

Applied Machine Learning in Engineering

Exercise 13, July 18, 2023

Prof. Merten Stender

Cyber-Physical Systems in Mechanical Engineering, Technische Universität Berlin

www.tu.berlin/cpsme merten.stender@tu-berlin.de

Teaching Evaluation



- This is our "loss function" for better teaching. We would love to backpropagate the feedback into our teaching for the next term ©
- Please give your feedback
 - Things that you did like, things we should continue
 - Things that we should improve
- Link: https://befragung.tu-berlin.de/evasys/online.php?p=U3MHS



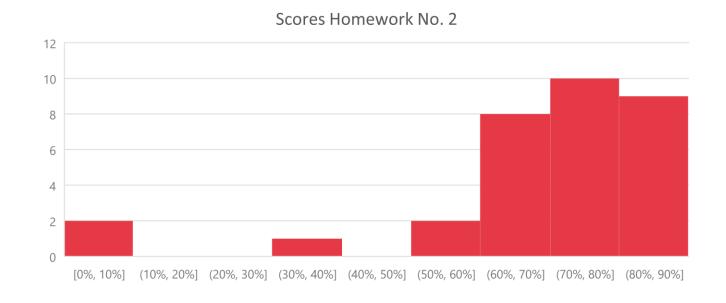
Homework No. 2



- Results published online (ISIS)
- Task 1: mostly very high points
- Task 2: some points missed
 - Explaining hyperparameters
 - Explaining the basic working mechanism of the models
 - Reporting CV scores

Task 3:

- Many good ideas for improvements
- Sometimes only focused on where the model was weak, not where the model was strong



Main reason for losing points:

K-fold cross validation for comparing models

Comparing Different ML Models



- Individual model performance (can be) highly sensitive to randomly initialized internal parameters (weights for neural nets) or training data set distribution
- We do not want to compare models that are highly sensitive, but reduce that uncertainty
- K-fold cross validation (or k-times bootstrapping): multiple models trained on multiple data splits.
- If a model performs well on average (bias!), it has a low sensitivity to data and initialization, hence we can use it. The larger the spread of the predictions (variance), the more uncertain the model is.

Lecture 8

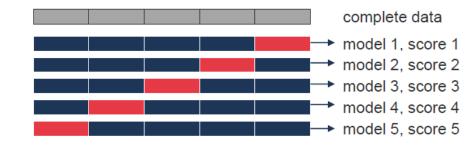


k-fold Cross Validation



Procedure:

- 1. Split data set into *k* subsets
- 2. Use (k-1) subsets as training set, and remaining subset as validation set
- 3. Repeat by iterating over all subsets



Report of evaluation metric:

 $score = mean \pm std. dev.$ (validation set score)



When to use?

- Comparatively small data set with strong data spread
- Simple train-test split yields non-repeatable results (within some tolerance)
- Measure bias and variance statistics of your model
- Compare different model architectures against each other

Student Job



40h/month (negotiable)



Q&A