

CARTOGRAFÍA GEOTÉCNICA

Machine Learning

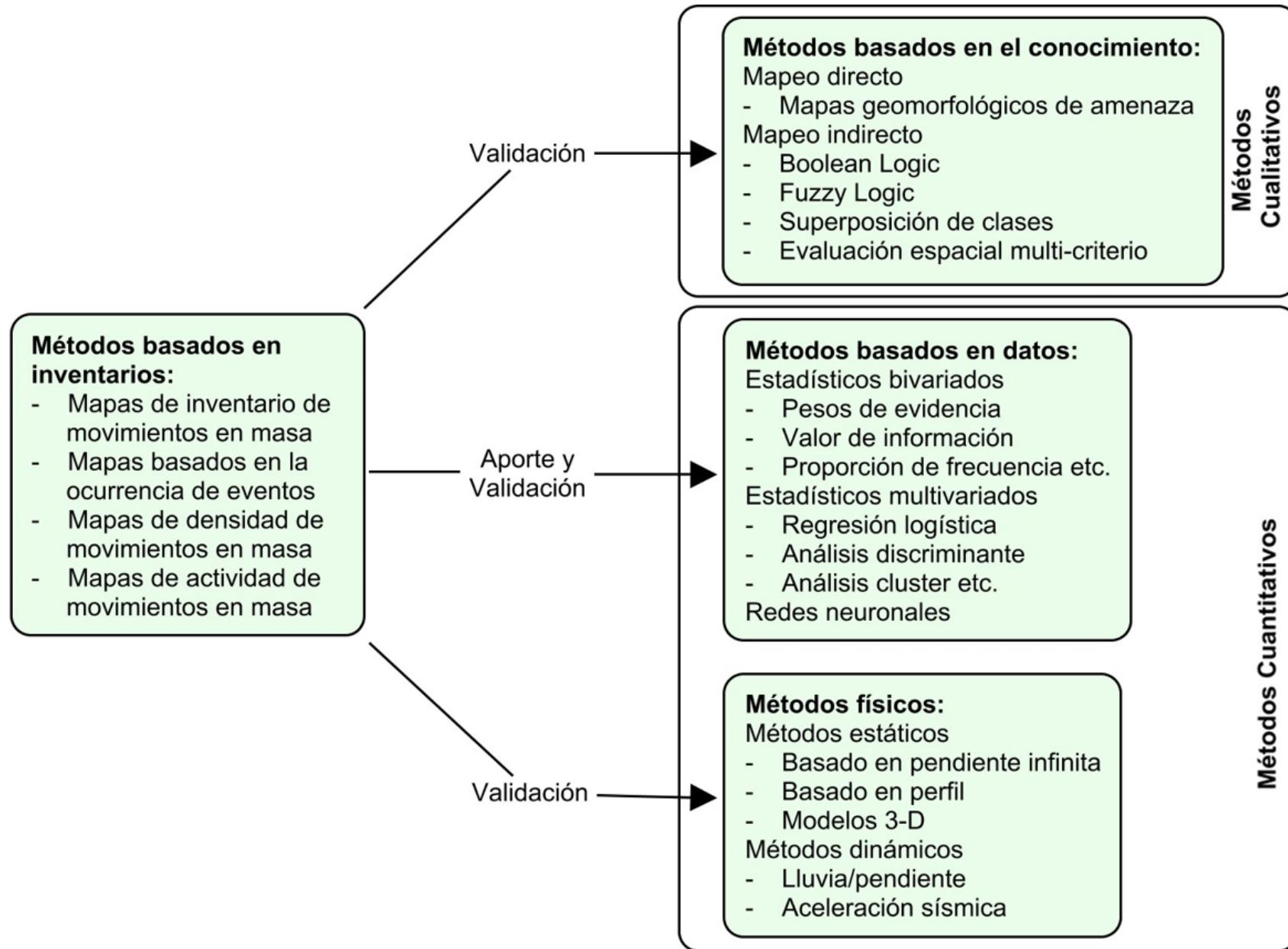
Prof. Edier Aristizábal



UNIVERSIDAD NACIONAL DE COLOMBIA

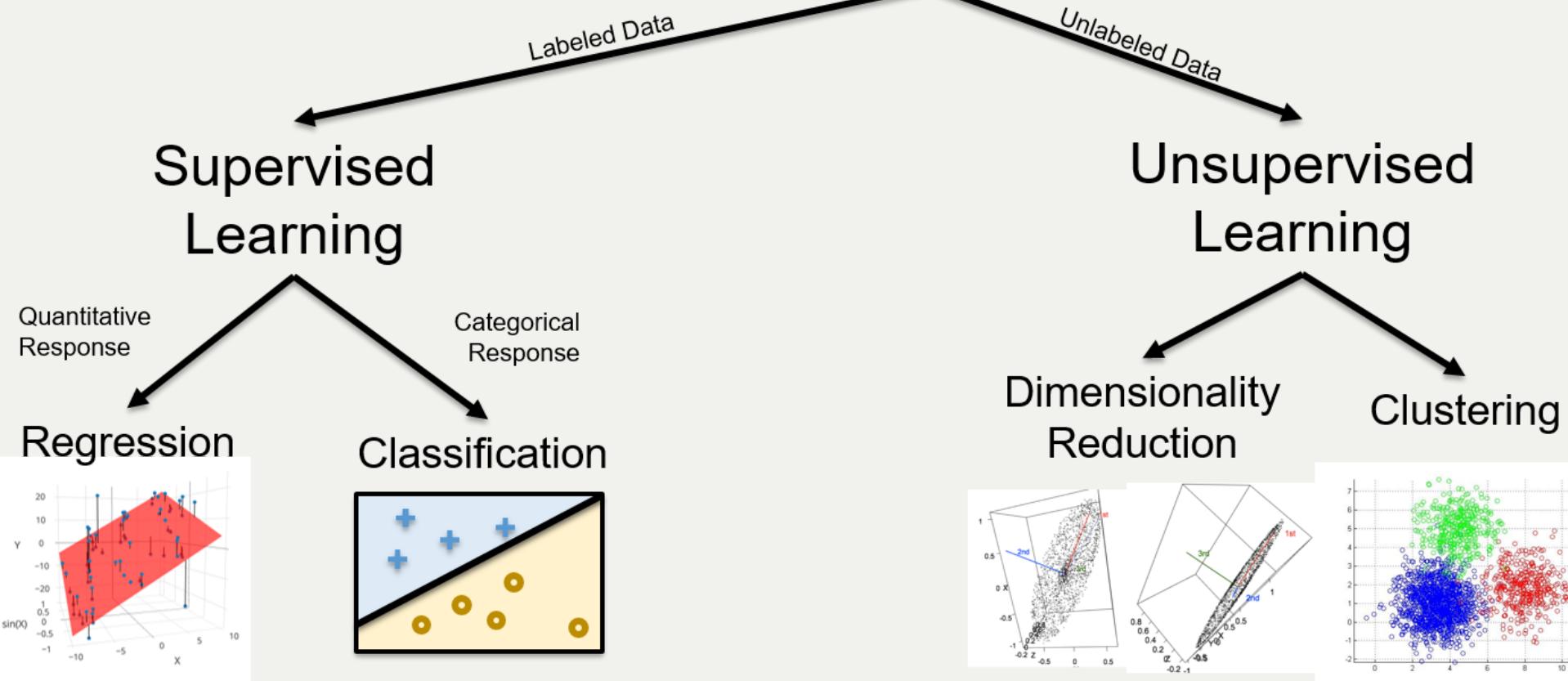
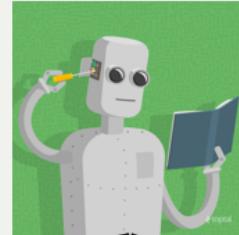
SEDE MEDELLÍN

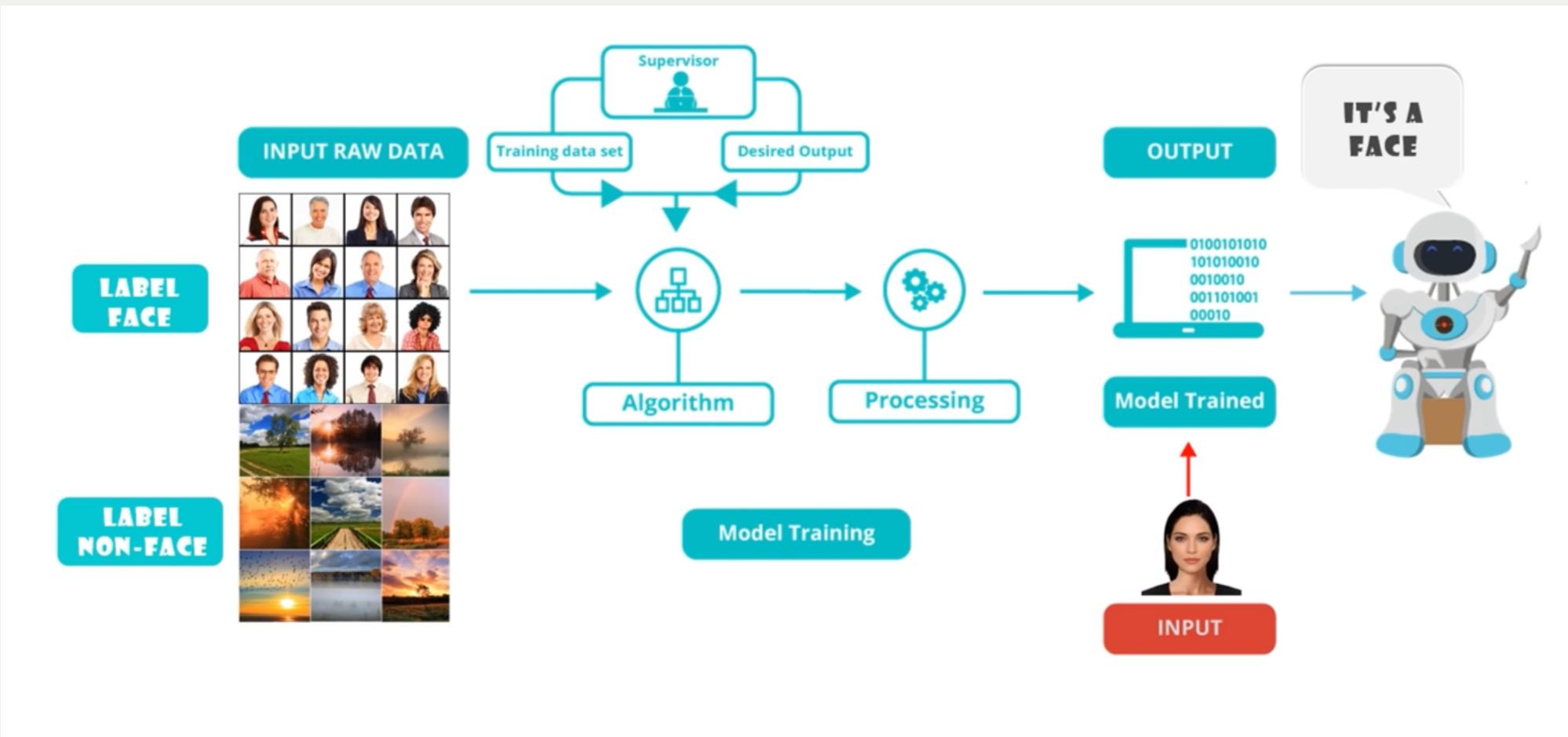
Oct, 16 / 2020



Machine Learning

Machine Learning





Step 1: Modelo conceptual.

Step 2: Toma y procesamiento de datos.

Step 3: Análisis exploratorio de datos.

Step 4: Selección de variables (*Feature engineering*).

Step 5: Selección del algoritmo (*Training & Evaluation*).

Step 6: Optimización del modelo (*Hyperparameters selection*).

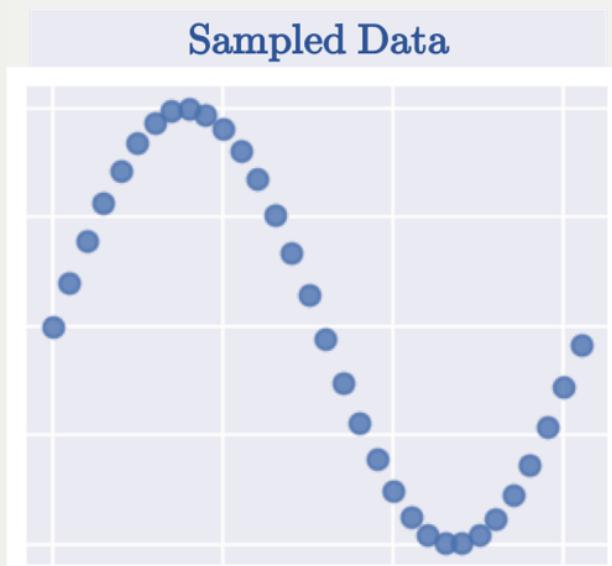
Step 7: Predecir

Bias-Variance trade off

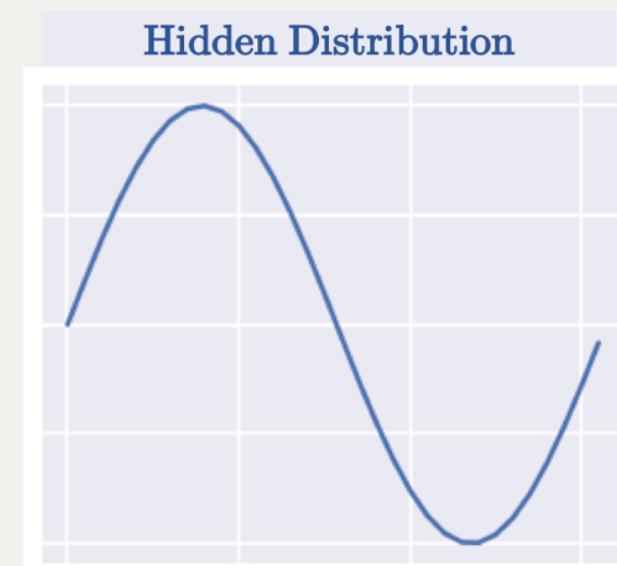


$$y_i = f(x_i)$$

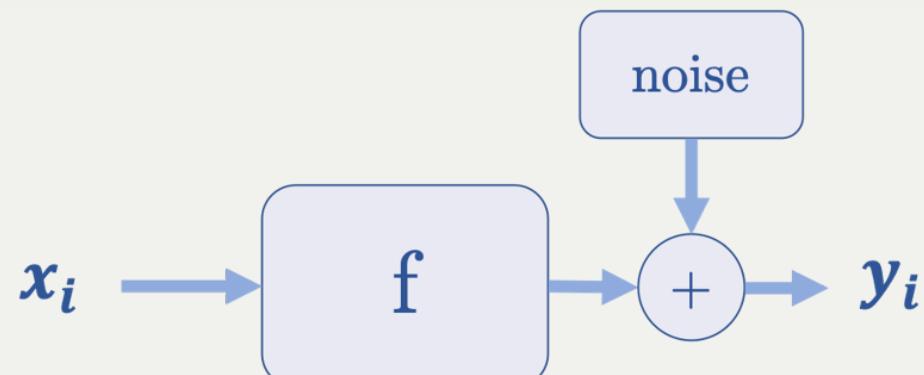
Sampled Data: (x_i, y_i)



Given this

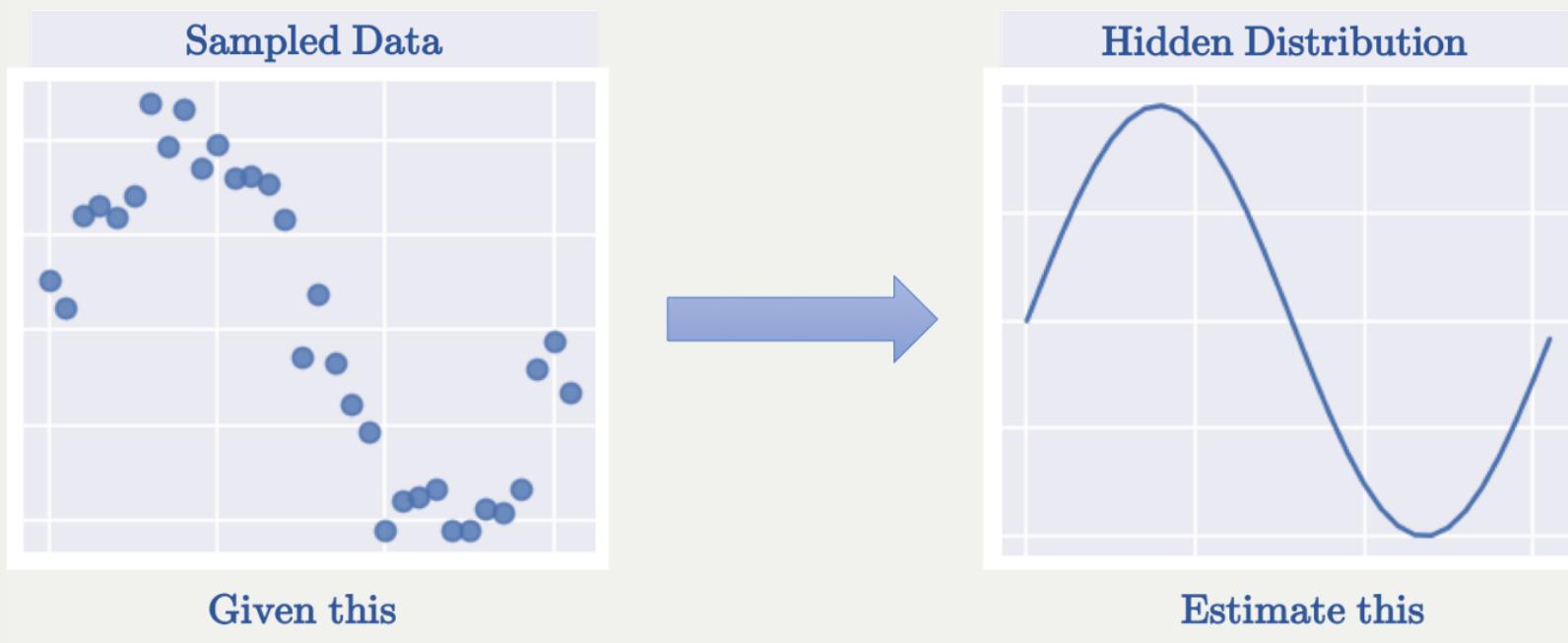


Estimate this

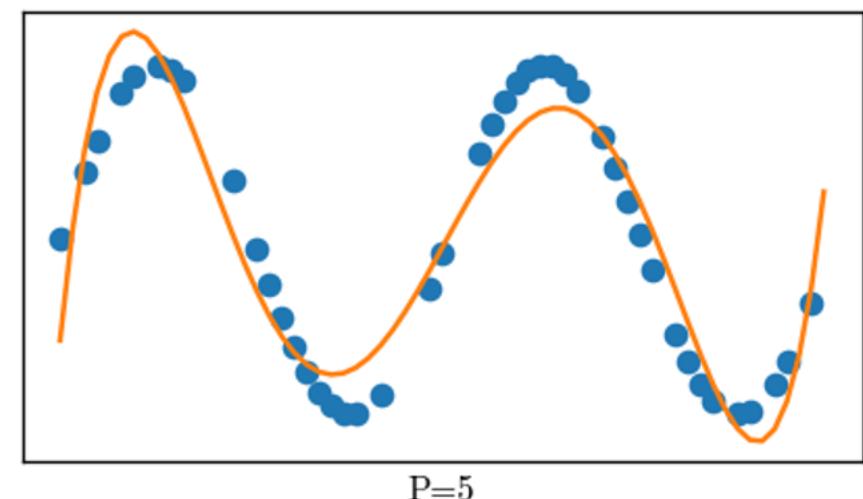
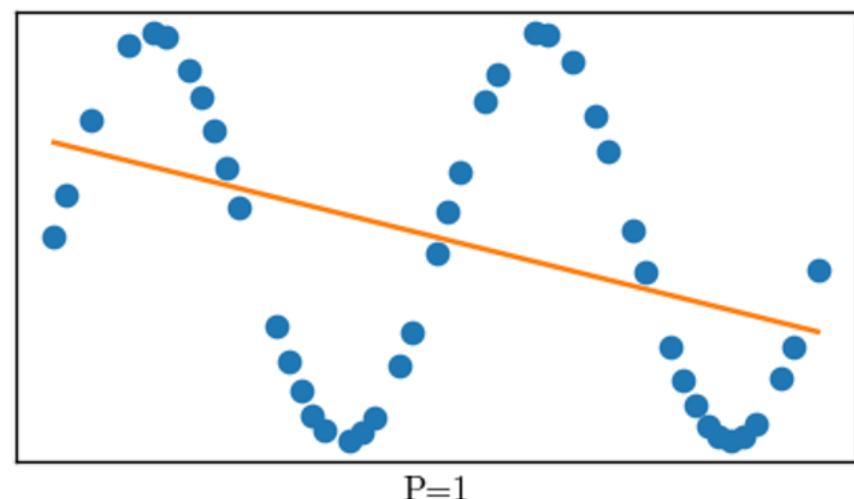


$$y_i = f(x_i) + e_i$$

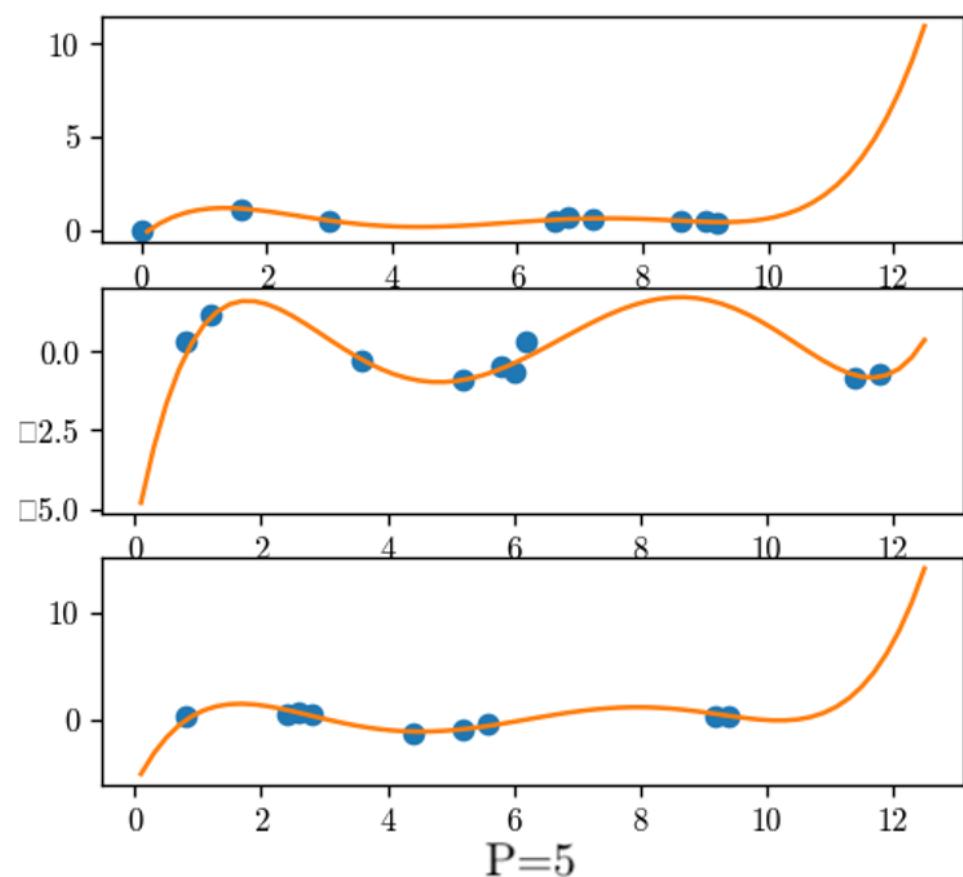
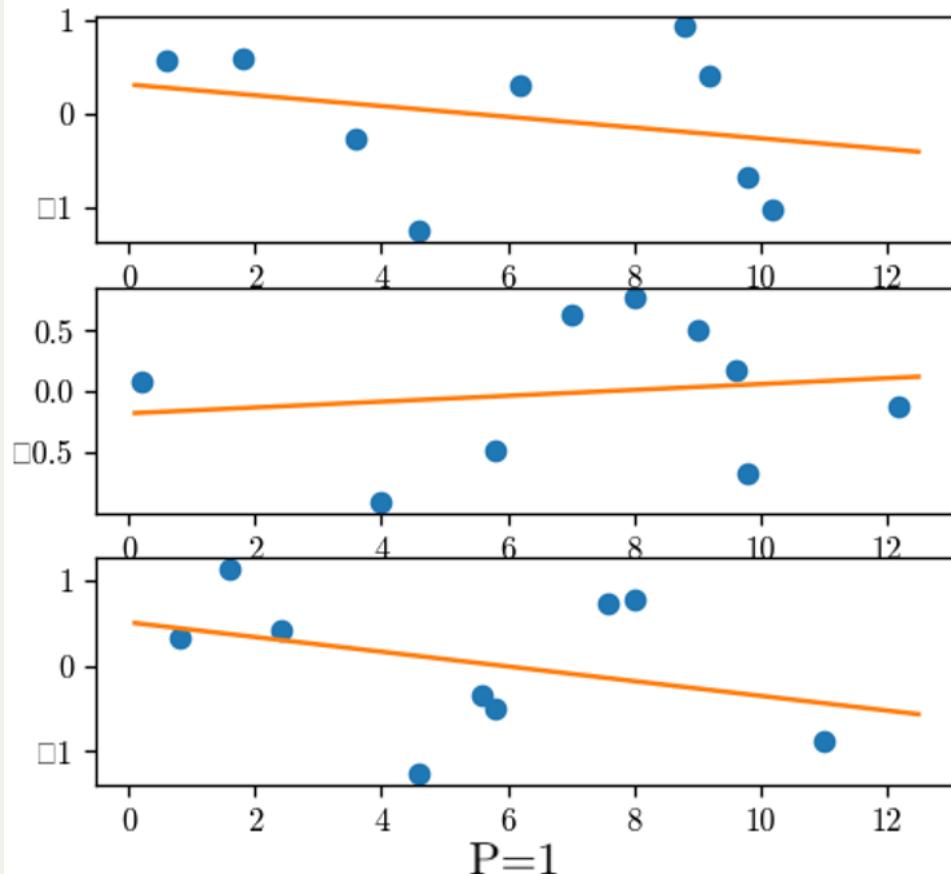
Sampled Data: (x_i, y_i)

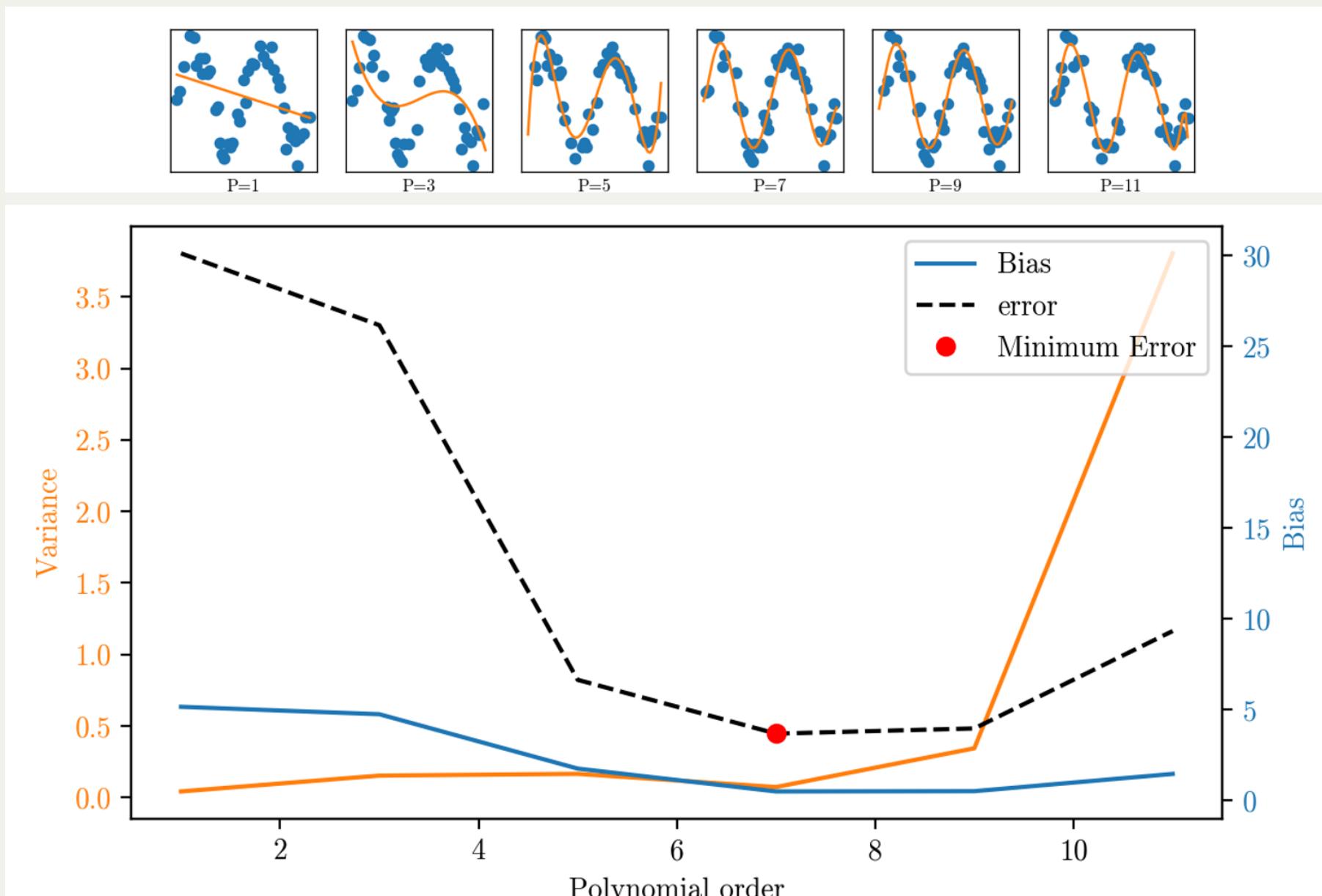


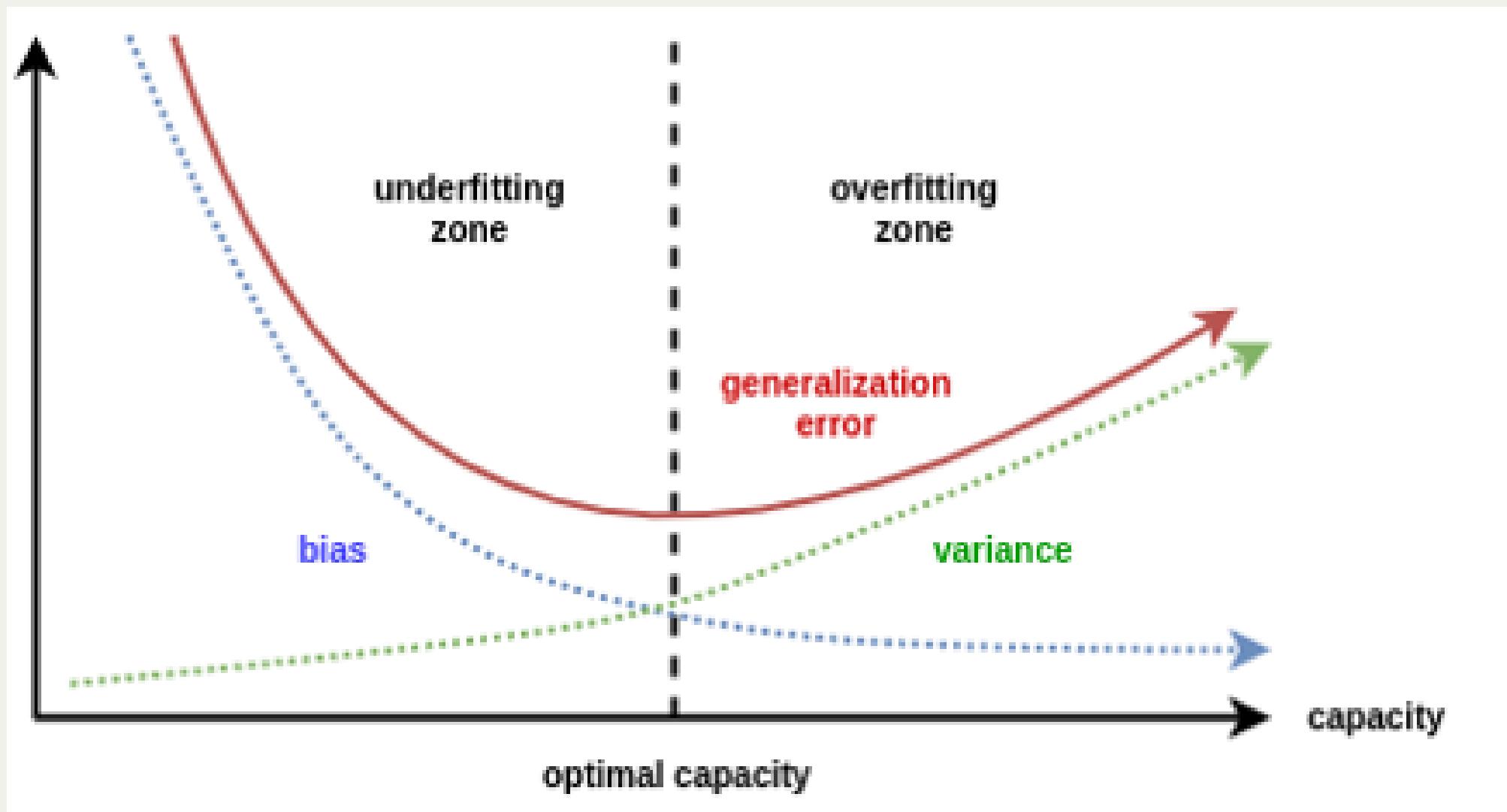
$$bias = \mathbb{E}[f'(x)] - f(x)$$



$$\text{variance} = \mathbb{E} \left[(f'(x) - \mathbb{E}[f'(x)])^2 \right]$$







Bias - Variance Tradeoff

$$\text{Error}(x) = \left(E[\hat{f}(x)] - f(x) \right)^2 + E[\hat{f}(x) - E[\hat{f}(x)]]^2 + \sigma_e^2$$

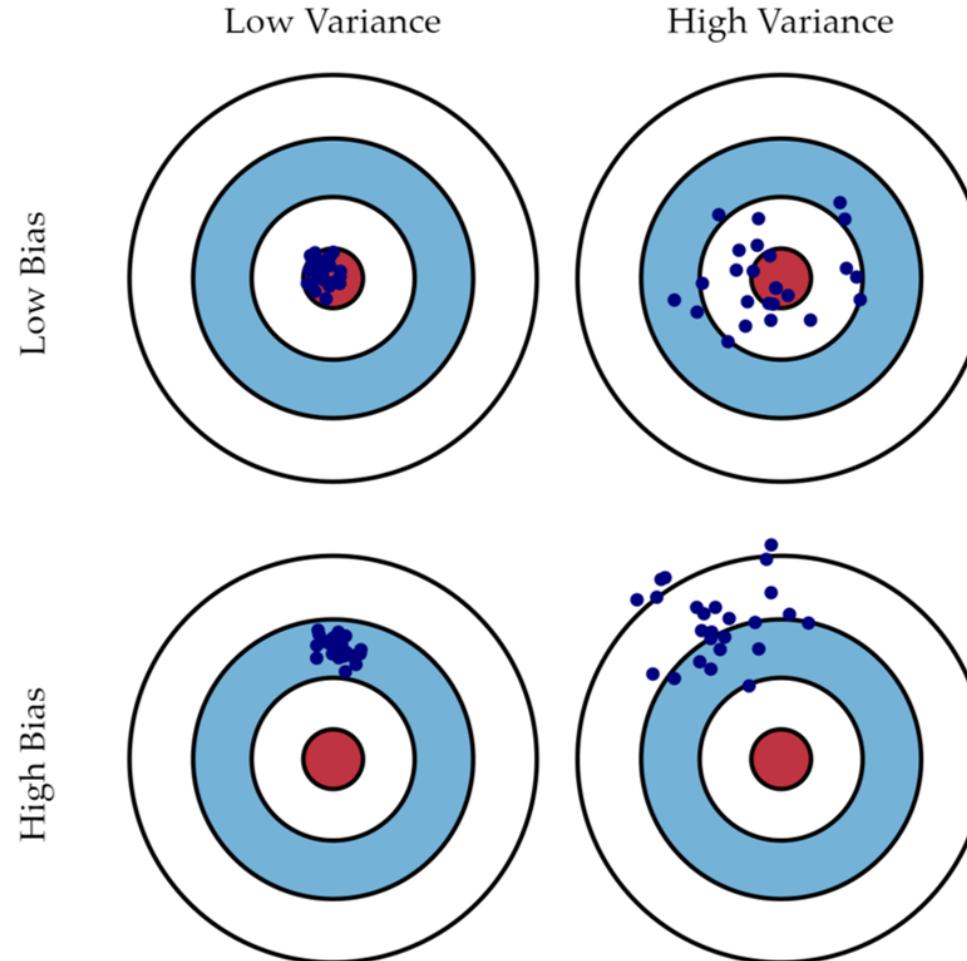
↓ ↓ ↓ ↓
 predicted true predicted average predicted value irreducible error

Bias²
 How much predicted values differ from true values.

Variance
 How predictions made on the same value vary on different realizations of the model

$$E \left[\left(\hat{f}(x) - E[\hat{f}(x)] \right)^2 \right]$$

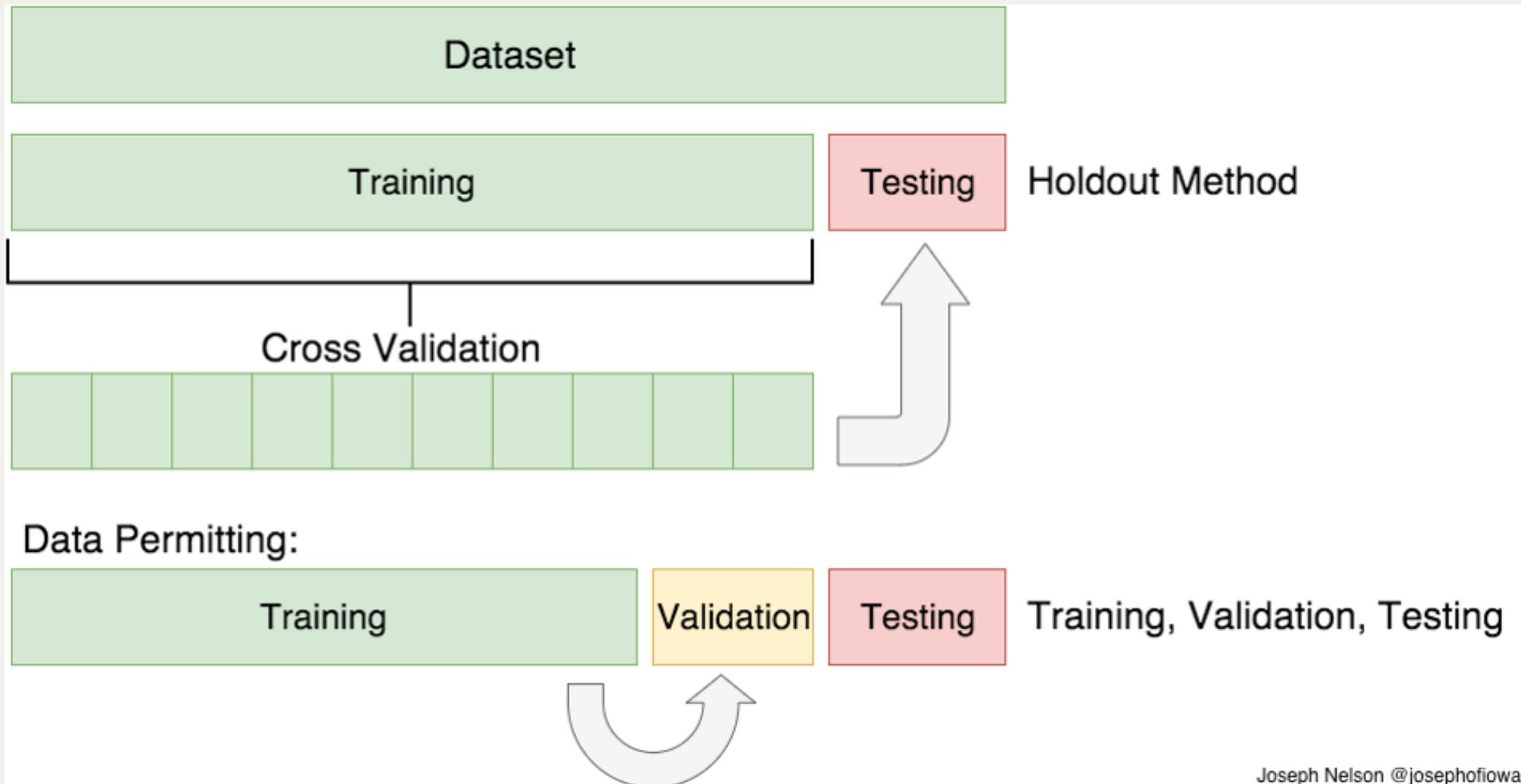
ACCURACY 



 PRECISION

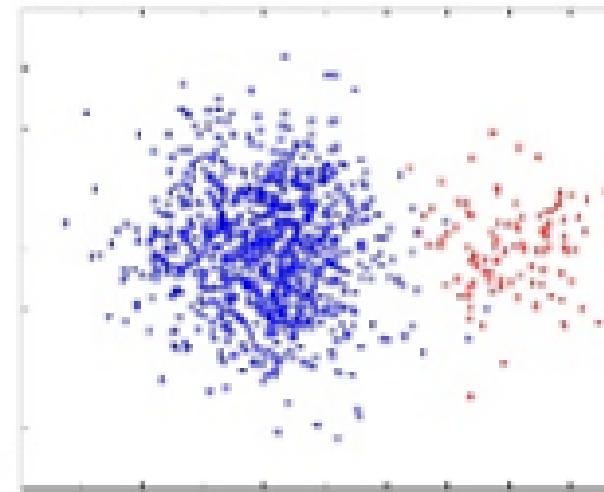
$$\left(E[\hat{f}(x)] - f(x) \right)^2$$

Entrenamiento & Validación



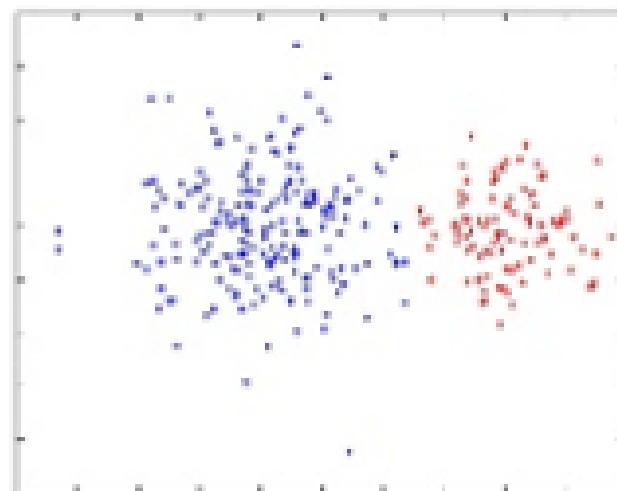
Datos Desbalanceados

Sampling: Rebalancing
the dataset

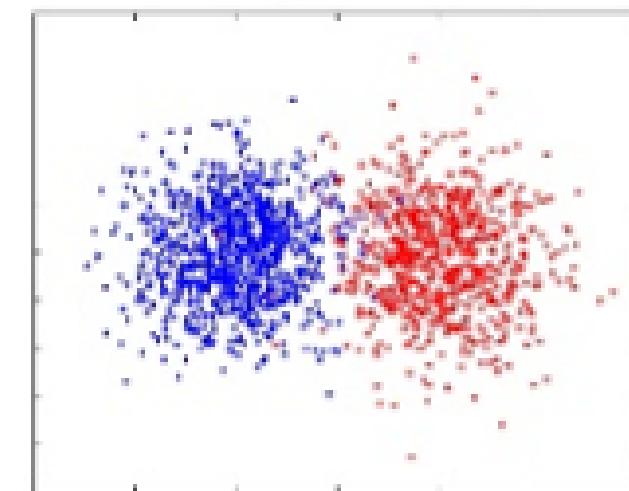


Imbalanced Data

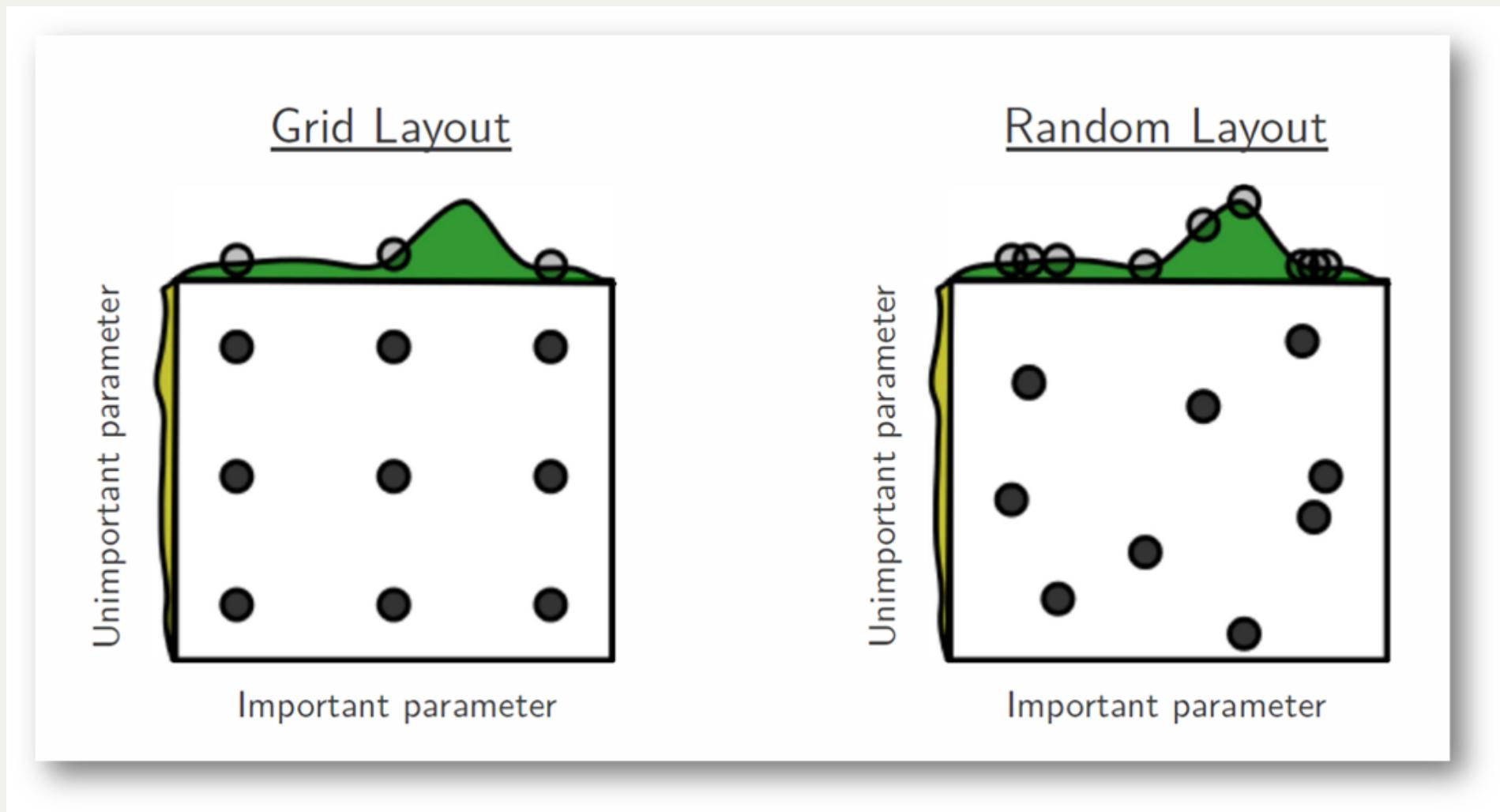
Under-sampling



Over-sampling



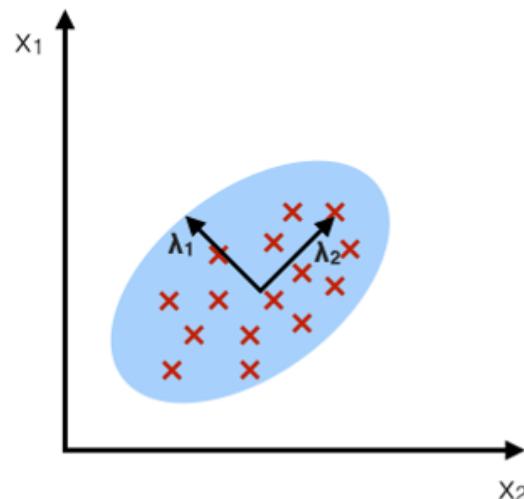
Optimización del modelo



Análisis Discriminante Lineal

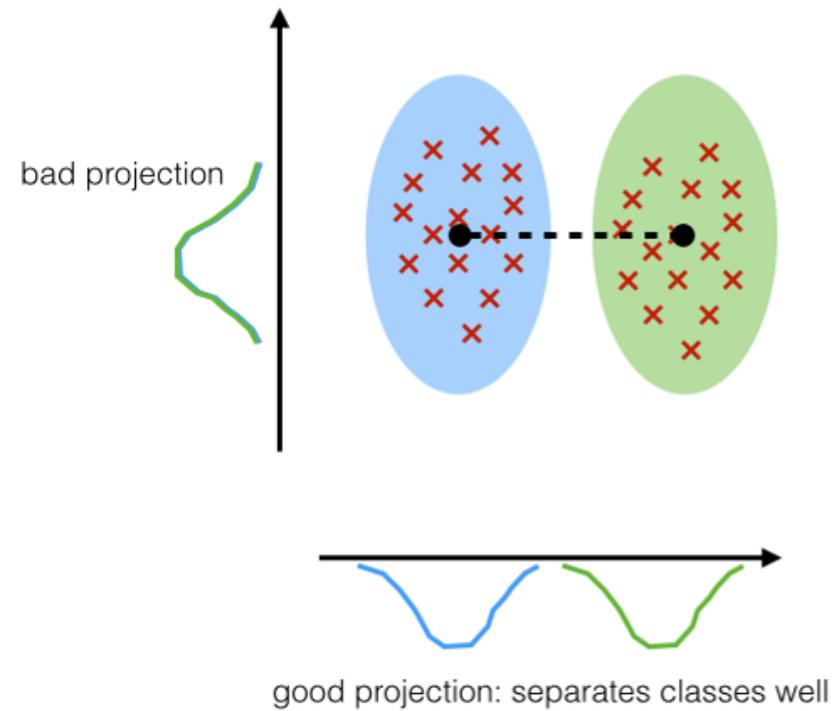
PCA:

component axes that maximize the variance

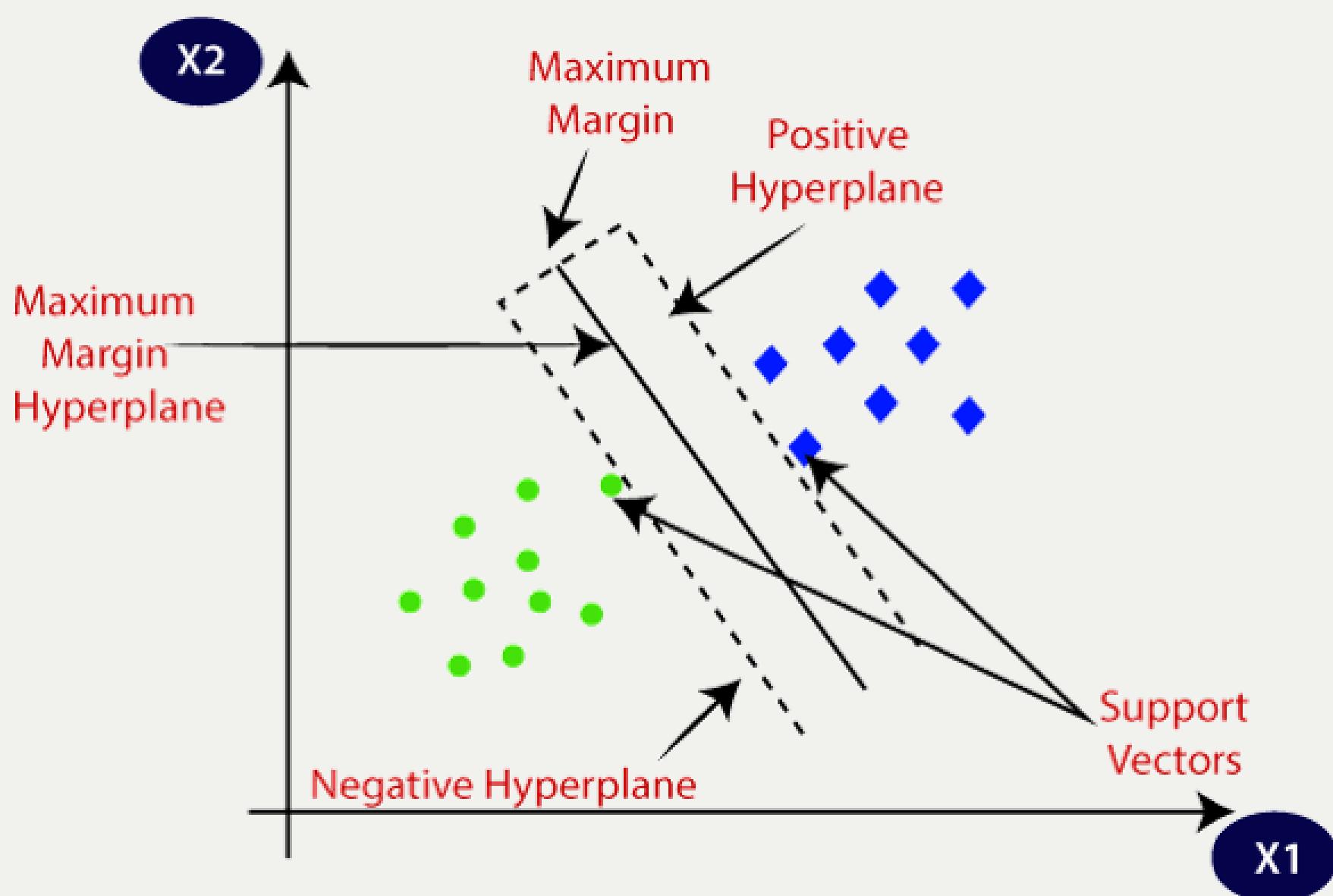


LDA:

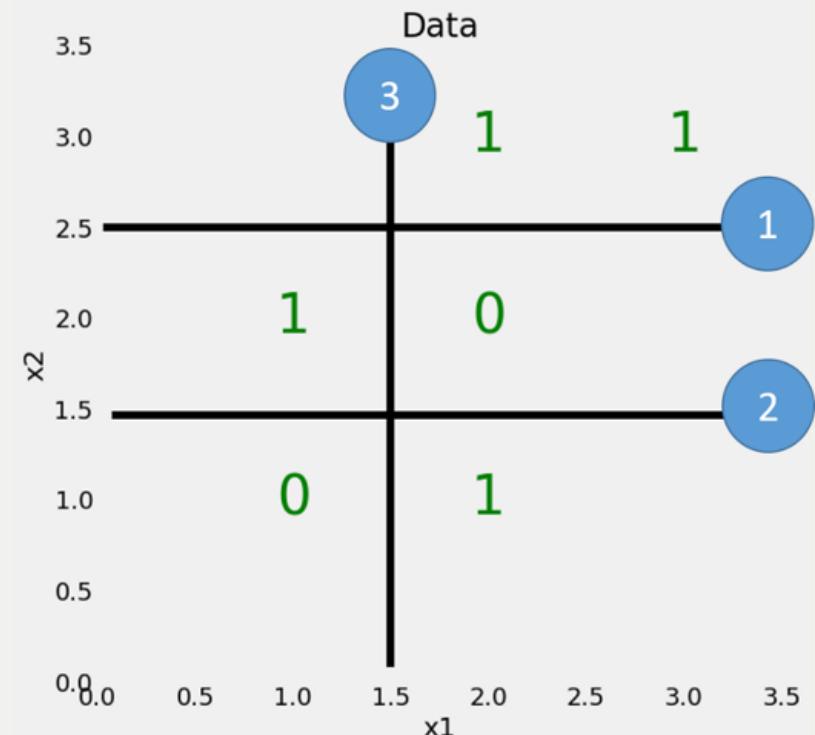
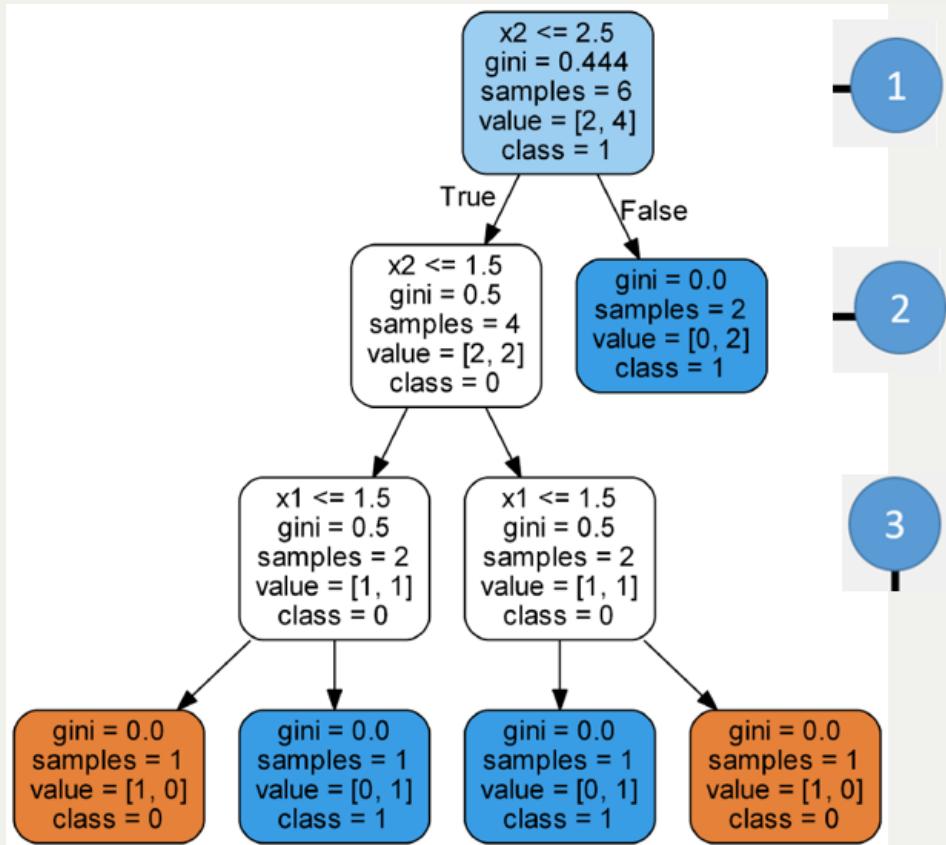
maximizing the component axes for class-separation



Support Vector Machine

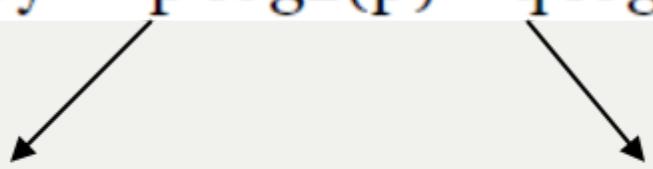


Random forest



Credit Rating		Liability			
		Normal	High	Total	
Excellent		3	1	4	
Good		4	2	6	
Poor		0	4	4	
Total		7	7	14	

$$\text{Entropy} = -p \log_2(p) - q \log_2(q),$$



Probabilidad del Si *Probabilidad del No*

$$\begin{aligned}
 E(\text{Liability}) &= -\frac{7}{14} \log_2\left(\frac{7}{14}\right) - \frac{7}{14} \log_2\left(\frac{7}{14}\right) \\
 &= -\frac{1}{2} \log_2\left(\frac{1}{2}\right) - \frac{1}{2} \log_2\left(\frac{1}{2}\right) \\
 &= 1
 \end{aligned}$$

$$E(\text{Liability} \mid CR = \text{Excellent}) = -\frac{3}{4} \log_2\left(\frac{3}{4}\right) - \frac{1}{4} \log_2\left(\frac{1}{4}\right) \approx 0.811$$

$$E(\text{Liability} \mid CR = \text{Good}) = -\frac{4}{6} \log_2\left(\frac{4}{6}\right) - \frac{2}{6} \log_2\left(\frac{2}{6}\right) \approx 0.918$$

$$E(\text{Liability} \mid CR = \text{Poor}) = -0 \log_2(0) - \frac{4}{4} \log_2\left(\frac{4}{4}\right) = 0$$

Weighted Average:

$$E(\text{Liability} \mid CR) = \frac{4}{14} \times 0.811 + \frac{6}{14} \times 0.918 + \frac{4}{14} \times 0$$

Information Gain:

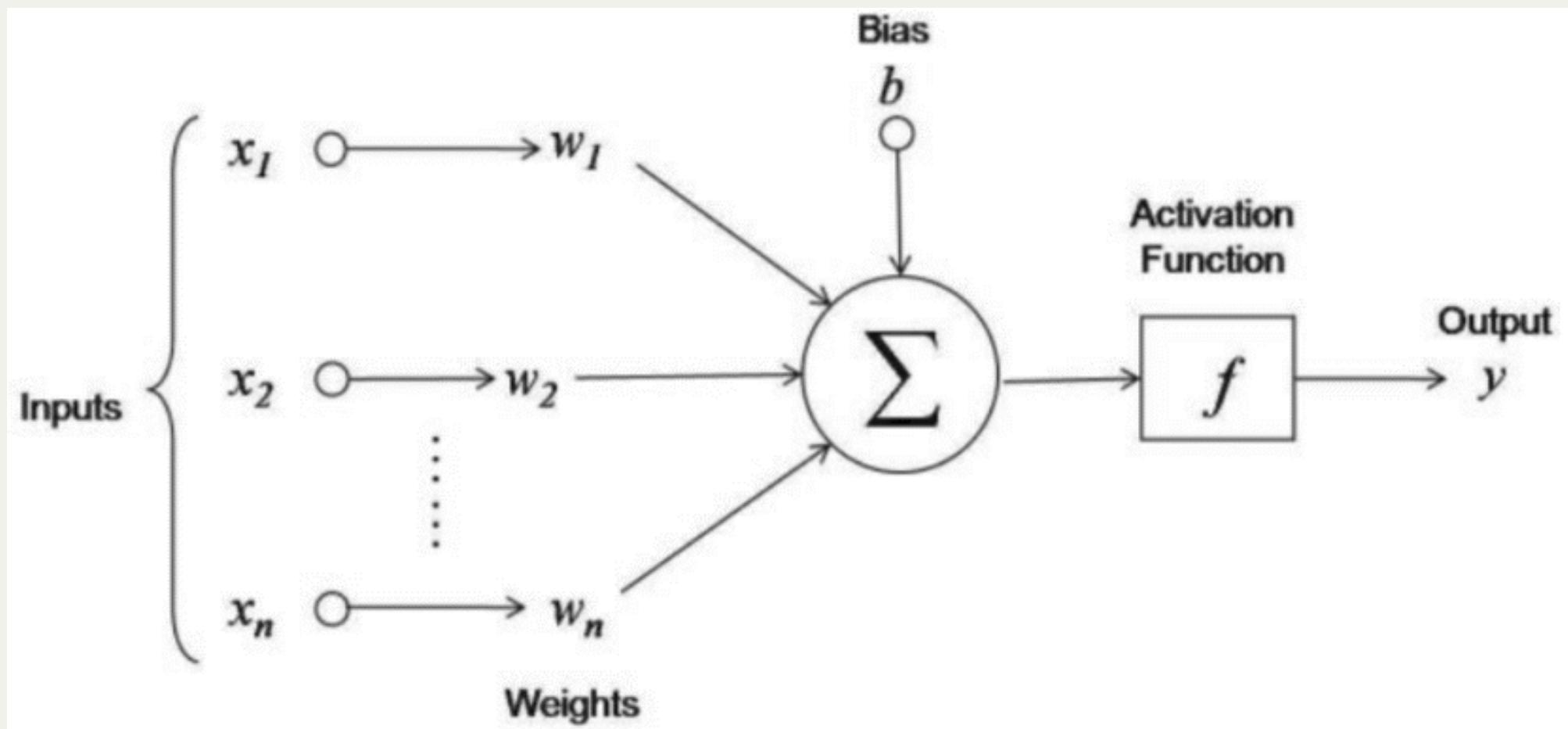
$$= 0.625$$

$$IG(\text{Liability}, CR) = E(\text{Liability}) - E(\text{Liability} \mid CR)$$

$$= 1 - 0.625$$

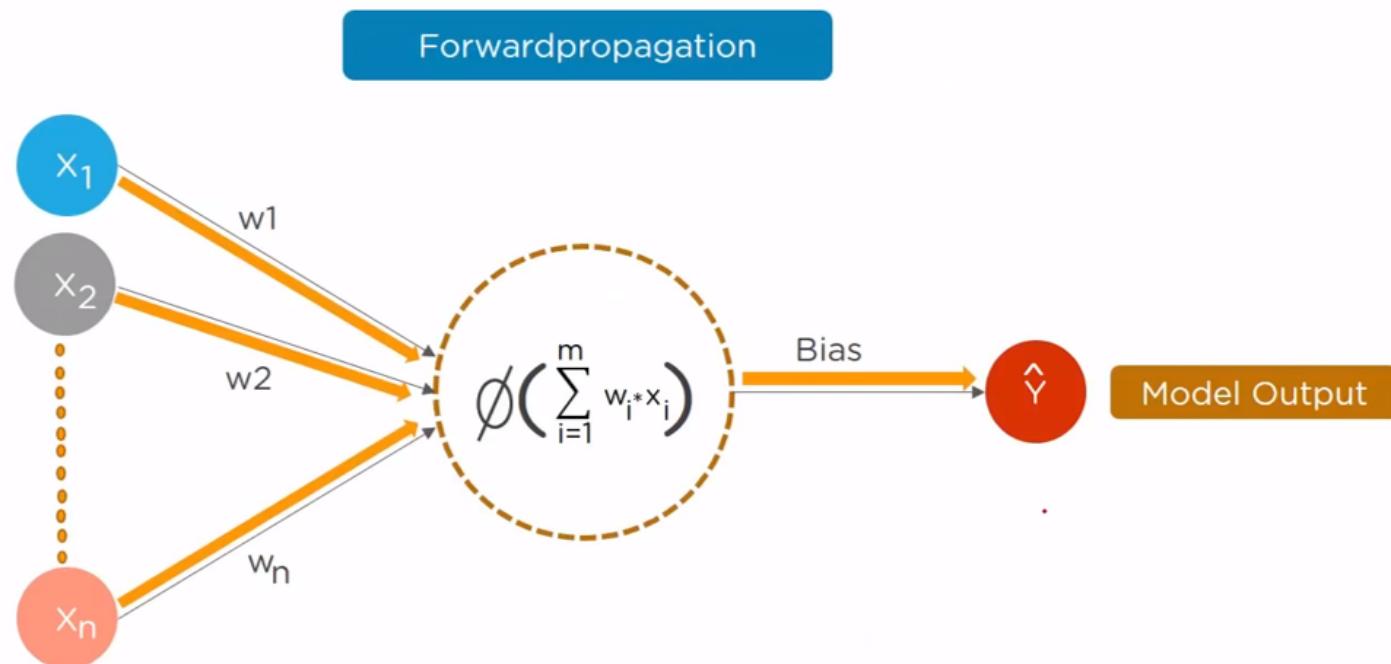
$$= 0.375$$

Redes Neuronales Artificiales



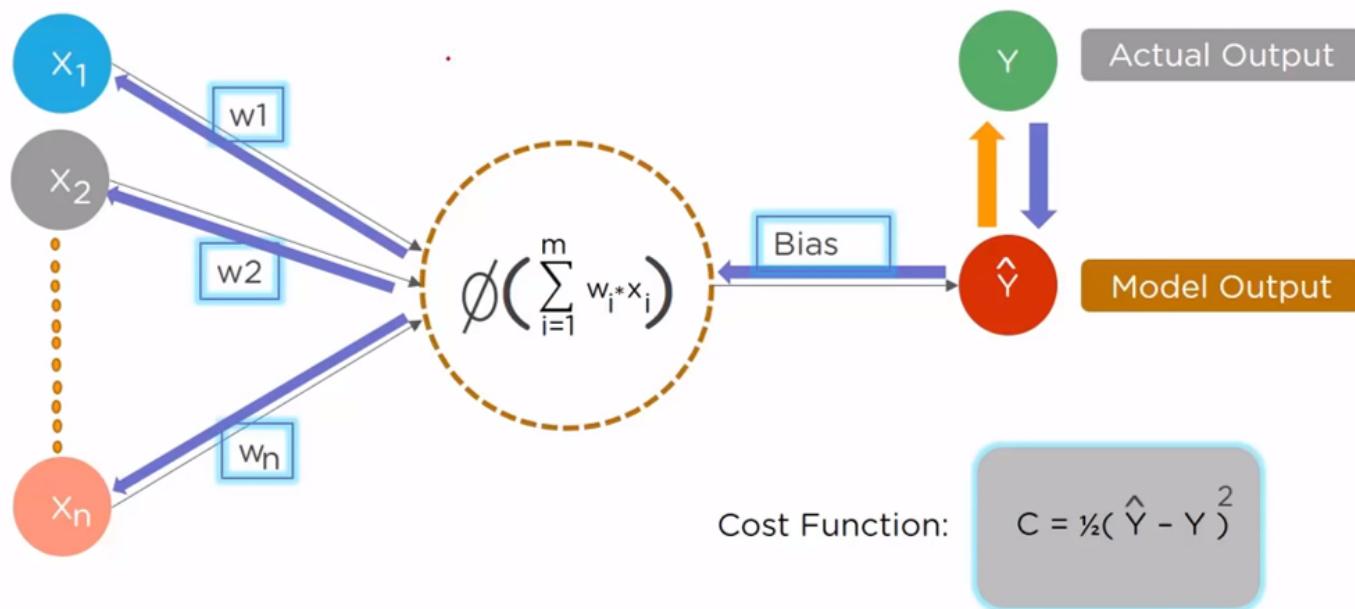
Working of a Neural Network

Lets consider a simple neural network



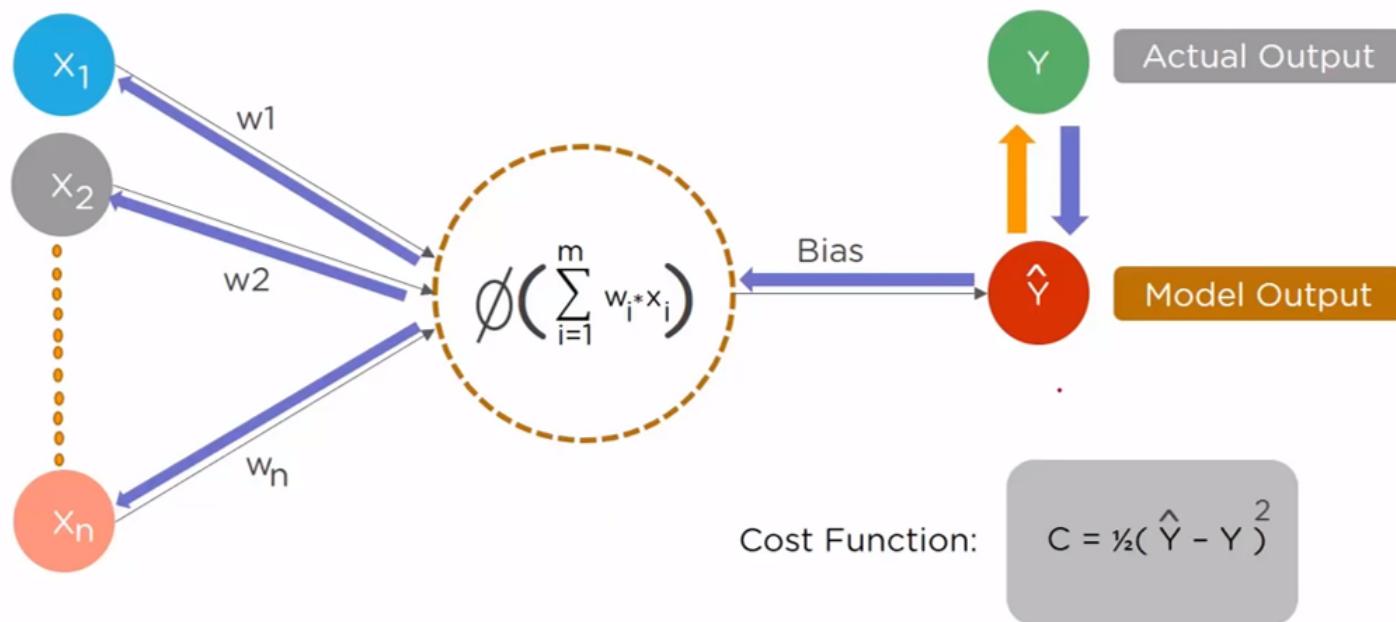
Cost Function

The *Cost* value is actually the difference between the neural nets predicted output and the actual output from a set of labelled training data. The least cost value is obtained by making adjustments to the weights and biases iteratively throughout the training process.

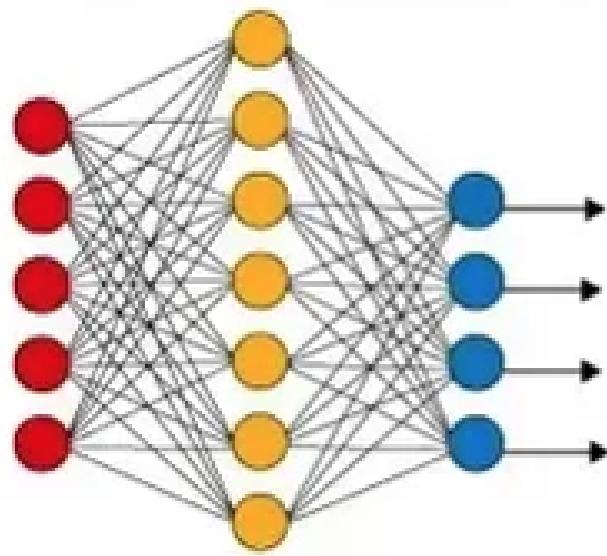


Working of a Neural Network

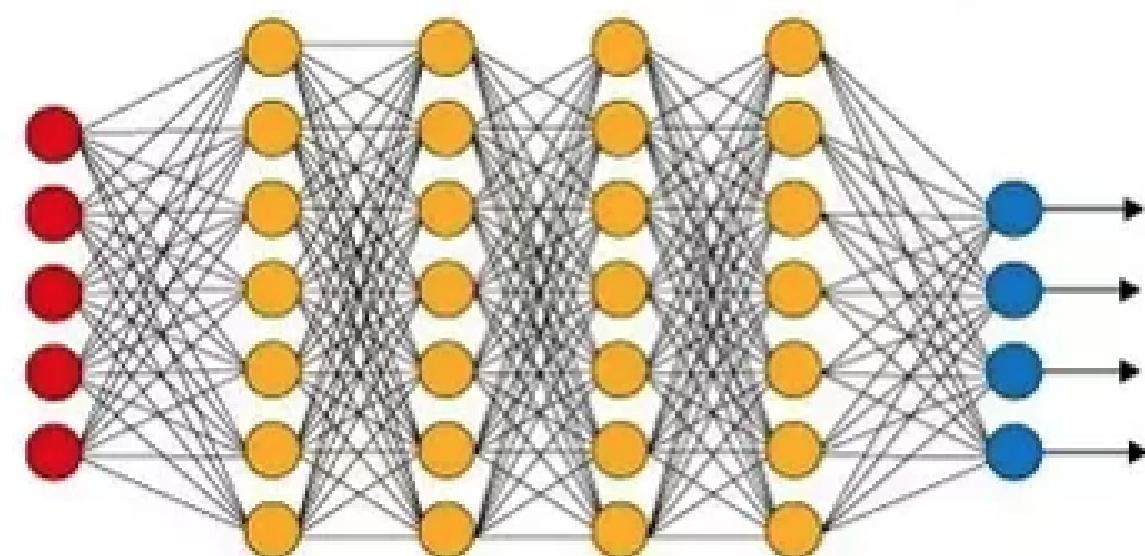
After training the Neural Network, it uses *Backpropagation* method to improve the performance of the network. Cost Function helps to reduce the error rate.



Simple Neural Network



Deep Learning Neural Network



● Input Layer

● Hidden Layer

● Output Layer

