

Conceitos e aplicações da aprendizagem de máquina

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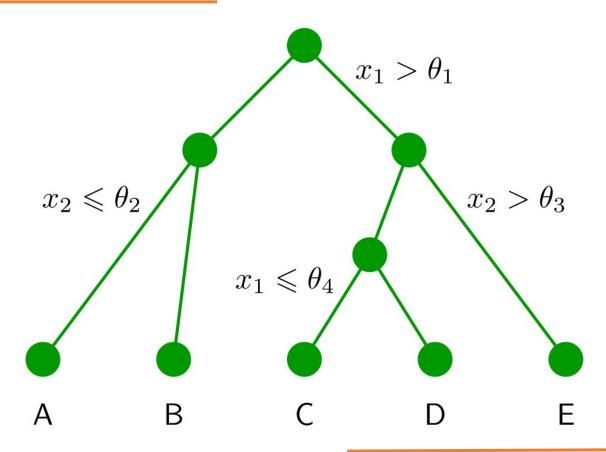
Propriedades desejáveis

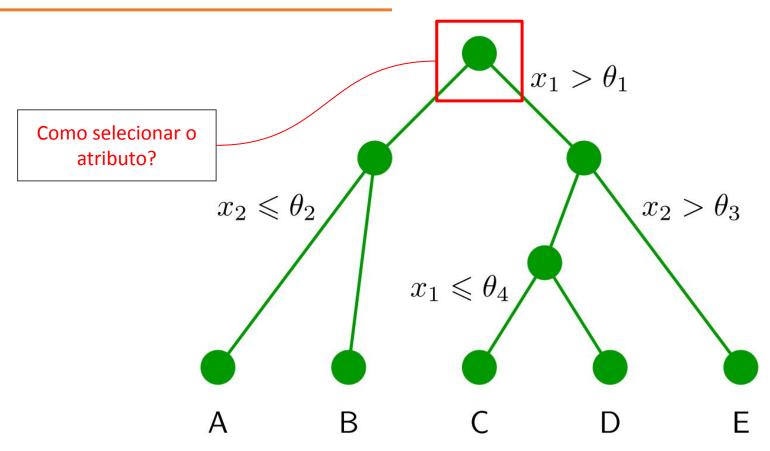
Propriedades desejadas

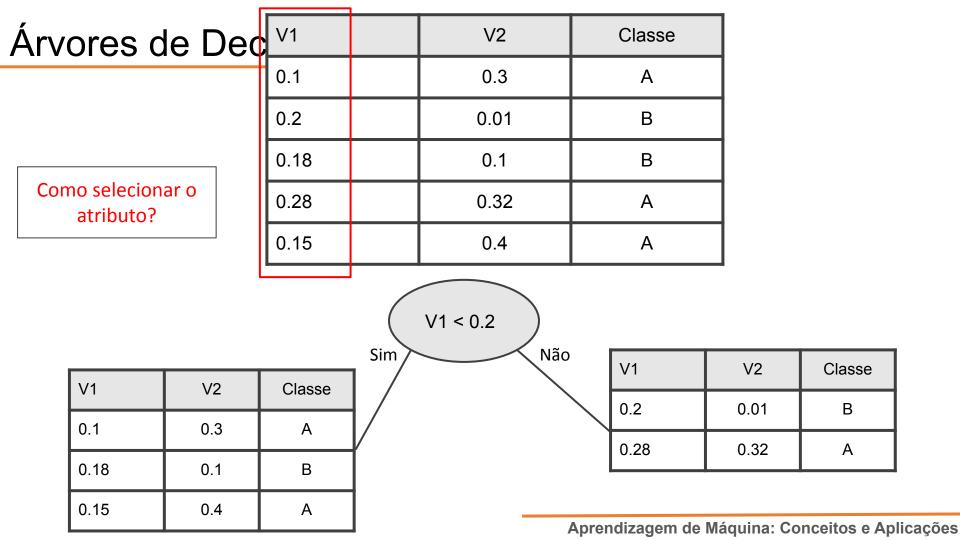
Acurácia (generalidade)

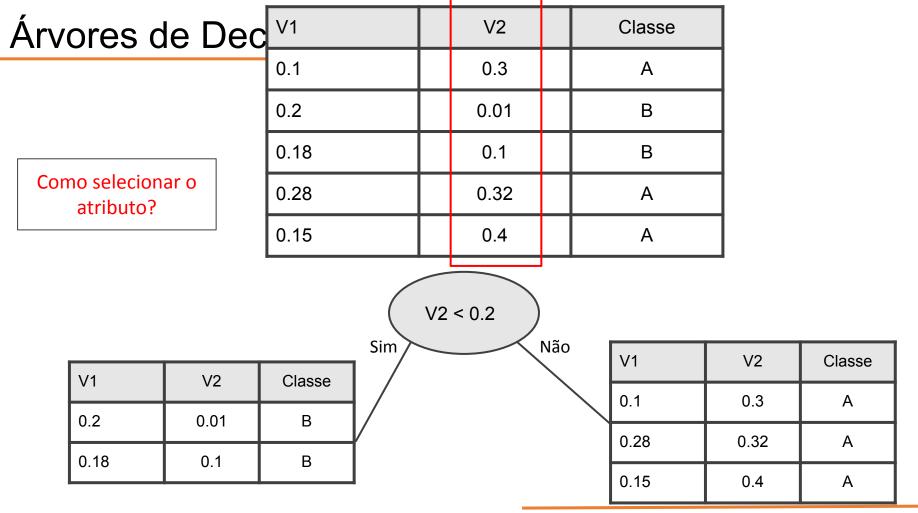
Simplicidade

Interpretabilidade









Aprendizagem de Máquina: Conceitos e Aplicações

Gini Index

Gini Index =
$$1 - \sum_{i=0}^{c-1} p_i(t)^2$$

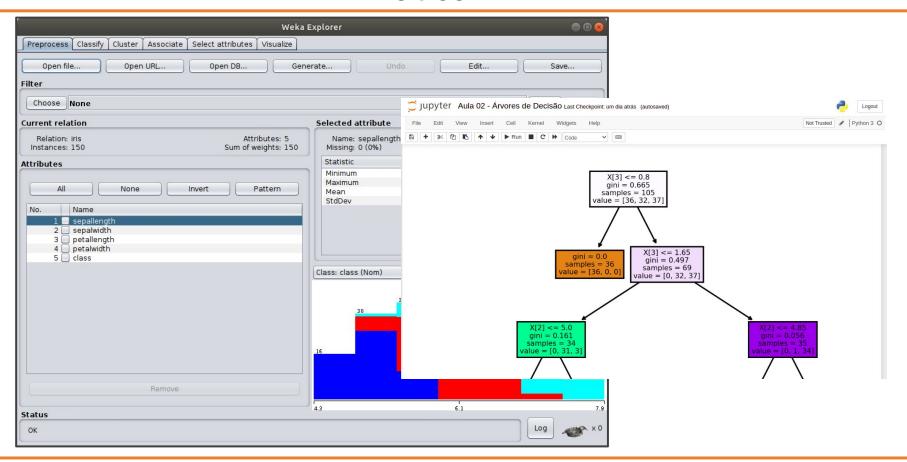
Entropy
$$Entropy = -\sum_{i=0}^{c-1} p_i(t)log_2 p_i(t)$$

Misclassification error

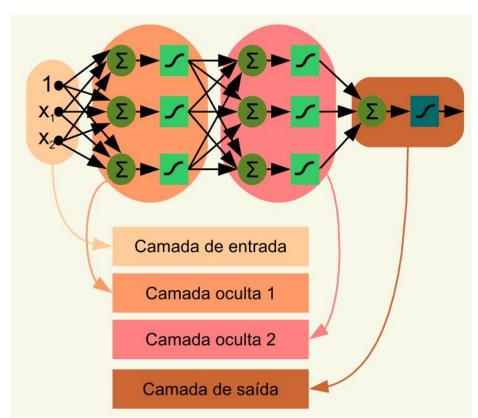
Classification error =
$$1 - \max[p_i(t)]$$

Introduction to Data Mining, 2nd Edition Tan, Steinbach, Karpatne, Kuma, 2018

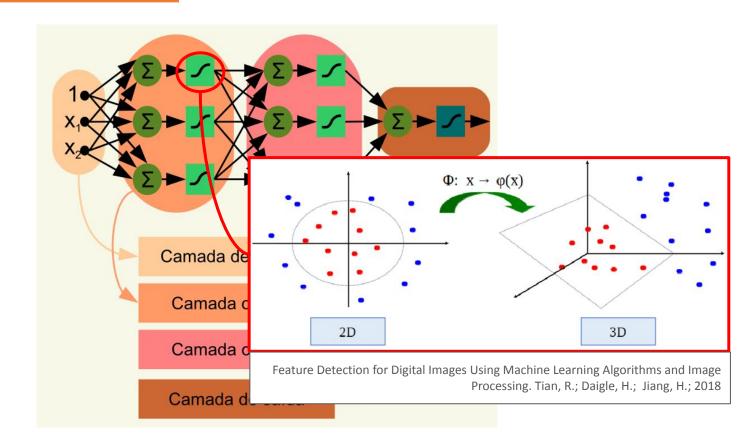
Prática



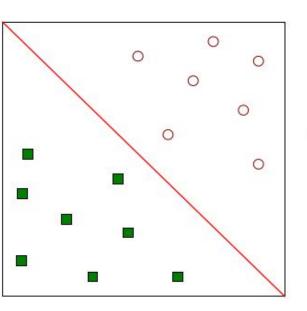
Redes Neuronais Artificais

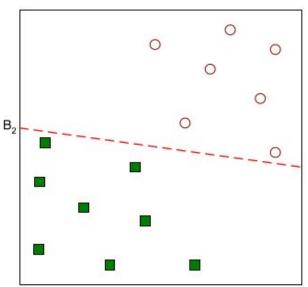


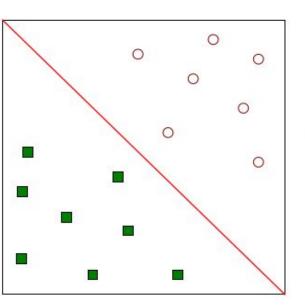
Notas de Aula: Aprendizagem de Máquina. Barreto, A.M.S. LNCC 2009

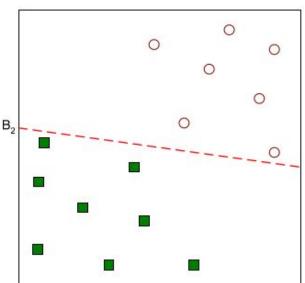


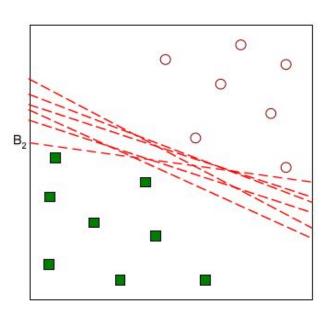
Máquina de Vetores Suporte - SVM





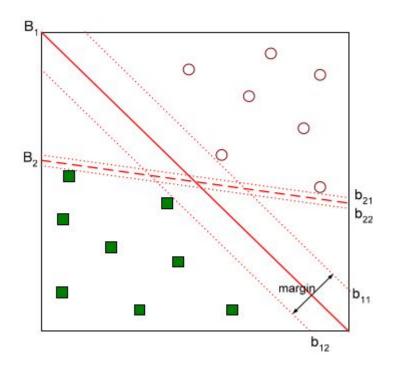




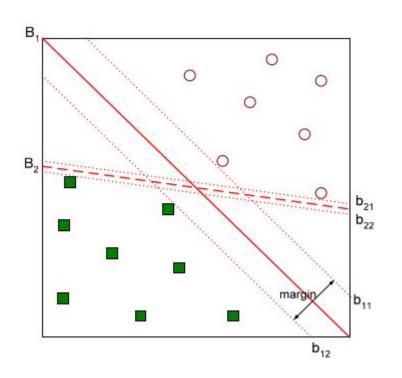


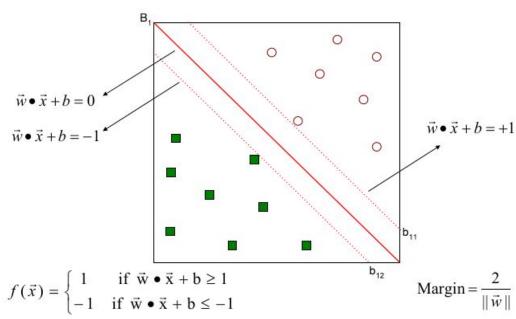
Introduction to Data Mining, 2nd Edition

Aprendizagem de Máquina: Conceitos e Aplicações

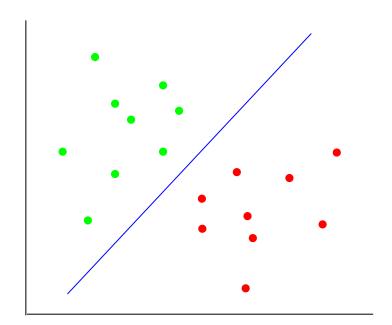


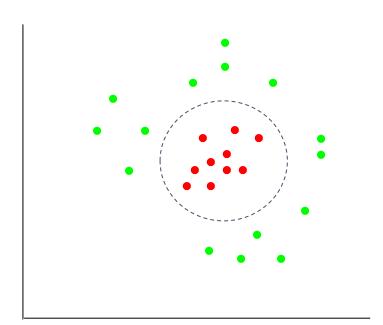
Introduction to Data Mining, 2nd Edition

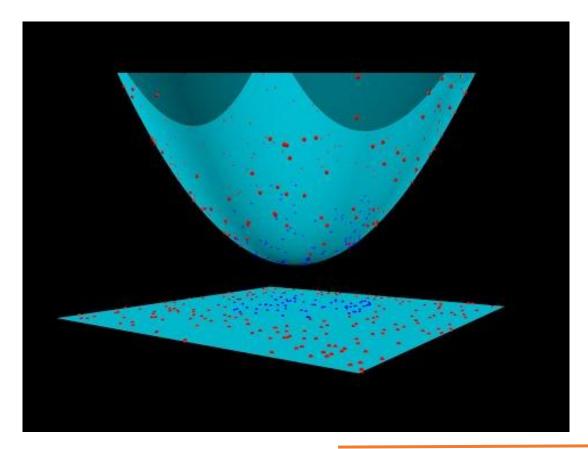




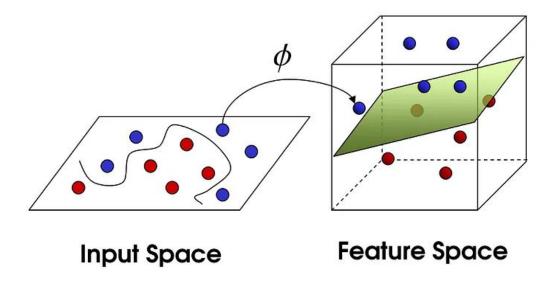
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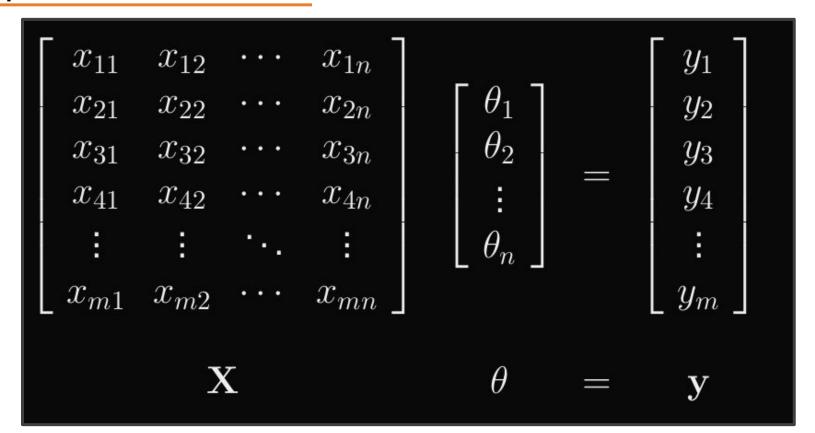






- The Kernel Trick in Support Vector Classification:
 - https://towardsdatascience.com/the-kernel-trick-c98cdbcaeb3f





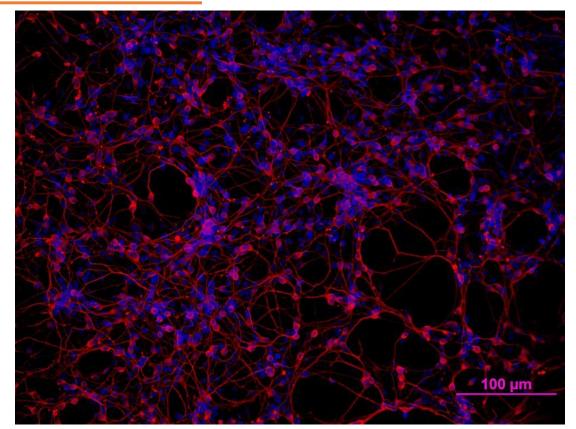
$$egin{array}{lll} \mathbf{X} heta &= \mathbf{y} \ \mathbf{X}^ op \mathbf{X} heta &= \mathbf{X}^ op \mathbf{y} \ heta &= (\mathbf{X}^ op \mathbf{X})^{-1} \mathbf{X}^ op \mathbf{y} \end{array}$$

$$h(\mathbf{x}) = \sum_{i=0}^{n} \theta_i x_i = \theta^{\top} \mathbf{x}.$$

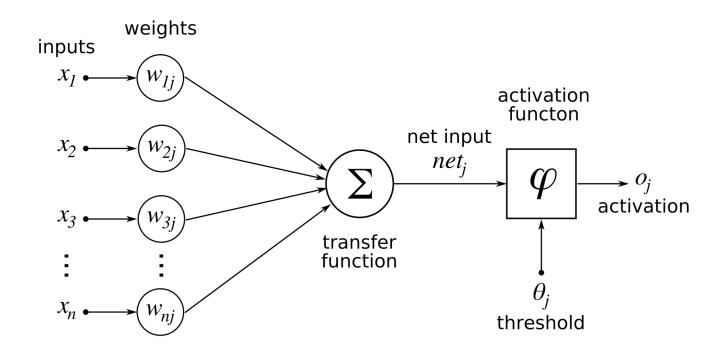
$$h(\mathbf{x}) = \sum_{i=0}^{n} \theta_i \phi(x_i) = \theta^{\top} \phi.$$

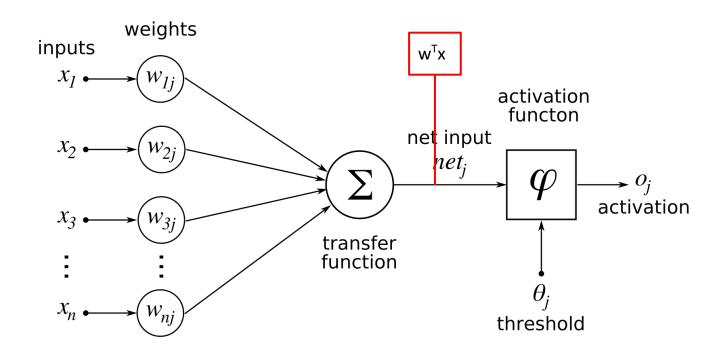
Kernel Gaussiano

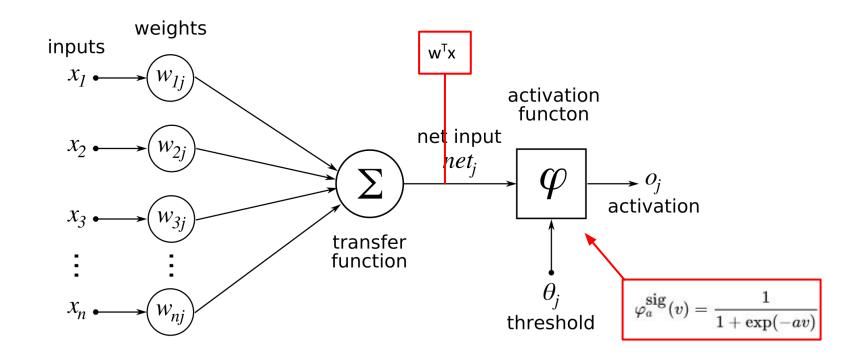
$$k(\mathbf{x},\mathbf{y}) = e^{-\gamma \|\mathbf{x}-\mathbf{y}\|^2}, \gamma > 0$$

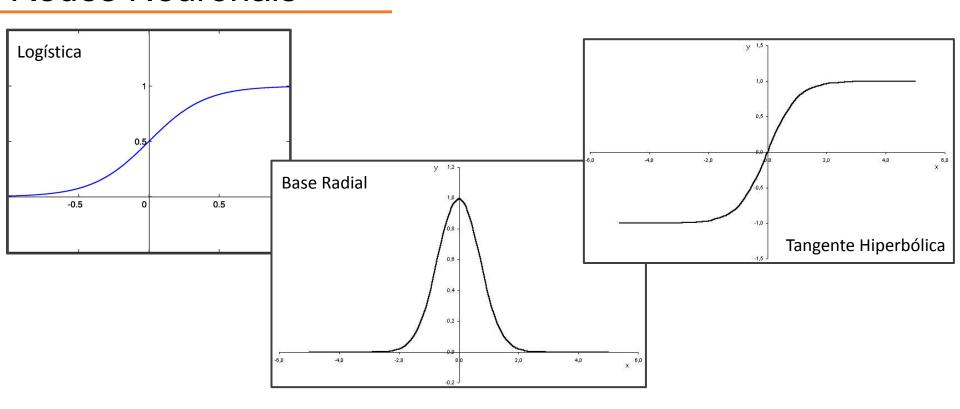


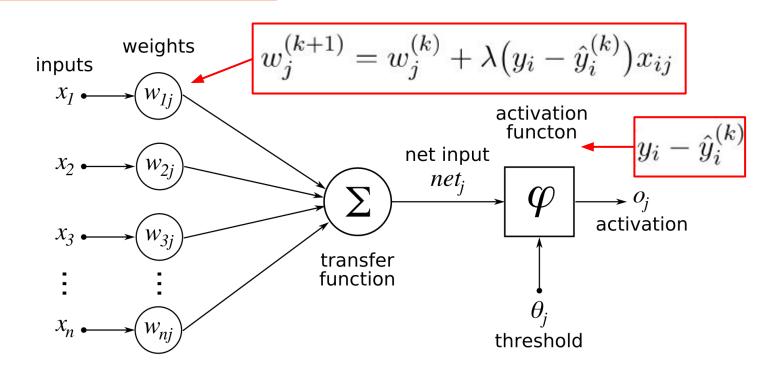
https://commons.wikimedia.org/wiki/File:Neuron_011910.JPG

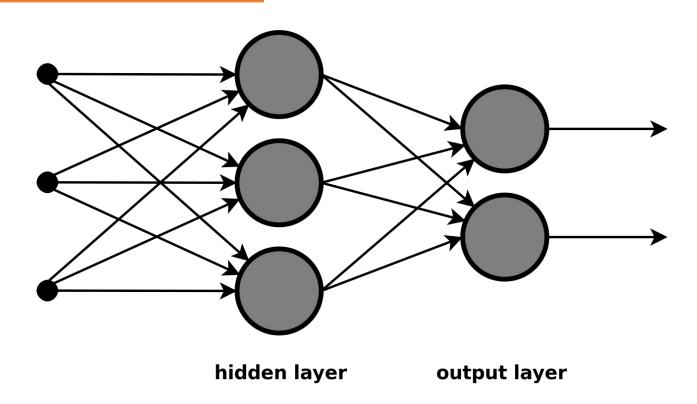




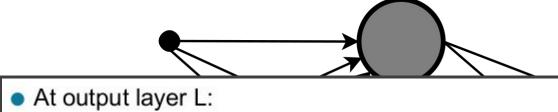








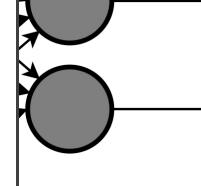
https://commons.wikimedia.org/wiki/Artificial_neural_network#/media/File:Multi-Layer_Neural_Network-Vector.svg



$$\delta^L = \frac{\partial \text{ Loss}}{\partial a^L} = \frac{\partial (y - a^L)^2}{\partial a^L} = 2(a^L - y).$$

At a hidden layer l (using chain rule):

$$\delta_j^l \ = \ \sum_i (\delta_i^{l+1} \times a_i^{l+1} (1 - a_i^{l+1}) \times w_{ij}^{l+1}).$$



hidden layer

output layer

Introduction to Data Mining, 2nd Edition Tan, Steinbach, Karpatne, Kuma, 2018

 x_f x0 ... Redes Input I ••• x_0 ••• $(x_{f-1})(x_f)$ LSTM LSTM n×k representation of GRU GRU Hidden Layer of LSTM or GRU LSTM LSTM GRU GRU Hidden Layer LSTM LSTM GRU GRU Convolutional layer with multi filter LSTM LSTM GRU GRU Max-over-time pooling Output Layer y_0 y_1 y_{m-1} y_m y_{m-1} y_m

> nttps://commons.wikimedia.org/wiki/File:kandom_lVluitimodel_Deep_Learning_(RMDL).png RMDL: Random Multimodel Deep Learning for Classification, Kowsari, K. et al., 2018

 y_{m-1} y_m

 y_1

 y_0

- Acurácia
- Matriz de confusão
- Precisão (precision)
- Revocação (Recall)
- F1 Score

• ..

Classes	Verdadeira Positivo (P)	Verdadeira Negativo (N)	
Prevista Positivo (P)	TP	FP	
Prevista Negativo (N)	FN	TN	
		True	e
		False	

Acurácia

TP + TN TP + TN + FP + FN

Matriz de confusão

Precisão (precision)

TP + FP

Revocação (Recall)

TP TP + FN

F1 Score

2x(Precisão x Revocação) Precisão + Revocação

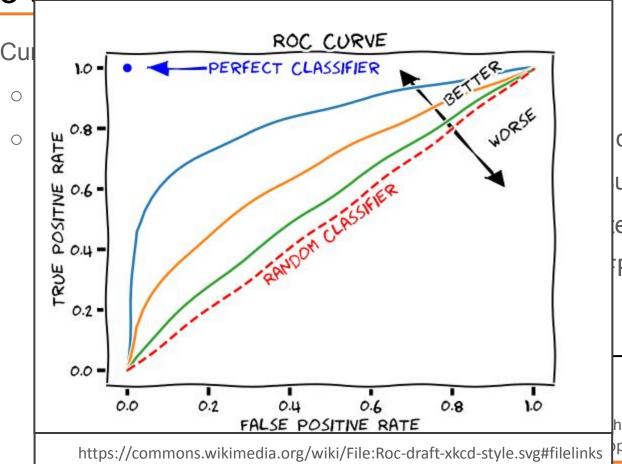
• ...

- Curva ROC e Área sob a curva ROC
 - ROC: Receiver Operating Characteristic
 - Gráfico que mostra o desempenho de um modelo de classificação para todos os limiares de discriminação (thresholds). Possui dois parâmetros:
 - Taxa de Verdadeiros Positivos (True Positive Rate TPR)
 - Taxa de Falsos Positivos (False Positive Rate FPR)

$$TPR = \frac{TP}{TP + FN}$$

$$FPR = \frac{FP}{FP + TN}$$
(Sensitivity) (Specificity)

https://developers.google.com/machine-learning/crash-course/classification/roc-and-auc #:~:text=An%20ROC%20curve%20(receiver%20operating,False%20Positive%20Rate



classificação para ui dois parâmetros:

e - TPR)

PR)

FP

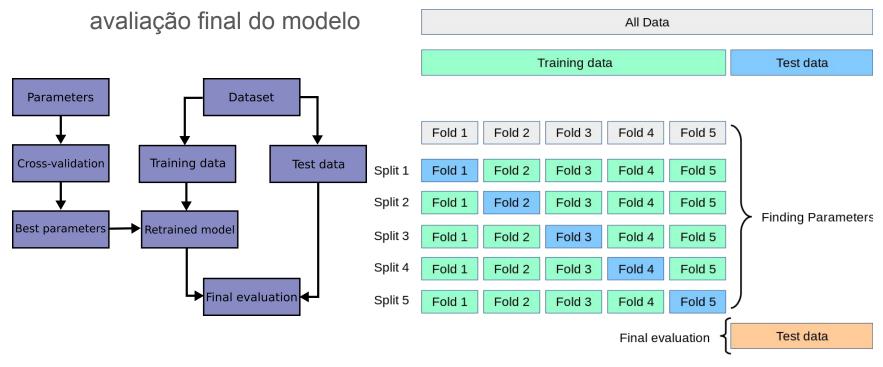
FP + TN

h-course/classification/roc-and-auc perating,False%20Positive%20Rate

Aprendizagem de Máquina: Conceitos e Aplicações

Validação Cruzada

Buscar por melhores parâmetros (seleção de modelos) sem afetar a



https://scikit-learn.org/stable/modules/cross_validation.html

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