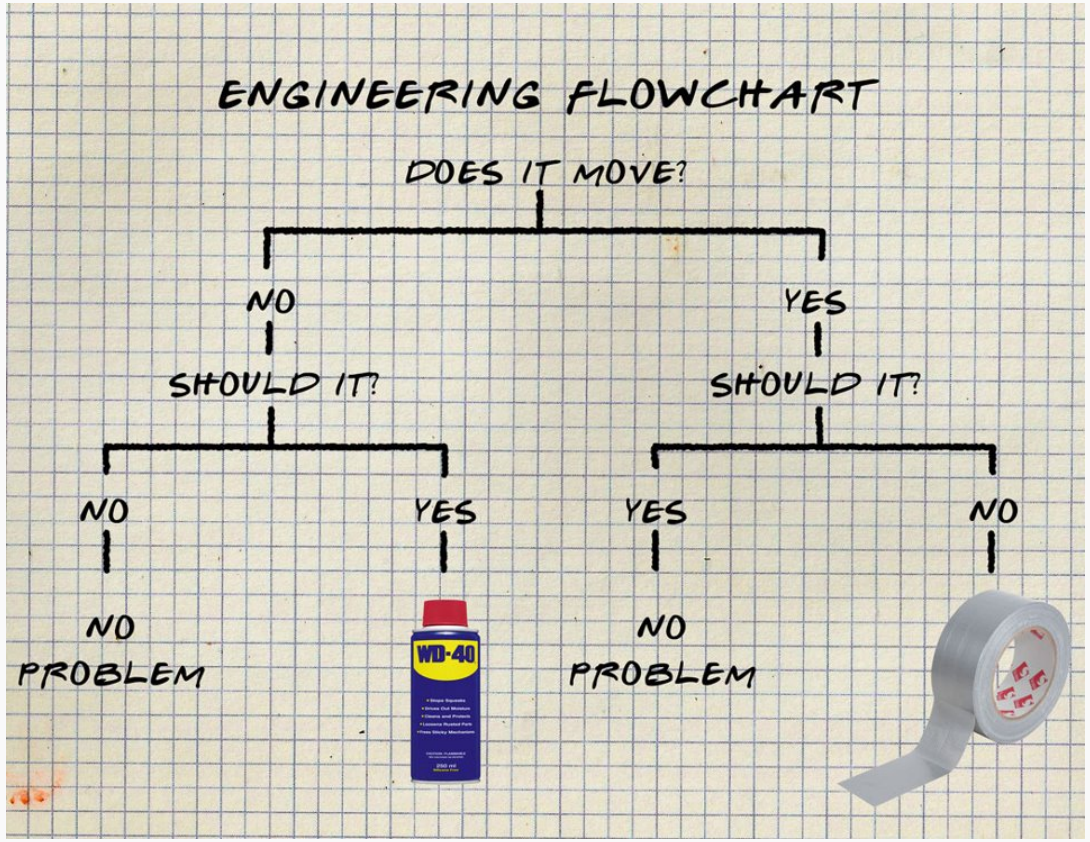

The Berenstain Bears
and
TOO MANY
PARAMETERS
$y = b_1x^9 + b_2x^8 + \ldots$
Jan & Mike
Berenstain
Copyrighted Material

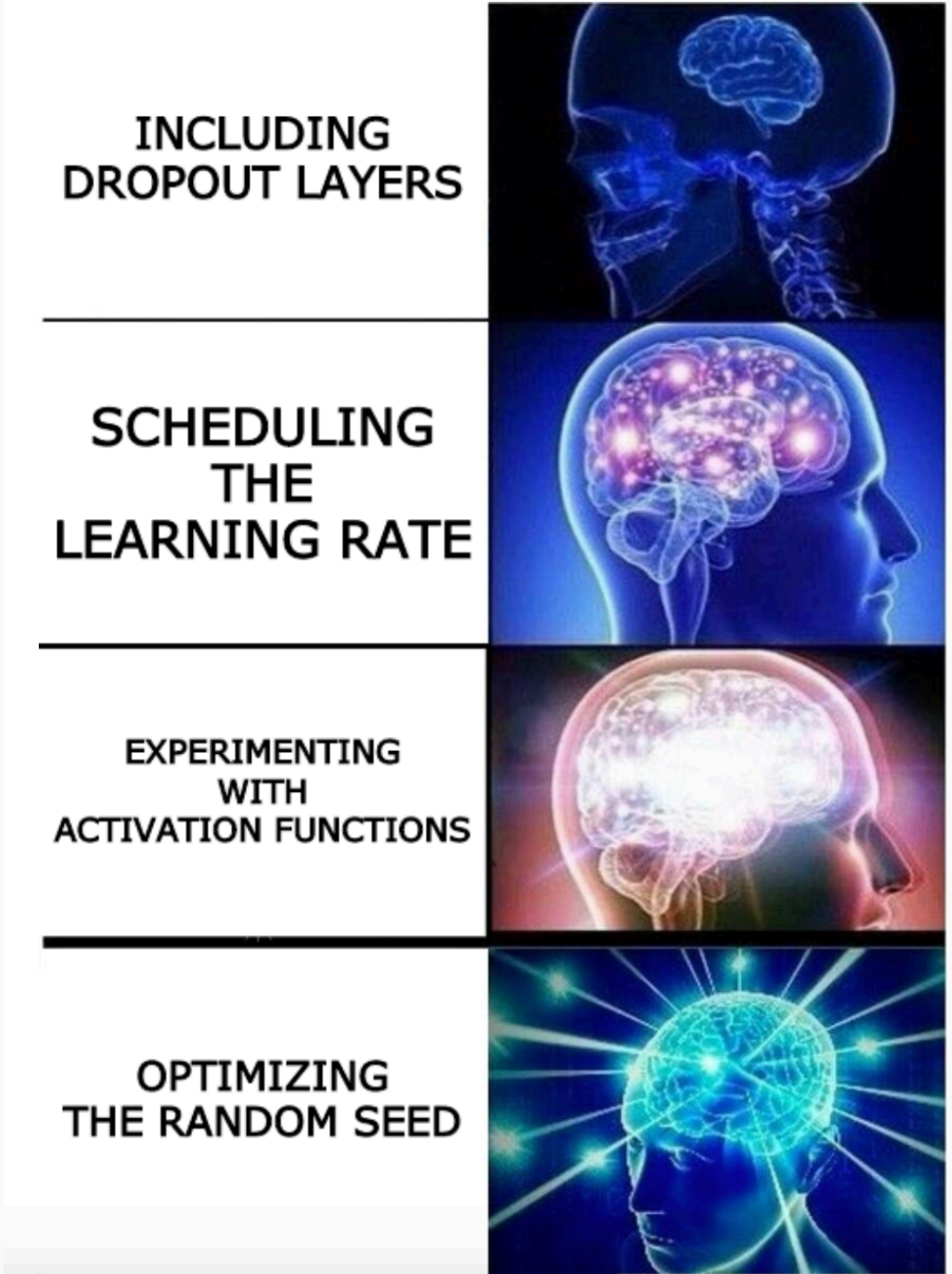
Better than AB…

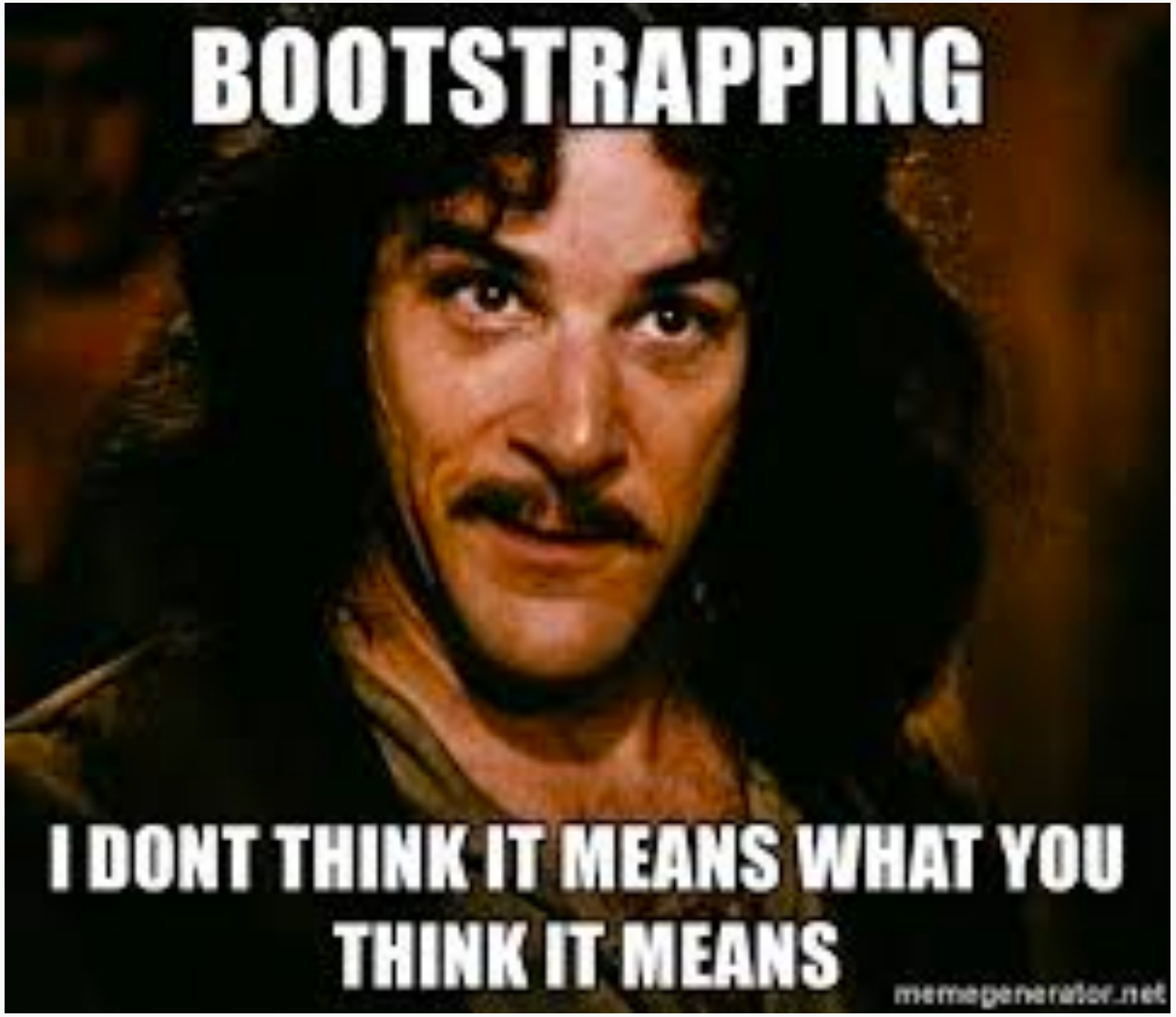

Scalar
Vector
Matrix
Tensor

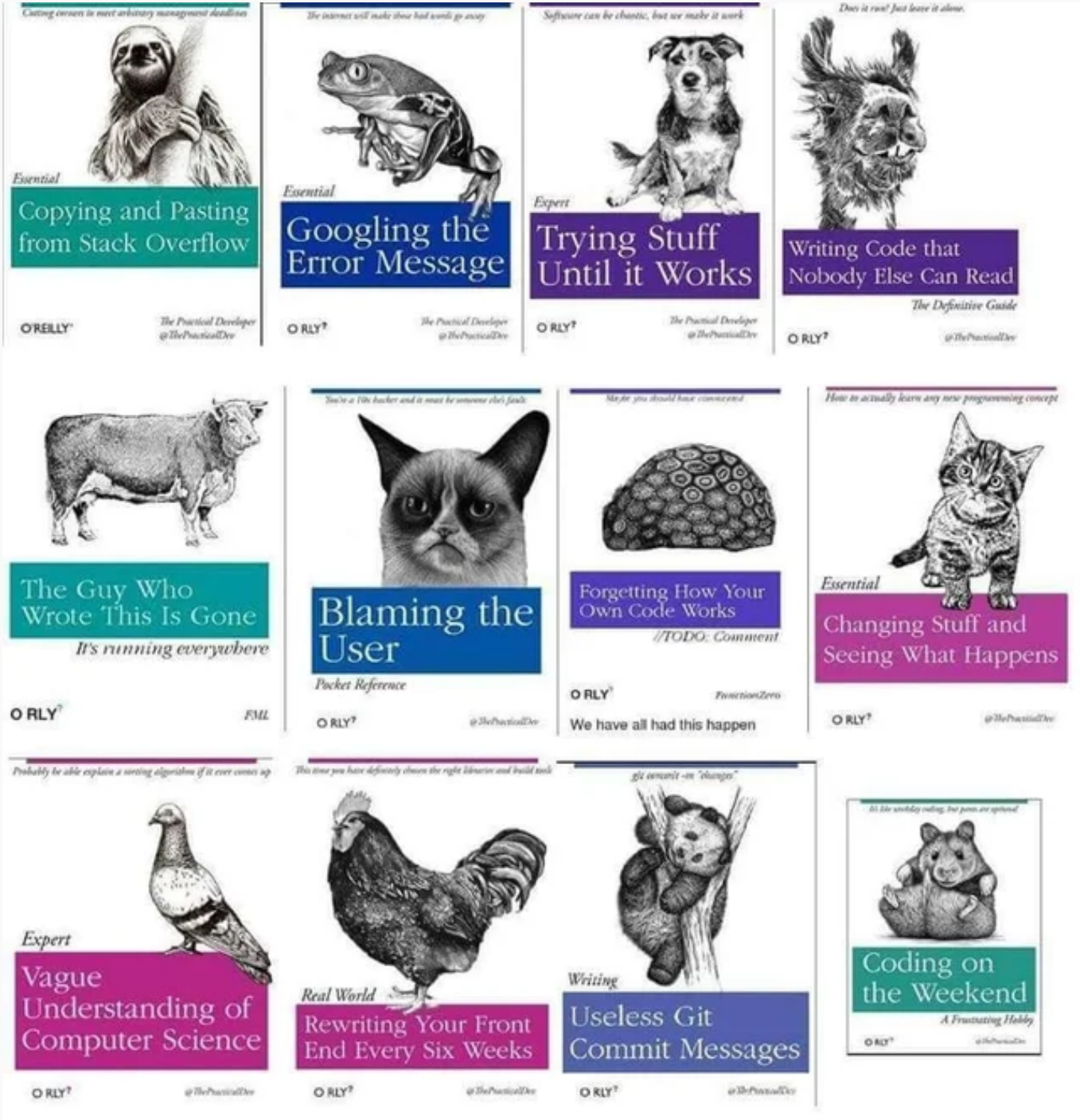
Interpretable Models

People in every walk of life have long been using interpretable models for differentiating between classes of objects and phenomena:




INCLUDING
DROPOUT LAYERS
SCHEDULING
THE
LEARNING RATE
EXPERIMENTING
WITH
ACTIVATION FUNCTIONS
OPTIMIZING
THE RANDOM SEED


BOOTSTRAPPING
I DONT THINK IT MEANS WHAT YOU THINK IT MEANS
memegenerator.net


Essential
Copying and Pasting from Stack Overflow
O'REILLY
Essential
Googling the Error Message
O RLY?
Expert
Trying Stuff Until it Works
O RLY?
Writing Code that Nobody Else Can Read
The Definitive Guide
O RLY?
The Guy Who Wrote This Is Gone
It's running everywhere
O RLY?
FML
Blaming the User
Pocket Reference
O RLY?
Forgetting How Your Own Code Works
//TODO: Comment
O RLY?
We have all had this happen
Essential
Changing Stuff and Seeing What Happens
O RLY?
Expert
Vague Understanding of Computer Science
O RLY?
Real World
Rewriting Your Front End Every Six Weeks
O RLY?
Writing
Useless Git Commit Messages
O RLY?
Coding on the Weekend
A Frustrating Hobby
O RLY?

ANNOUNCEMENTS

- **Homework 7 individual**

HW1

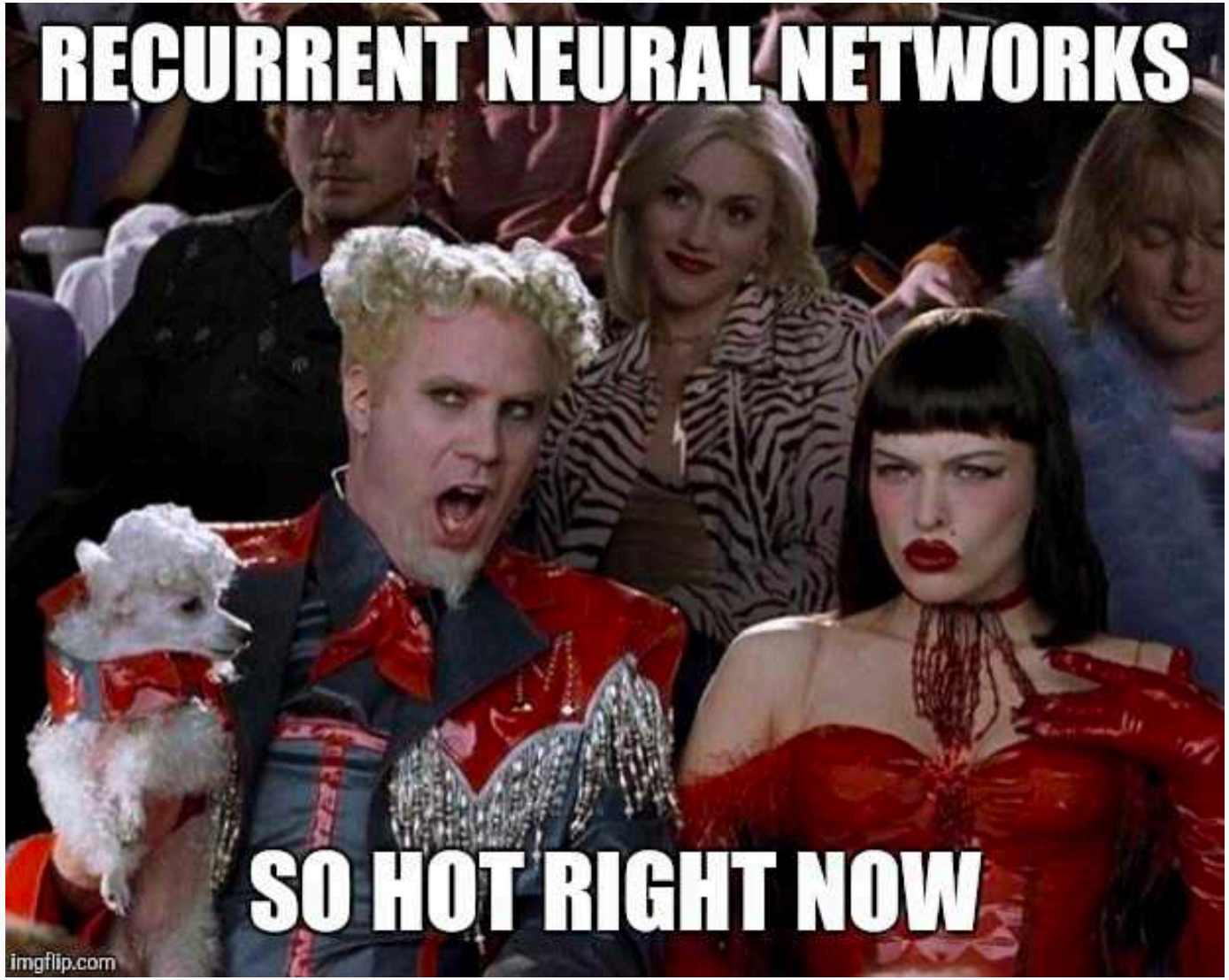
HW4

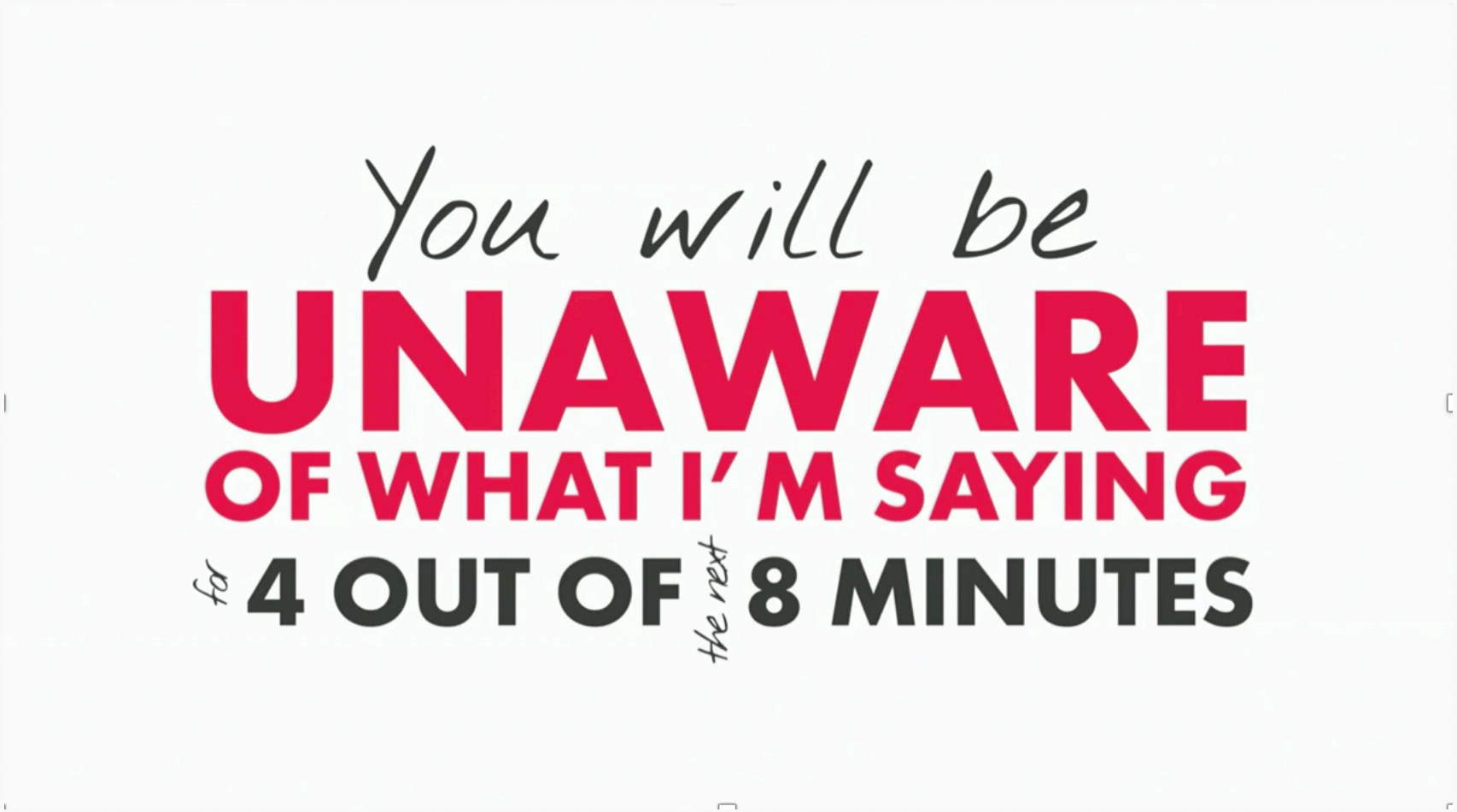
HW7

Without OH or ED forum

ANNOUNCEMENTS

- **After CS109B, STAT 139 …**


RECURRENT NEURAL NETWORKS
SO HOT RIGHT NOW
imgflip.com



Zeenat Potia

FIND ME?

CS109B

Instructors: Pavlos Protopapas, Mark Glickman, Chris Tanner

Topics

HW: Similar to 109A

Modules

Medical School: Mauricio Santillana

FAS: Doug Finkbeiner

GSD: Garcia del Castillo Lopez

HCSPH: Francesca Dominici

Thank You!