Introduction

Chao Lan

Computer program can automate many tasks...

classify image



predict student GPA

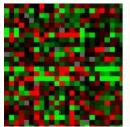
Student Name	Student ID	Steal	Lie, Cheat, Sneak	Behavior Problem
Angel, Julio	2310	0	0	0
Akins, J'Monte	2013	0	0	0
Backer, Brent	2031	0	1	2
Boxwell, Kylie	2001	0	0	0
Cartright, Ashley	2152	0	1	1
Cox, Lucille	2002	0	0	0
Hankins, Erin	2017	0	0	0
Illio, Helen	2132	0	0	0
Jackson, Ronald	2003	0	1	2
Kemp, Patrice	2009	0	0	1
Parker, Stephanie	2004	0	0	0

predict patient condition



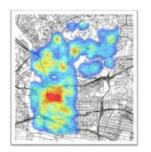
predict next purchase

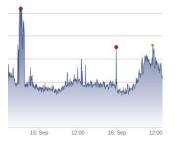












Machine learning helps to build intelligent programs.

Aim to build a computer program that automatically improves its performance through experience.

Example: build a spam filter which automatically improves its filtering accuracy by observing more example emails.



Q: is this a machine learning practice?

Aim to build a computer program that automatically improves its performance through experience.

Example: build a spam filter which automatically improves its filtering accuracy by observing more example emails.

Practice 1: program a spam filter based on three rules

- if an email contains the word "lottery", it is spam
- if an email contains a link, it is spam
- otherwise, the email is ham



Q: is this a machine learning practice?

Aim to build a computer program that automatically improves its performance through experience.

Example: build a spam filter which automatically improves its filtering accuracy by observing more example emails.

Practice 2: program a spam filter which automatically extracts some "patterns" from a set of given example emails, and uses these patterns to filter spams.



Q: can you describe a (non) machine learning practice?

classify image



predict student GPA

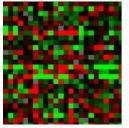
Student Name	Student ID	Steal	Lie, Cheat, Sneak	Behavior Problem
Angel, Julio	2310	0	0	0
Akins, J'Monte	2013	0	0	0
Backer, Brent	2031	0	1	2
Boxwell, Kylie	2001	0	0	0
Cartright, Ashley	2152	0	1	1
Cox, Lucille	2002	0	0	0
Hankins, Erin	2017	0	0	0
Illio, Helen	2132	0	0	0
Jackson, Ronald	2003	0	1	2
Kemp, Patrice	2009	0	0	1
Parker, Stephanie	2004	0	0	0

predict patient condition



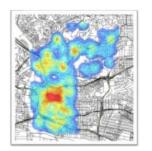
predict next purchase

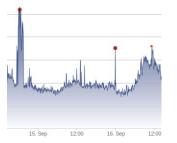










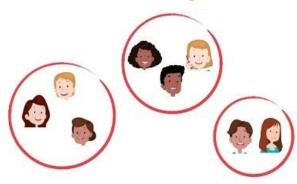


Many Machine Learning Tasks

Prediction

			Lie, Cheat,	employment and posterior area.	Peer
Student Name	Student ID	Steal	Sneak	Problem	Rejection
Angel, Julio	2310	0	0	0	2
Akins, J'Monte	2013	0	0	0	0
Backer, Brent	2031	0	1	2	1
Boxwell, Kylie	2001	0	0	0	1
Cartright, Ashley	2152	0	1	1	1
Cox, Lucille	2002	0	0	0	0
Hankins, Erin	2017	0	0	0	0
Illio, Helen	2132	0	0	0	0
Jackson, Ronald	2003	0	1	2	2
Kemp, Patrice	2009	0	0	1	0
Parker, Stephanie	2004	0	0	0	0

Clustering



Dimensionality Reduction

Reinforcement Learning

Matrix Recovery

Prediction Task

Three Subjects

Data Representation

Learning Tasks

Model Overfitting

Example Task: Student GPA Prediction

04 - 1 1 1	0444-15	041	Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1 1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

Instance, Label

Each student is an instance **x**.

GPA is the label **y** (variable to predict).

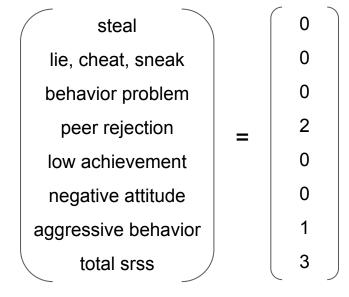
			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
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Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

Feature, Feature Vector

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1

A feature is a predictive variable.

A feature vector is a vector of features.

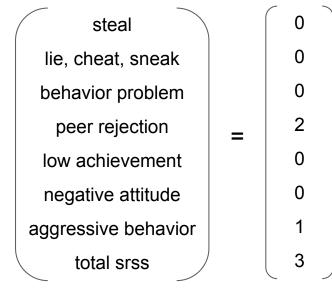


Q: what is the feature dimension?

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1

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A feature vector is a vector of features.

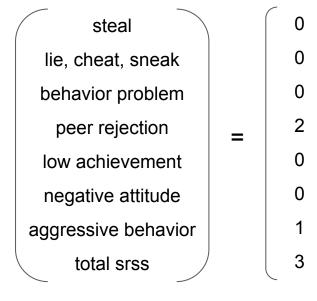


Q: can we add "Student ID" as another feature?

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1

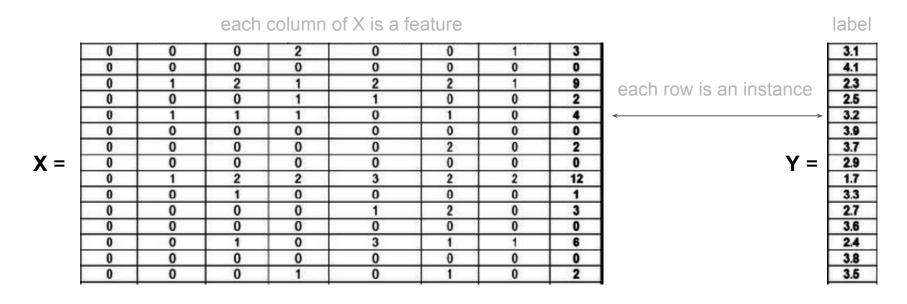
A feature is a predictive variable.

A feature vector is a vector of features.



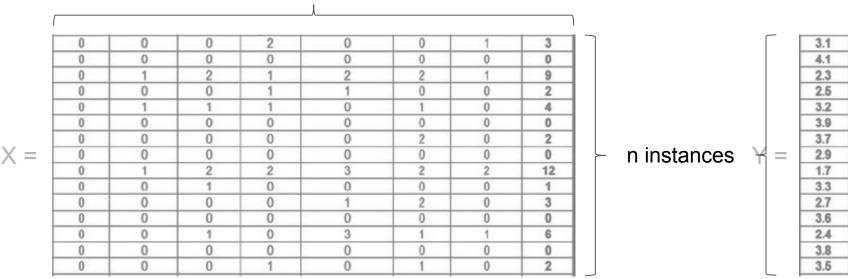
Sample Matrix, Label Vector

Represent a set of instances by a sample matrix **X** and its label vector **Y**.

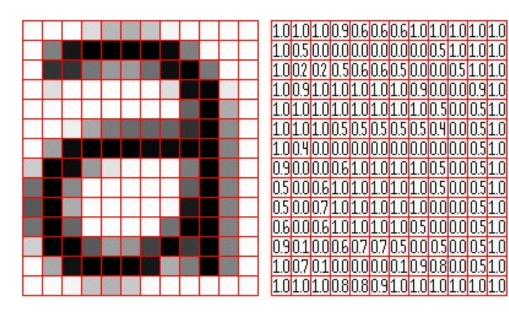


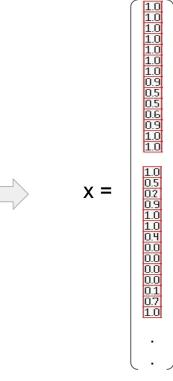
X is an *n-by-p* matrix, and Y is an *n-dim* vector.





Example Feature Vector (Image)

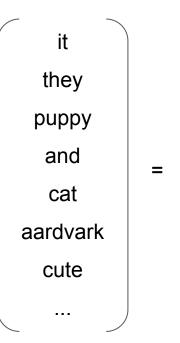




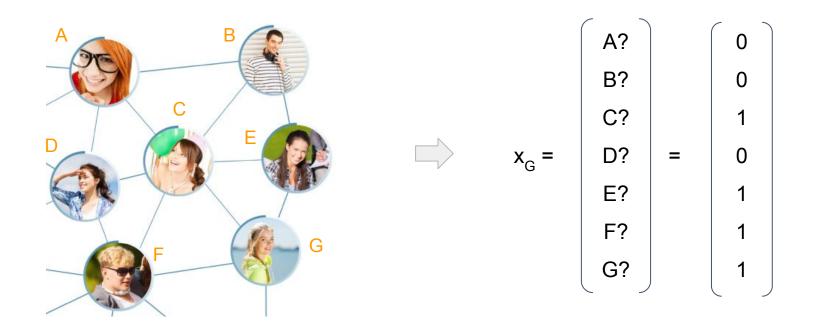
Example Feature Vector (Text)

"It is a puppy and it is extremely cute."

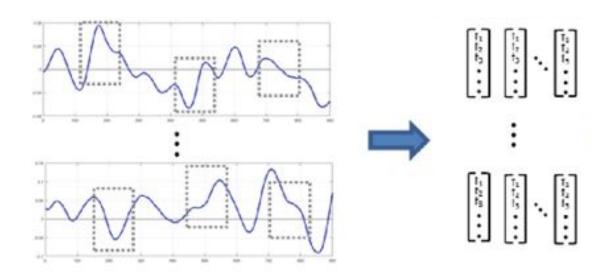




Example Feature Vector (Network)



Example Feature Vector (Time-Series/Sequential Data)



Q: how to represent a webpage ? (e.g.,topic prediction)



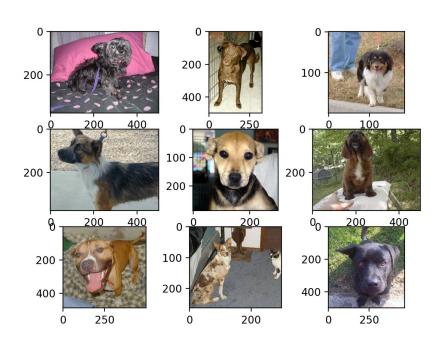
Exercise

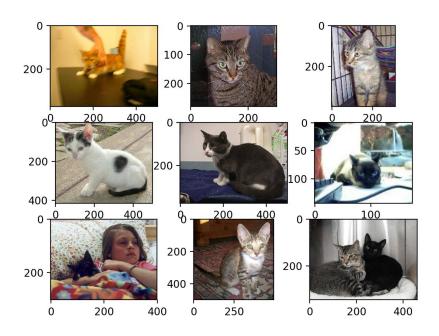
Data Representation

Learning Tasks

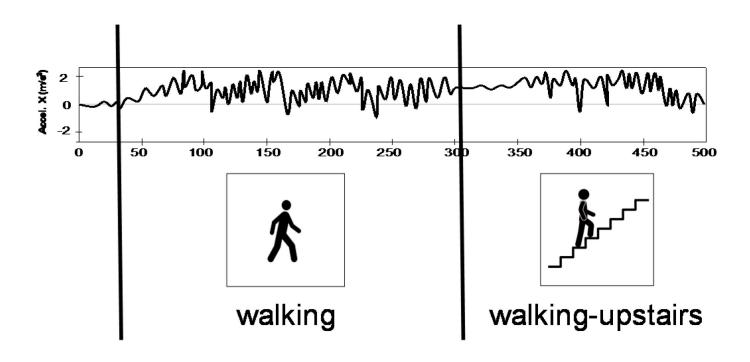
Model Overfitting

Q: what are the instance, label and feature in this task?





Q: what are the instance, label and feature in this task?



Three Subjects

Data Representation

Prediction Model

Model Overfitting

Prediction Model, Classification, Regression

A prediction model is a function f. (input x, output predicted y (or, f(x)).

$$x \longrightarrow model f \longrightarrow f(x)$$

Two Prediction Tasks

- classification: label y is discrete (e.g., predict score as any value in {A,B,C})
- regression: label y is continuous (e.g., predict score as any value in [0,100])

Model Training, Supervised, Unsupervised

Often, f has parameters that need to be learned from a set of training instances, e.g.,

$$f(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_p x_p$$

Two Learning Tasks

- supervised: if training instances are labeled (e.g., a set of students with known GPAs)
- unsupervised: if training instances are not labeled (e.g., same set with unknown GPAs)

Hyper-Parameter, Model Complexity

Sometimes, f has hyper-parameters (manually set) that determine its model complexity, e.g.,

$$f(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_p x_p$$

- domain of each θ_i is a hyper-parameter
- larger domain (complex model) can capture more complex relations between x and y

Q: which model can be more accurate?

Suppose the true parameters of f(x) are $\theta_0 = -1$, $\theta_1 = 1$, $\theta_2 = 0$, ..., $\theta_p = -1$.

$$f(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_p x_p$$

Model 1: f(x) with domain of θ_i set to $\{0,1\}$. (smaller domain = simpler model)

Model 2: f(x) with domain of θ_i set to $\{-2,-1,0,1,2\}$. (larger domain = more complex model)

Q: so, should we always build a complex model?

Suppose the true parameters of f(x) are θ_0 = -1, θ_1 = 1, θ_2 = 0, ..., θ_p = -1.

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Q: so, should we always build a complex model?

Suppose the true parameters of f(x) are $\theta_0 = -1$, $\theta_1 = 1$, $\theta_2 = 0$, ..., $\theta_p = -1$.

$$f(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \dots + \theta_p x_p$$

Model 1: f(x) with domain of θ_i set to $\{0,1\}$. (smaller domain = simpler model)

Model 2: f(x) with domain of θ_i set to $\{-2,-1,0,1,2\}$. (larger domain = more complex model)

more complex model needs more data to accurately estimate its parameters (trade-off)

Model Evaluation, Classification Error, MSE

Once f is trained, we can evaluate its prediction error based on two common metrics.

Classification Error (classification task)

- fraction of mis-predicted instances

$$\frac{1}{n} \sum_{i=1}^{n} 1_{\{f(x_i) \neq y_i\}}$$

Mean Squared Error (MSE) (regression task)

- mean squared difference between f(x) and y

$$\frac{1}{n} \sum_{i=1}^{n} [f(x_i) - y_i]^2$$

We have n instances to evaluate error. x_i is the i_{th} instance, y_i is its true label, $f(x_i)$ is its predicted label.

Q: what is the prediction error of f?

Classification Error

fraction of mis-predicted instances

Mean Squared Error (MSE)

 mean squared difference between predictions and true labels

$$\frac{1}{n} \sum_{i=1}^{n} [f(x_i) - y_i]^2$$

Task: predict scores of 100 students in {A,B,C}.

- 20 who got A were predicted to get A
- 10 who got A were predicted to get B
- 50 who got B were predicted to get B
- 10 who got C were predicted to get C
- 10 who got C were predicted to get B

Q: what is the prediction error of f?

Classification Error

fraction of mis-predicted instances

Mean Squared Error (MSE)

 mean squared difference between predictions and true labels

$$\frac{1}{n} \sum_{i=1}^{n} [f(x_i) - y_i]^2$$

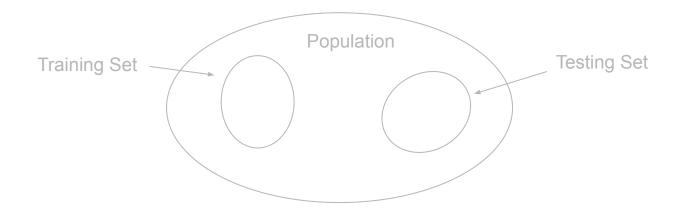
Task: predict GPA of 3 students in [0,4].

- John gets 3.3 and is predicted to get 3.5
- Sam gets 3.0 and is predicted to get 3.0
- Susan gets 3.5 and is predicted to get 3.4

Training/Testing Set, Training/Testing Error

We often use two data sets to evaluate the prediction error of a trained model.

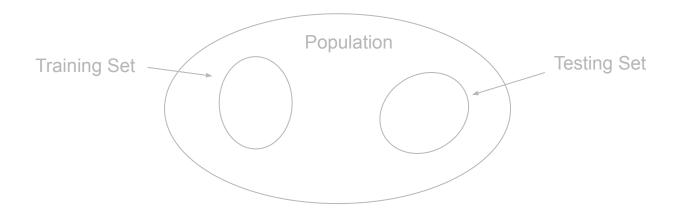
- training set (set of the training instances): error on this set is training error
- testing set (another set of instances): error on this set is testing error



Q: which error better indicates the model performance?

We often use two data sets to evaluate the prediction error of a trained model.

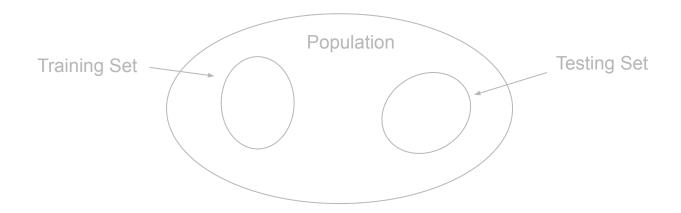
- training set (set of the training instances): error on this set is training error
- testing set (another set of instances): error on this set is testing error



Q: which model do you prefer to use?

Model 1: training error = 0.001, testing error = 0.5

Model 2: training error = 0.1, testing error = 0.2



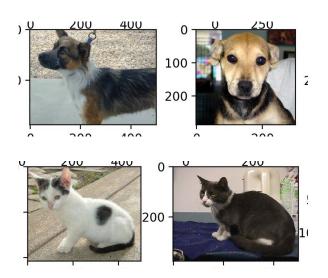
Exercise

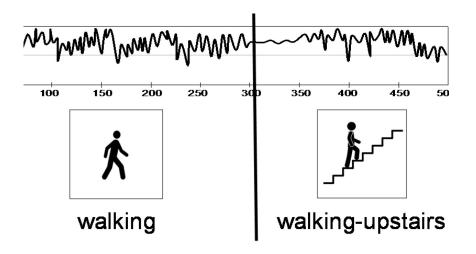
Data Representation

Prediction Model

Model Overfitting

Q: is this a classification or regression task?





Q: how about this task?

Predict Exam Performance



Depend on the grading system (your problem definition)

Grade Sy	stem
100	A+
93-99	A
90-92	A-
87-89	В+
83-86	В
80-82	В-
77-79	C+
73-76	С
70-72	C-
67-69	D+
65-66	D
0-64	F

Predict Exam Performance



Q: is this a supervised or unsupervised learning task?

Training Set

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	Lancas
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	11	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

Q: how about now?

Training Set

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	
Backer, Brent	2031	0	1	2	1	2	2	1	9	
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	
Cox, Lucille	2002	0	0	0	0	0	0	0	0	
Hankins, Erin	2017	0	0	0	0	0	2	0	2	
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Jackson, Ronald	2003	0	1	2	2	3	2	2	12	
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	
Reed, Kent	2010	0	0	0	0	0	0	0	0	
Sterling, Michael	2022	0	0	1	0	3	1	1	6	
Thomas, James	2018	0	0	0	0	0	0	0	0	
Walsh, Carter	2215	0	0	0	1	0	1	0	2	

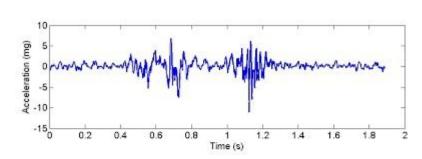
Q: and this?

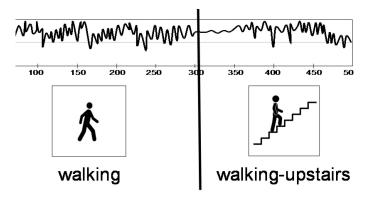
Training Set

Student Name	Student ID	Steal	Lie, Cheat, Sneak	Behavior Problem	Peer Rejection	Low Academic Achievement	Negative Attitude	Aggressive Behavior	Total SRSS	GPA
					Kejecuon		-	Deliavior		GFA
Angel, Julio	2310	0	0	0	2	0	0	1	3	ı
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	
Illio, Helen	2132	0	0	0	0	0	0	0	0	
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	I
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	I
Reed, Kent	2010	0	0	0	0	0	0	0	0	i
Sterling, Michael	2022	0	0	1	0	3	1	1	6	Ī
Thomas, James	2018	0	0	0	0	0	0	0	0	
Walsh, Carter	2215	0	0	0	1	0	1	0	2	
Troibil, Cultor	LL 10									

Q: is this a supervised or unsupervised learning task?







Q: any flaw(s) in the following statements?

I train a model on this set. It gets 0.1 classification error on the set. It is a very good model!

Oderstand Name	Otrodont ID	Otral	Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	CDA
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	11	3	3.1
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Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
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Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
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Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

Three Subjects

Data Representation

Prediction Model

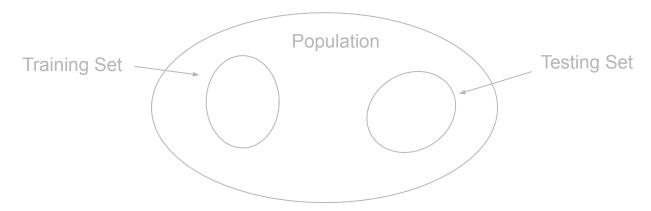
Model Overfitting

Q: which model confuses you most?

Model 1: training error = 0.1, testing error = 0.5

Model 2: training error = 0.1, testing error = 0.2

Model 3: training error = 0.4, testing error = 0.5



Model Overfitting

Overfitting occurs when training error << testing error.

no strict threshold on the gap

It implies the model fits training data overly well, but does not generalize well on (new) testing data.

It implies the model performance has large variance (more likely to happen on complex model).

Previous Example

M1: train.err = 0.1, test.err = 0.5

M2: train.err = 0.1, test.err = 0.2

M3: train.err = 0.4, test.err = 0.5

Q: what if training error >> testing error?

Overfitting occurs when training error << testing error.

no strict threshold on the gap

It implies the model fits training data overly well, but does not generalize well on (new) testing data.

It implies the model performance has large variance (more likely to happen on complex model).

Previous Example

M1: train.err = 0.1, test.err = 0.5

M2: train.err = 0.1, test.err = 0.2

M3: train.err = 0.4, test.err = 0.5

M4: train.err = 0.5, test.err = 0.1?

Q: what happens to model 3?

Overfitting occurs when training error << testing error.

no strict threshold on the gap

It implies the model fits training data overly well, but does not generalize well on (new) testing data.

It implies the model performance has large variance (more likely to happen on complex model).

Previous Example

M1: train.err = 0.1, test.err = 0.5

M2: train.err = 0.1, test.err = 0.2

M3: train.err = 0.4, test.err = 0.5

M4: train.err = 0.5, test.err = 0.1

Model Underfitting

Underfitting occurs when both errors are similarly big.

- again, no strict threshold

It implies the model cannot fit any data well.

- neither training nor testing, probably not any other

It implies the model performance has large bias and small variance (more likely to occur on simple model).

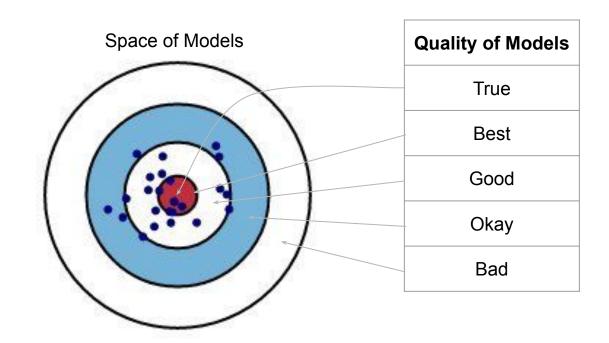
Previous Example

M1: train.err = 0.1, test.err = 0.5

M2: train.err = 0.1, test.err = 0.2

M3: train.err = 0.4, test.err = 0.5

M4: train.err = 0.5, test.err = 0.1



Models trained on

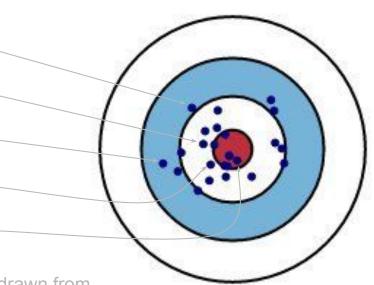
random set 1

random set 2

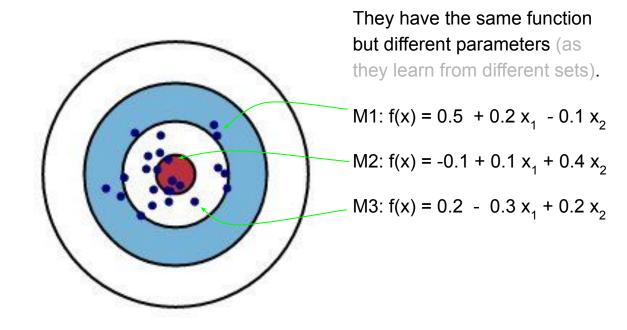
random set 3

random set 4

random set 5

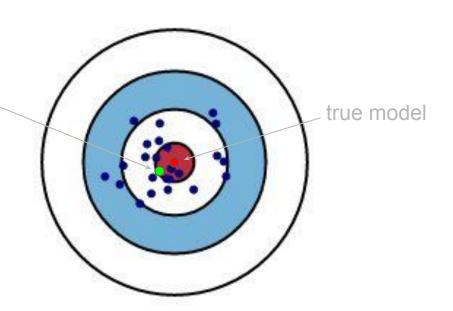


All sets are randomly drawn from the same population (assumption).

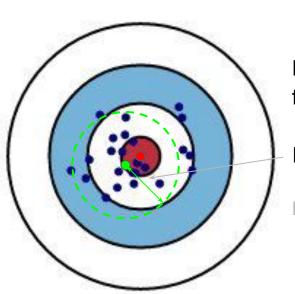


Model Bias

Difference between the true model and averaged model.



We will have more rigorous discussion on bias and variance in later lecture.



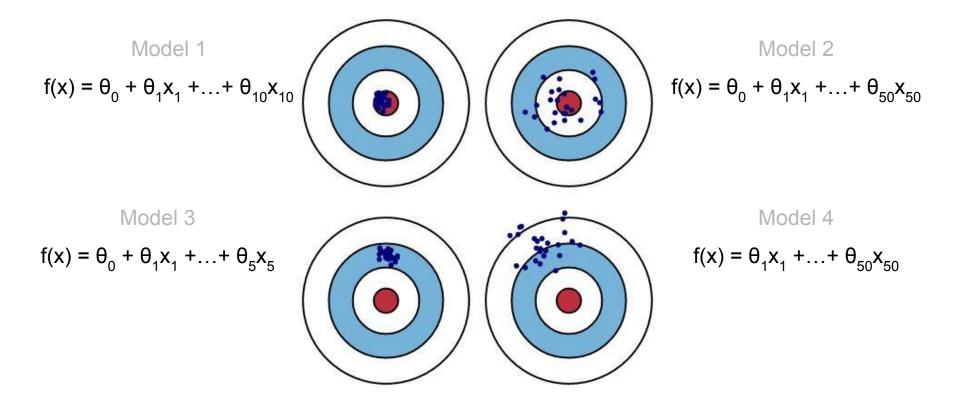
Model Variance

Deviation of sample models from the average model.

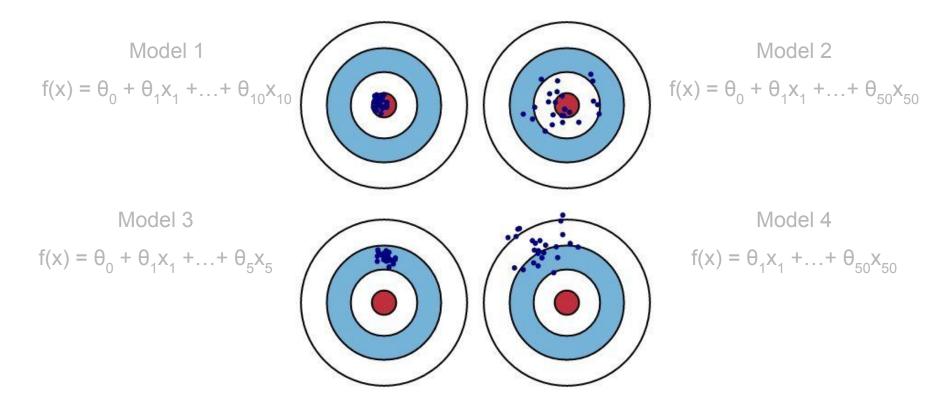
Indicated by the distance.

Nothing to do with the true model.

Q: how are their bias and variance? and why?



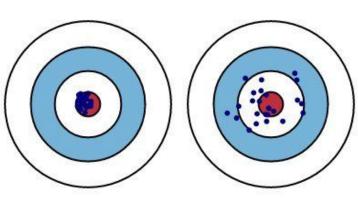
Q: any sign of overfitting or underfitting?



Relation: Model Complexity, Overfitting, Variance, Bias

Model 1

$$f(x) = \theta_0 + \theta_1 x_1 + ... + \theta_{10} x_{10}$$

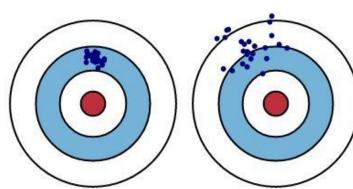


complex model, overfit large var, small bias

$$f(x) = \theta_0 + \theta_1 x_1 + ... + \theta_{50} x_{50}$$

simple model, underfit small var, large bias

$$f(x) = \theta_0 + \theta_1 x_1 + \ldots + \theta_5 x_5$$



Model 4

$$f(x) = \theta_1 x_1 + ... + \theta_{50} x_{50}$$

Tips to avoid learning an overfitted model.

Data

Increase training data.

This helps to reduce model variance without increasing model bias.

Model

Pick a simpler model.

The new model will have smaller variance, probably larger bias.

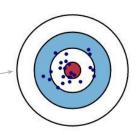
Learner

Apply regularization.

Reduce complexity of a given model by shrinking its parameter domains. Smaller var, probably larger bias.

Example

Current Model	Domain of θ
$f(x) = \theta_0 + \theta_1 x_1 + + \theta_{50} x_{50}$	[0, 10]
Pick a simpler model	Domain of θ
$f(x) = \theta_0 + \theta_1 x_1 + + \theta_{10} x_{10}$	[0, 10]
Regularized model	Domain of θ
$f(x) = \theta_0 + \theta_1 x_1 + + \theta_{50} x_{50}$	[0, 5]



Q: which model is most likely to generate which result?

Regularized model Domain of θ	Current Model $f(x) = \theta_0 + \theta_1 x_1 + + \theta_{50} x_{50}$	Domain of θ [0, 10]
	Pick a simpler model $f(x) = \theta_0 + \theta_1 x_1 + + \theta_{10} x_{10}$	
50,50	Regularized model $f(x) = \theta_0 + \theta_1 x_1 + + \theta_{50} x_{50}$	Domain of θ [0, 5]

More on regularization.

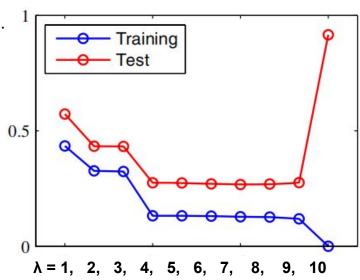
Regularization degree is often controlled by hyperparameter(s).

E.g., domain of θ is $[0, \lambda]$, where λ is a hyperparameter.

- smaller λ = smaller domain

= lower model complexity

= less overfitting



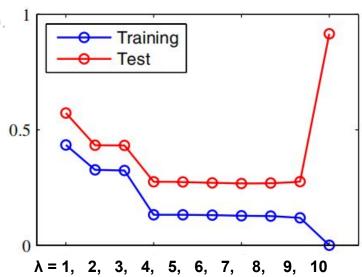
More on regularization.

Regularization degree is often controlled by hyperparameter(s).

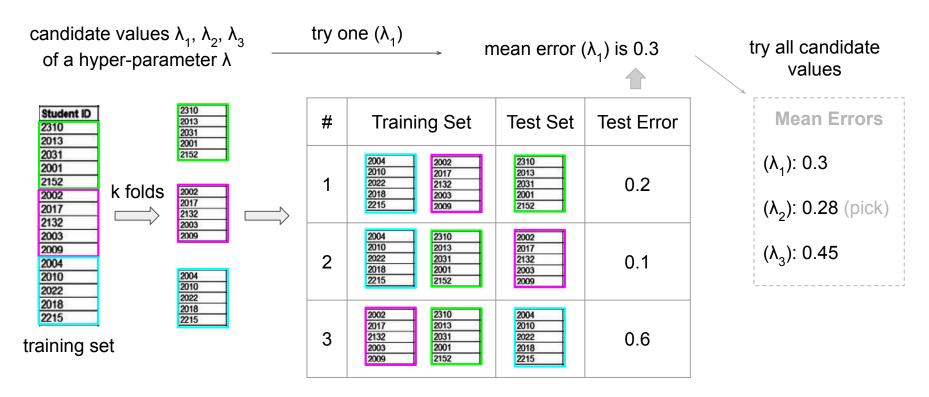
E.g., domain of θ is $[0, \lambda]$, where λ is a hyperparameter.

We can choose an optimal value for λ by

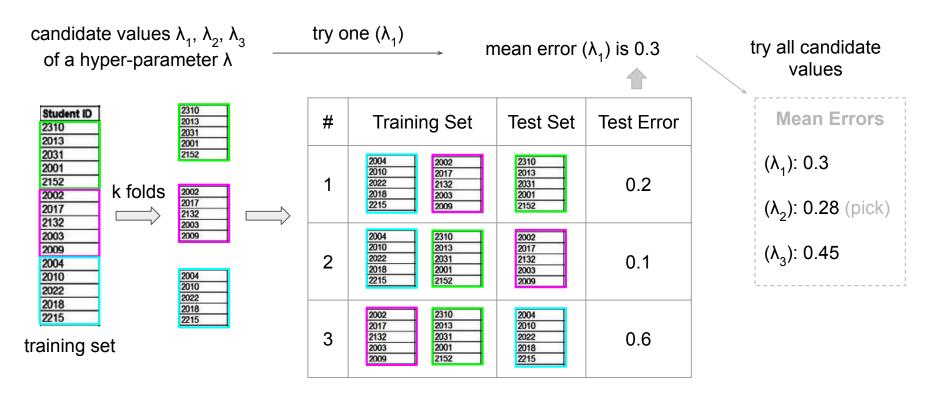
- experience (e.g., based on the right figure)
- k-fold cross validation



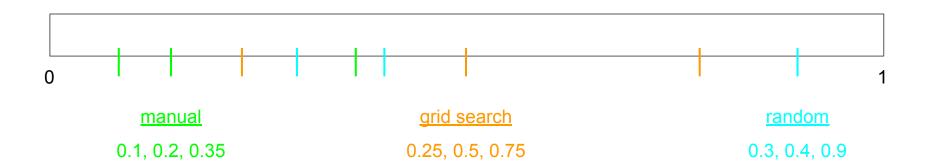
K-Fold Cross Validation (example: K=3)



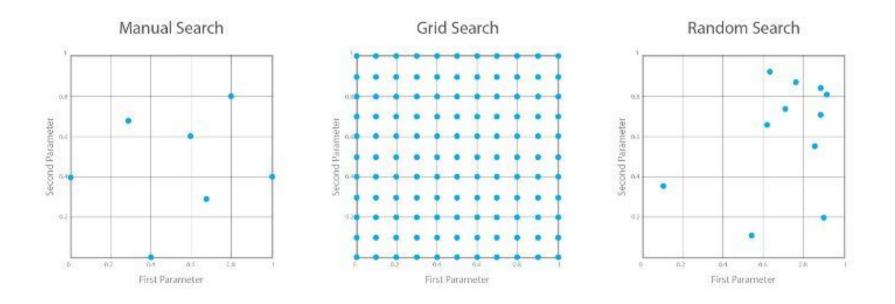
Q: how does CV help to avoid overfitted model?



Ways to generate candidate values λ_1 , λ_2 , λ_3 .



Ways to generate candidates for two hyperparameters.



Exercise

Data Representation

Prediction Model

Model Overfitting

Q: can you help Susan?



My model just got an error of 0.5! This is an unacceptable result...

You: is that training error or testing error?



Well, it is training error.

I probably don't have enough training data.

You: is that training error or testing error?



Well, it is training error.

I probably don't have enough training data.

Well, it is training error.

I should probably look at testing error instead.

Q: what is likely to happen here? how can she fix it?



Well, it is training error.

I probably don't have enough training data.

Well, it is training error.

I should probably look at testing error instead.

You: is that training error or testing error? (cont)



Well, it is testing error. It must be overfitting.

You: what is your training error?



Well, it is testing error. It must be overfitting.

My training error is 0.4. It's overfitting, right?

You: what is your training error?



Well, it is testing error. It must be overfitting.

My training error is 0.4. It's overfitting, right?

My training error is 0.1. It's overfitting, right?

Q: is she addressing overfitting properly?



ok...so it is overfitting.

I should pick a simpler model, right?

(Revisit) Tips to avoid learning an overfitted model.

Data

Increase training data.

This helps to reduce model variance without increasing model bias.

Model

Pick a simpler model.

The new model will have smaller variance, probably larger bias.

Learner

Apply regularization.

Reduce complexity of a given model by shrinking its parameter domains. Smaller var, probably larger bias.



Building a Prediction Model

in Practice

Given a data set, build a model and tell me its performance.

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	Leavence
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

1. Examine the data set (feature, label, missing value, etc).

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	Legenson
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

Q: what is a simple way to deal with these missing values?

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	Legenson
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	??	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	??	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

Ignore incomplete instance, or apply imputation.

Student Name	Student ID	Steal	Lie, Cheat, Sneak	Г
Angel, Julio	2310	0	0	ı
Akins, J'Monte	2013	0	0	١.
Backer, Brent	2031	0	1	ŀ
Boxwell, Kylie	2001	0	0	lt
Cartright, Ashley	2152	0	1	Ľ
Cox, Lucille	2002	0	??	
Hankins, Erin	2017	0	0	l
Illio, Helen	2132	0	0	ľ
Jackson, Ronald	2003	0	1	
Kemp, Patrice	2009	0	0	
Parker, Stephanie	2004	0	0	
Reed, Kent	2010	0	??	
Sterling, Michael	2022	0	0	
Thomas, James	2018	0	0	
Walsh, Carter	2215	0	0	

Mean Imputation

Fill the missing value of a feature by the mean of its observed values.

e.g., fill ?? with (0+0+1+0+...+0+0)/13.

OIS	Lagrange Street
RSS	GPA
3	3.1
0	4.1
9	2.3
2	2.5
4	3.2
0	3.9
2	3.7
0	2.9
12	1.7
1	3.3
3	2.7
0	3.1 4.1 2.3 2.5 3.2 3.9 3.7 2.9 1.7 3.3 2.7 3.6 2.4 3.8 3.5
6	2.4
RSS 3 0 9 2 4 0 2 0 12 1 3 0 6 0 2	3.8
2	3.5

otal

Q: what about these missing values?

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	Lancense
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	??	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	??	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	??	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	??	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	??	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	??	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	??	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	??	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	??	3	1	1	6	2.4
Thomas, James	2018	0	0	0	??	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

2. Split data into training set (75%) and testing set (25%).

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

3. Set hyper-parameters (experience/CV on *training set*)

Student Name	Student ID	Steal	Lie, Cheat, Sneak	Behavior Problem	Peer Rejection	Low Academic Achievement	Negative Attitude	Aggressive Behavior	Total SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	D:			17.5.1			0	2	2.5
Cartright, Ashley	2152	DIVIDE	e training	j set int	OK TOIC	ds, and app	diy K-to	Id 0	4	3.2
Cox, Lucille	2002							0	0	3.9
Hankins, Erin	2017	cro	oss-valid	lation to	o set hy	perparame	eters.	0	2	3.7
Illio, Helen	2132				,			0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	. 0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	. C	- ('- NO						6	2.4
Thomas, James	2018 IES	sting so	et is ino	ı used	to dete	rmine hype	erparar	neter. 📊	0	3.8
Walsh, Carter	2215	0	0	0	1 1	0	1	0	2	3.5

Q: why not use testing set to determine hyperparameter?

Student Name	Student ID	Steal	Lie, Cheat, Sneak	Behavior Problem	Peer Rejection	Low Academic Achievement	Negative Attitude	Aggressive Behavior	Total SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	D:			17.6.1			0	2	2.5
Cartright, Ashley	2152	Divide	e training	j set int	:0 K tol(ds, and app	DIY K-TO	Id 0	4	3.2
Cox, Lucille	2002							0	0	3.9
Hankins, Erin	2017	cro	oss-valid	lation to	o set hy	perparame	eters.	0	2	3.7
Illio, Helen	2132				,			0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	- 1!	-4 :- NIO	T	4- 4-4-			4	6	2.4
Thomas, James	₂₀₁₈ Tes	sting so	et is ino	ı usea	to dete	rmine hype	erparar	neter.	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

4. Train model on the training set.

Student Name	Student ID	Steal	Lie, Cheat, Sneak	Behavior Problem	Peer Rejection	Low Academic Achievement	Negative Attitude	Aggressive Behavior	Total SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	- .			(1			0	2	2.5
Cartright, Ashley	2152	Irain	your mo	del (wi	tn prese	et hyperpa	ramete	r) o	4	3.2
Cox, Lucille	2002							0	0	3.9
Hankins, Erin	2017		ar	nd get a	a trainin	g error.		0	2	3.7
Illio, Helen	2132			0		J		0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

5. Test your model on testing set. Report testing error. (done!)

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022		Ta a4	ء اء ۾ مور مي	140 004	to allow a see			6	2.4
Thomas, James	2018		rest you	ir mode	er to get	testing err	Or.	3	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5

In practice, you can repeat steps 2,4,5 multiple times (e.g., 20)

- each time, randomly split training set and testing set (75%-25%)
- each time, get a testing error; finally, report averaged testing error
- no need to repeatedly set hyper-parameters

			Lie, Cheat,	Behavior	Peer	Low Academic	Negative	Aggressive	Total	Lance week
Student Name	Student ID	Steal	Sneak	Problem	Rejection	Achievement	Attitude	Behavior	SRSS	GPA
Angel, Julio	2310	0	0	0	2	0	0	1	3	3.1
Akins, J'Monte	2013	0	0	0	0	0	0	0	0	4.1
Backer, Brent	2031	0	1	2	1	2	2	1	9	2.3
Boxwell, Kylie	2001	0	0	0	1	1	0	0	2	2.5
Cartright, Ashley	2152	0	1	1	1	0	1	0	4	3.2
Cox, Lucille	2002	0	0	0	0	0	0	0	0	3.9
Hankins, Erin	2017	0	0	0	0	0	2	0	2	3.7
Illio, Helen	2132	0	0	0	0	0	0	0	0	2.9
Jackson, Ronald	2003	0	1	2	2	3	2	2	12	1.7
Kemp, Patrice	2009	. 0	0	1	0	0	0	0	1	3.3
Parker, Stephanie	2004	0	0	0	0	1	2	0	3	2.7
Reed, Kent	2010	0	0	0	0	0	0	0	0	3.6
Sterling, Michael	2022	0	0	1	0	3	1	1	6	2.4
Thomas, James	2018	0	0	0	0	0	0	0	0	3.8
Walsh, Carter	2215	0	0	0	1	0	1	0	2	3.5