

Assignment 5

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Q1] You are tasked with developing a predictive model for patient outcomes in a healthcare setting. Explain the importance of k-fold cross-validation in evaluating the performance of your model. Demonstrate how you would implement k-fold cross validation and interpret the results

⇒ Importance of k-fold cross-validation

K-fold cross-validation is a crucial technique for evaluating the performance of a predictive model due to several reasons.

- Preventing Overfitting: By splitting the data into multiple folds we ensure the model is evaluated on data it hasn't seen.
- Estimating Generalization Error: It provides more reliable estimate of the model's performance on unseen data.
- Hyperparameter tuning: It can be used to optimize model hyperparameters.
- Robustness.

Implementation of k-Fold cross validation.

- Data preparation: Collect and preprocess patient data, including relevant features and target variables.
- Handle missing values, outliers and feature scaling as needed.

- splitting Data : Randomly divide the data into k equal sized folds

- cross-validation - loop:

for each fold:

- Use $k-1$ folds as the training set to build the model
- Use the remaining fold as the test set to evaluate the model's performance.
- Calculate performance matrix

- performance Evaluation

Calculate the average performance matrix across all folds to obtain a reliable estimate of the model's performance.

Q2] Compare the performance of a basic decision tree model with an XGBoost model and how it improves over a single decision tree. Evaluate the model using appropriate performance metrics.

⇒ Decision tree and XGBoost are both popular machine learning algorithms for classification tasks like employee prediction. However, XGBoost is generally considered more powerful due to its ensemble-based approach.

XGBoost improves upon a single decision tree by:

- Ensemble learning: Combining multiple decision trees to reduce variance and improve accuracy.
- Gradient Boosting: Sequentially building trees, with each tree correcting the errors of previous trees.
- Regularization: Preventing overfitting through techniques like L1 & L2 regularization.
- Handling missing values: Built-in mechanism for handling missing data.

Performance Evaluation metrics

Accuracy: proportion of correctly predicted attention cases

Precision: proportion of predicted attention cases that are actually true.

Recall: proportion of actual attention cases that are correctly predicted.

F1-Score: Harmonic mean of precision and recall.

AUC-ROC: Area Under the Receiver Operating Characteristic Curve, measuring the model's ability to distinguish between positive and negative classes.