

Assignment 5-MACHINE LEARNING

Q1 to Q15 are subjective answer type questions, Answer them briefly.

1. R-squared or Residual Sum of Squares (RSS) which one of these two is a better measure of goodness of fit model in regression and why?

The residual sum of squares(RSS) is the absolute amount of explained variation whereas R-Squared is the absolute amount of variation as a proportion of total variation.

2. What are TSS (Total Sum of Squares), ESS (Explained Sum of Squares) and RSS (Residual Sum of Squares) in regression. Also mention the equation relating these three metrics with each other.

The Total Sum of Squares(TSS) tells you how much variation there is in the dependent variables.

$$TSS = \sum(Y_i - \text{mean of } Y)^2$$

The explained sum of squares(ESS) is the sum of the squares of the deviations of the predicted values from the mean of response variable, in a standard regression model.

The residual sum of squares (RSS) is a statistical technique used to measure the amount of variance in a data set that is not explained by a regression model itself. Instead, it estimates the variance in the residuals, or error term.

3. What is the need of regularization in machine learning?

Regularization in Machine Learning is used to minimize the problem of overfitting, the result is that the model generalizes well on the unseen data once overfitting is minimized.

To avoid overfitting, regularization discourages learning a more sophisticated or flexible model. Regularization will try to minimize a loss function by inducing penalty.

4. What is Gini-impurity index?

Gini impurity is a function that determines how well a decision tree was split.

Basically, it helps us to determine which splitter is best so that we can build a pure decision tree. Gini impurity ranges values from 0 to 0.5.

5. Are unregularized decision-trees prone to overfitting? If yes, why?

Decision trees are prone to overfitting, especially when a tree is particularly deep.

This is due to the amount of specificity we look at leading to smaller sample of events that meet the previous assumptions. This small sample could lead to unsound conclusions.

6. What is an ensemble technique in machine learning?

Ensemble methods is a machine learning technique that combines several base models in order to produce one optimal predictive model . To better understand this definition lets take a step back into ultimate goal of machine learning and model building.

7. What is the difference between Bagging and Boosting techniques?

Boosting is a method of merging different types of predictions. Bagging decreases variance, not bias, and solves over-fitting issues in a model. Boosting decreases bias, not variance.

8. What is out-of-bag error in random forests?
Out-of-bag (OOB) error, also called out-of-bag estimate, is a method of measuring the prediction error of random forests, boosted decision trees, and other machine learning models utilizing bootstrap aggregating (bagging). Bagging uses subsampling with replacement to create training samples for the model to learn from.
9. What is K-fold cross-validation?
K-fold Cross-Validation is when the dataset is split into a K number of folds and is used to evaluate the model's ability when given new data. K refers to the number of groups the data sample is split into. For example, if you see that the k-value is 5, we can call this a 5-fold cross-validation
10. What is hyper parameter tuning in machine learning and why it is done?
In machine learning, hyperparameter optimization or tuning is the problem of choosing a set of optimal hyperparameters for a learning algorithm. A hyperparameter is a parameter whose value is used to control the learning process. By contrast, the values of other parameters (typically node weights) are learned.
11. What issues can occur if we have a large learning rate in Gradient Descent?
A learning rate that is too large can cause the model to converge too quickly to a suboptimal solution, whereas a learning rate that is too small can cause the process to get stuck. The challenge of training deep learning neural networks involves carefully selecting the learning rate.
12. Can we use Logistic Regression for classification of Non-Linear Data? If not, why?
Logistic regression is neither linear nor is it a classifier. The idea of a "decision boundary" has little to do with logistic regression, which is instead a direct probability estimation method that separates predictions from decision.
13. Differentiate between Adaboost and Gradient Boosting.
Gradient boosting re-defines boosting as a numerical optimisation problem where the objective is to minimise the loss function of the model by adding weak learners using gradient descent. Gradient descent is a first-order iterative optimisation algorithm for finding a local minimum of a differentiable function.
14. What is bias-variance trade off in machine learning?
The bias–variance tradeoff is the property of a model that the variance of the parameter estimated across samples can be reduced by increasing the bias in the estimated parameters.
15. Give short description each of Linear, RBF, Polynomial kernels used in SVM.
Linear Kernel is used when the data is Linearly separable, that is, it can be separated using a single Line. It is one of the most common kernels to be used. It is mostly used when there are a Large number of Features in a particular Data Set.
RBF is the default kernel used within the sklearn's SVM classification algorithm and can be described with the following formula: where gamma can be set manually and has to be >0 .
Polynomial Kernel represents the similarity of vectors (training samples) in a feature space over polynomials of the original variables, allowing learning of non-linear models.