

GETTING STARTED WITH MACHINE LEARNING

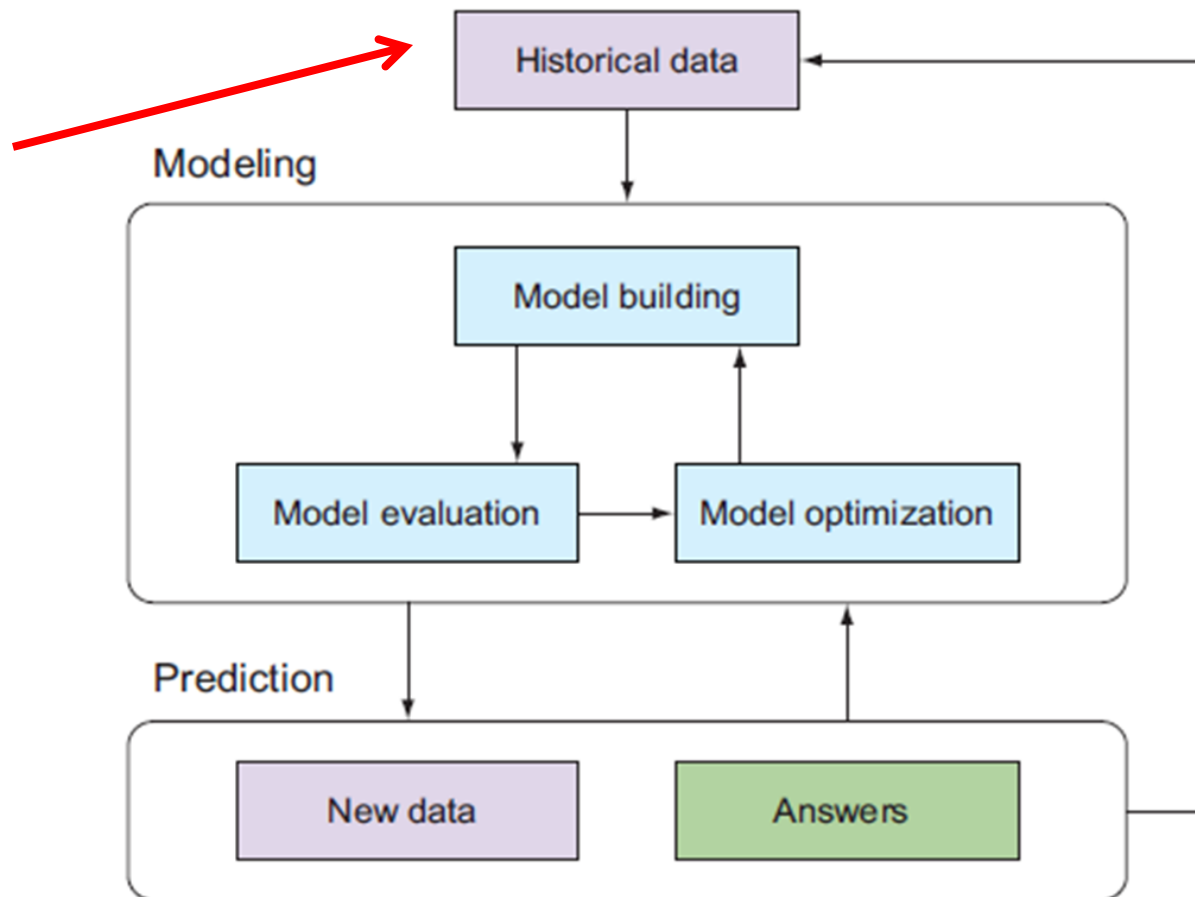
RECAP ABOUT MACHINE LEARNING

QUIZ?? OR NOT?

- What it is?
- How does ML works?
- What are the ML workflows?
- What are the ML framework?



MACHINE LEARNING BASIC WORK FLOW



GETTING STARTED: DATA COLLECTION

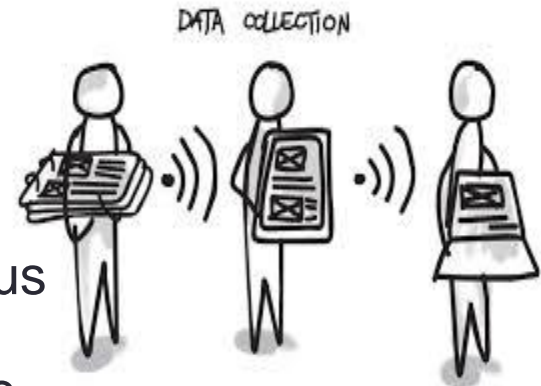
How?

1. **Identify (assess) its instances of interest (one or several)**

Example: instances can be; people (which of my customer will churn this month), events (is the sentiment of this tweet will be positive, negative or neutral), or even periods of time (what will be my demand of my product next month?).

2. **Identify its target of interest**

Example: binary (churn versus not churn, fraud versus not fraud), multiple classes (negative versus positive versus neutral), or even hundreds or thousands of classes (picking a song out of a large library) or numerical values (product demand).



GETTING STARTED: DATA COLLECTION

3. Identify its historical data in which the target is known

Example: over weeks or months of data collection, determine which of your subscribers churned and which people clicked your ads.

Historical data files will contain information about each instance that's knowable at the time of prediction.

These are **input features** (also commonly referred to as the *explanatory* or *independent variables*).



4. Identify its implied action if the target were knowable

Example: if you knew that a user would click your ad, you would bid on that user and serve the user an ad.

Features									Target
Cust. ID	State	Acct length	Area code	Int'l plan	Voicemail plan	Total messages	Total mins.	Total calls	Churned?
502	FL	124	561	No	Yes	28	251.4	104	False
1007	OR	48	503	No	No	0	190.4	92	False
1789	WI	63	608	No	Yes	34	152.2	119	False
2568	KY	58	606	No	No	0	247.2	116	True

Figure: Training data with four instances for the telecom churn problem

YOU MIGHT BE ASKING:

- “Which input features should I include?”
- “How do I obtain known values of my target variable?”
- “How much training data do I need?”
- “How do I know if my training data is good enough?”



“Which input features should I include?”

RULE # 1:

“features should be included only if they’re suspected to be related to the target variable.”

Why? (RULE # 2):

- The more uninformative features are present, the lower the signal-to-noise ratio and thus the less accurate (on average) the ML model will be.

The practical steps:

1. Include all the features that you suspect to be predictive of the target variable. Fit an ML model. If the accuracy of the model is sufficient, stop.
2. Otherwise, expand the feature set by including other features that are less obviously related to the target. Fit another model and assess the accuracy. If performance is sufficient, stop.
3. Otherwise, starting from the expanded feature set, run an ML *feature selection algorithm* to choose the best, most predictive subset of your expanded feature set.

“How do I obtain known values of my target variable?”

“collection of instances of known target variables can be painful (both in terms of money and time)”

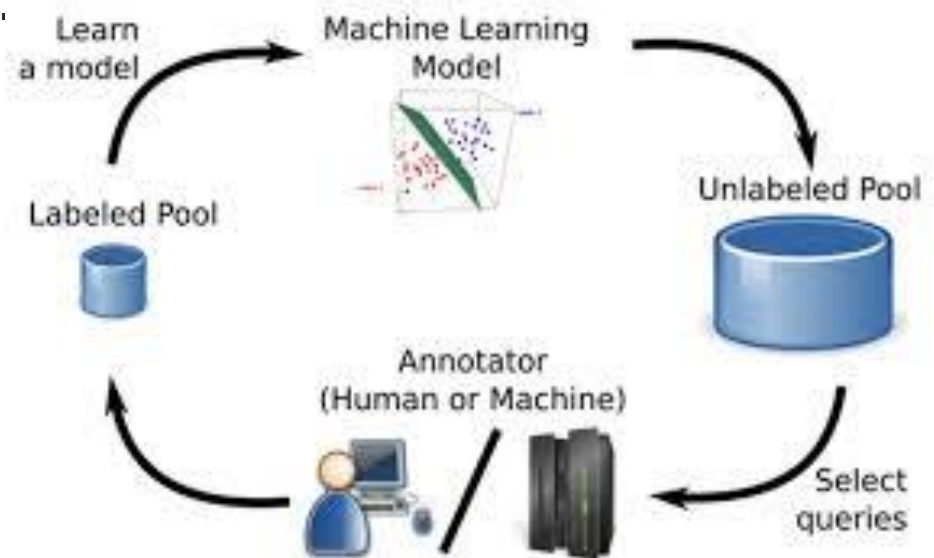
Ways of obtaining ground-truth values of the target variable: →
Labor intensive

1. Dedicating analysts to manually look through past or current data to determine or estimate the ground-truth values of the target
2. Using crowdsourcing to use the “wisdom of crowds” in order to attain estimates of the target
3. Conducting follow-up interviews or other hands-on experiments with customers
4. Running controlled experiments (for example, A/B tests) and monitoring the responses

“How do I obtain known values of my target variable?”

Other possible way: Active Learning (by Dasgupta. See http://videolectures.net/icml09_dasgupta_langford_actl/).

Active learning will identifies the subset of instances from the latter set whose inclusion in the training set would yield the most accurate ML model.



“How much training data do I need?”

Factors determine the amount of training data needed:

- **The complexity of the problem.**

Does the relationship between the input features and target variable follow a simple pattern, or is it complex and nonlinear?

- **The requirements for accuracy.**

If you require only a 60% success rate for your problem, less training data is required than if you need to achieve a 95% success rate.

- **The dimensionality of the feature space.**

If only two input features are available, less training data will be required than if there were 2,000 features.

“How much training data do I need?”

Guiding principle:

“as the training set grows, the models will (on average) get more accurate.”

Why?:

“ The relationship between the features and target is learned entirely from the training data, the more you have, the higher the model’s ability to recognize and capture more-subtle patterns and relationships.”

EXAMPLE:

Problem → Telco Customer Churn Prediction Analysis

Data Set → 3,333 instances, each containing 19 features plus the binary outcome of unsubscribed versus renewed.

POSSIBLE TRAINING DATA STRATEGY:

1. Using the current training set, choose a grid of subsample sizes to try. For example, with 3,333 instances of training data, your grid could be 500; 1,000; 1,500; 2,000; 2,500; 3,000.
2. For each sample size, randomly draw that many instances (without replacement) from the training set.
3. With each subsample of training data, build an ML model and assess the accuracy of that model.
4. Assess how the accuracy changes as a function of sample size. If it seems to level off at the higher sample sizes, the existing training set is probably sufficient. But if the accuracy continues to rise for the larger samples, the inclusion of more training instances would likely boost accuracy.

OTHER TRAINING DATA STRATEGY:

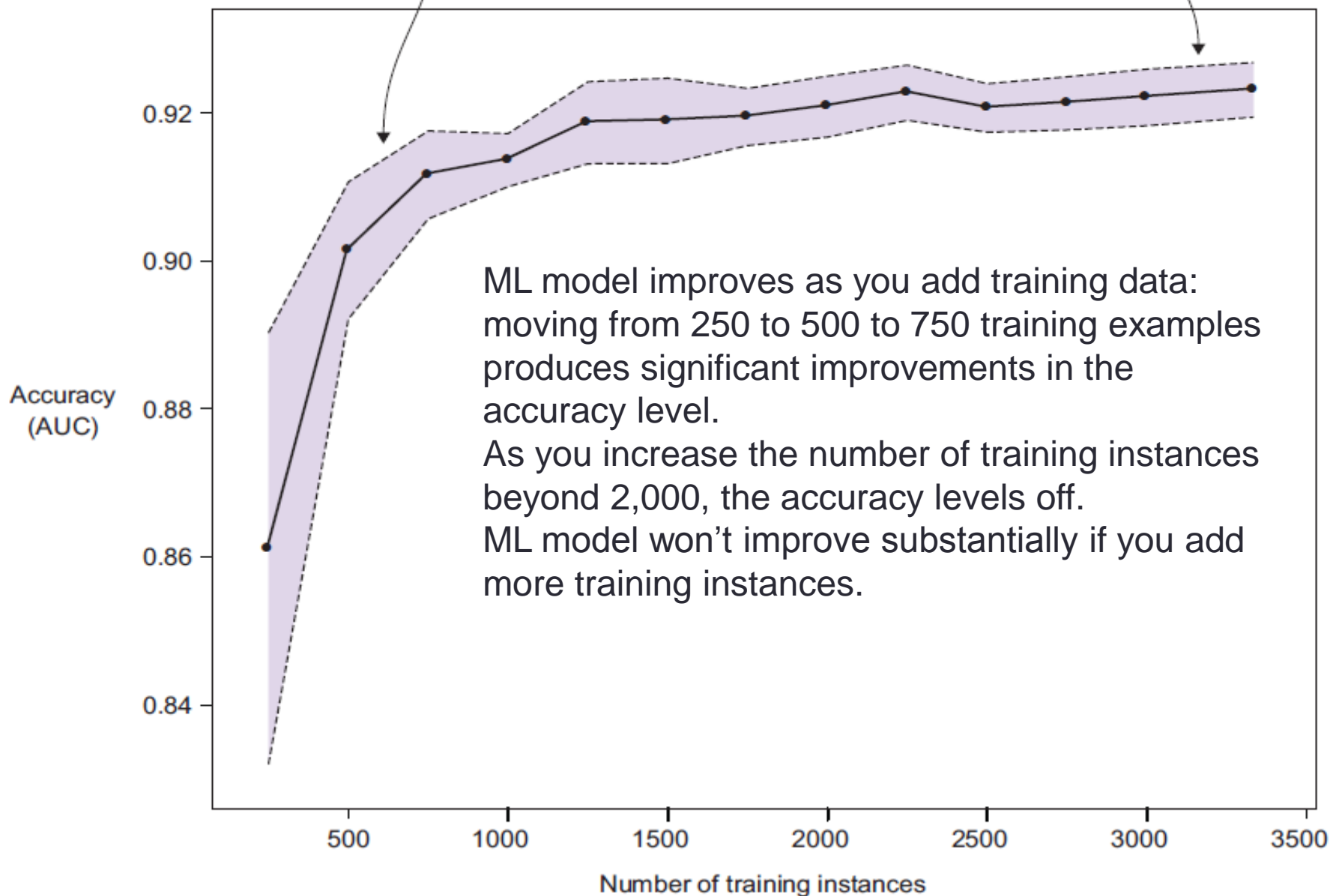
Have a clear accuracy target:

➔ to assess whether that target has been fulfilled by the current ML model built on the existing training data



Accuracy improves
here: >1000 instances
are required

Accuracy flattens out
here: current training
set is sufficient



“How do I know if my training data is good enough?”

Similar question:

“How similar are the instances in the training set to the instances that will be collected in the future?”

→ your training sample should be representative of the target

A training set that consists of a non representative sample of what future data will look like is called *sample selection bias* or *covariate shift*.



“How do I know if my training data is good enough?”

Some reasons which may cause your training sample non representative:

- It was possible to obtain ground truth for the target variable for only a certain.
- The properties of the instances have changed over time.
- The input feature set has changed over time. This change may require to modify the feature set used for the model and potentially discard old data from the training set.



NEXT: PREPROCESSING DATA FOR MODELLING

Some cases require to:

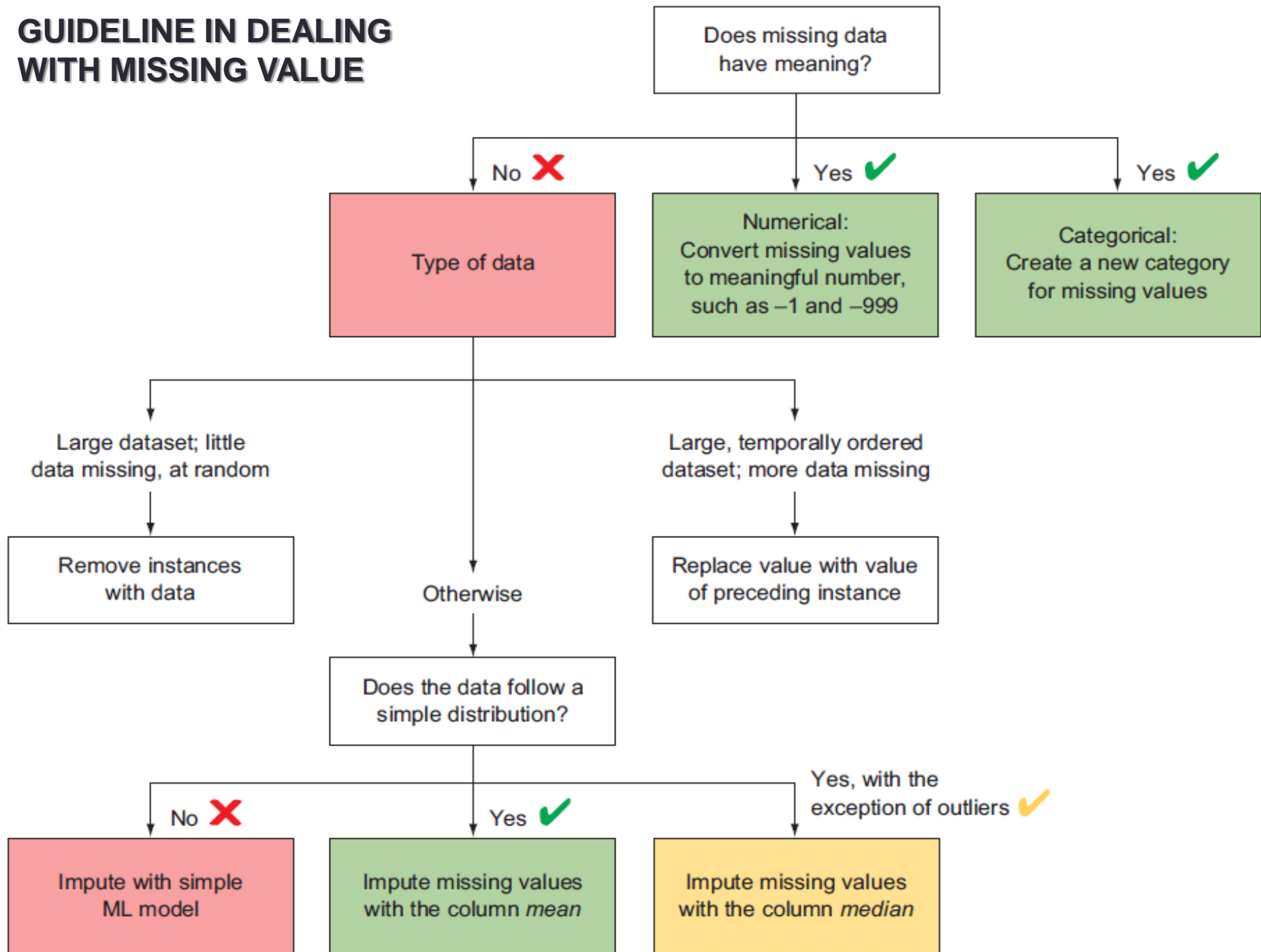
1. rescale the numeric features to make them comparable or to bring them into line with a frequency distribution (for example, grading on the normal curve).
2. dealing with non-numeric features
3. dealing with missing values
concept of replacing the missing value = imputation
4. data to be *normalized* → meaning that each individual feature has been manipulated to reside on the same numeric scale.

PassengerId	Survived	Pclass	Gender	Age	SibSp	Parch	Ticket	Fare	Cabin	Embarked
1	0	3	Male	22	1	0	A/5 21171	7.25		S
2	1	1	Female	38	1	0	PC 17599	71.2833	C85	C
3	1	3	Female	26	0	0	STON/O2. 3101282	7.925		S
4	1	1	Female	35	1	0	113803	53.1	C123	S
5	0	3	Male	35	0	0	373450	8.05		S
6	0	3	Male		0	0	330877	8.4583		Q

Missing values

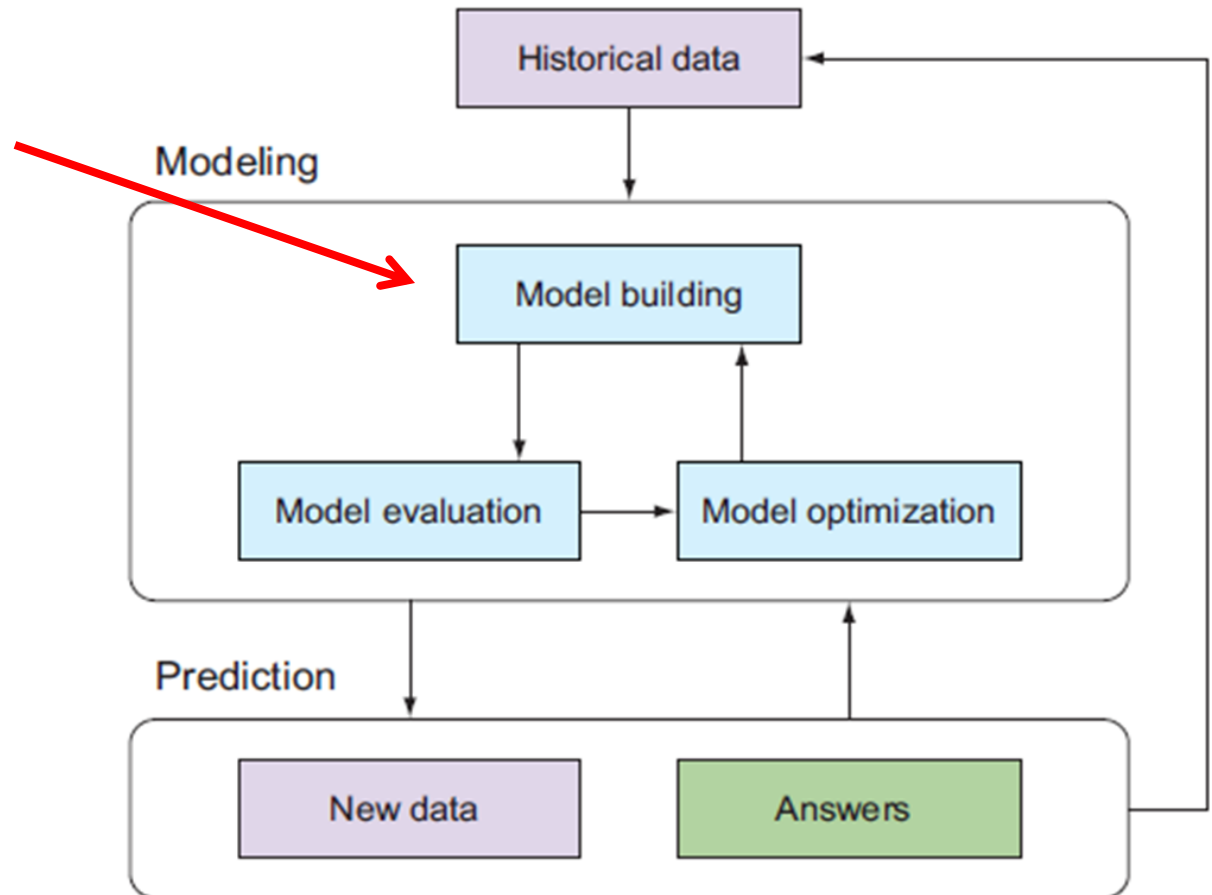
EXAMPLE OF TRAINING DATA SET WITH MISSING VALUE

GUIDELINE IN DEALING WITH MISSING VALUE





MACHINE LEARNING BASIC WORK FLOW

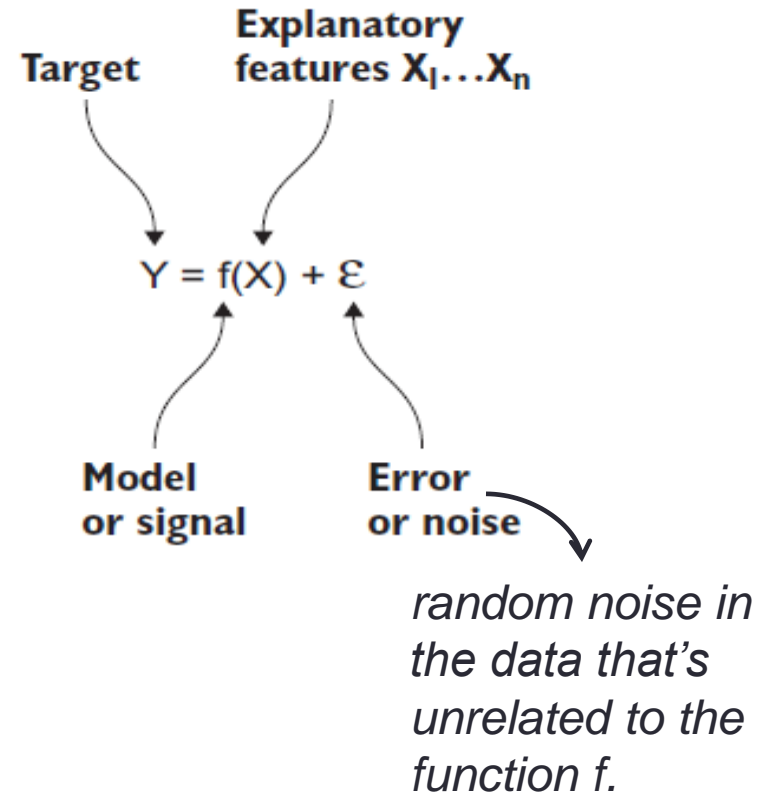


MACHINE LEARNING MODELING

Remember the ML framework:

The goal of ML modeling is to accurately estimate f by *using data*.

The f function can be as prediction or inference



MACHINE LEARNING MODELING

Type of ML
modelling:

```
graph TD; A[Type of ML modelling:] --> B[Parametric model]; A --> C[Non-Parametric model]
```

Parametric
model

Non-
Parametric
model

MACHINE LEARNING MODELING

- Parametric model: assume that f takes a specific functional form
 - tend to be simple and interpretable
 - simplest example: linear regression
 - However, real-world problems, f doesn't assume such a simple form, especially when there are many input variables (X).
 - will fit the data poorly, leading to inaccurate predictions.
- Non-Parametric model: the form and complexity of f adapts to the complexity of the data
 - f doesn't take a simple, fixed function
 - simplest example: classification, decision tree
 - others: k-nearest neighbors, splines, basis expansion methods, kernel smoothing, generalized additive models, neural nets, bagging, boosting, random forests, and support vector machines.

GETTING STARTED WITH MACHINE LEARNING

SUPERVISED LEARNING

RECAP ABOUT SUPERVISED LEARNING

QUIZ?? OR NOT?

- What it is?
- How does your algorithm (your ML) learns based on supervised learning?
- What example of problems (business use case) can implement supervised learning?

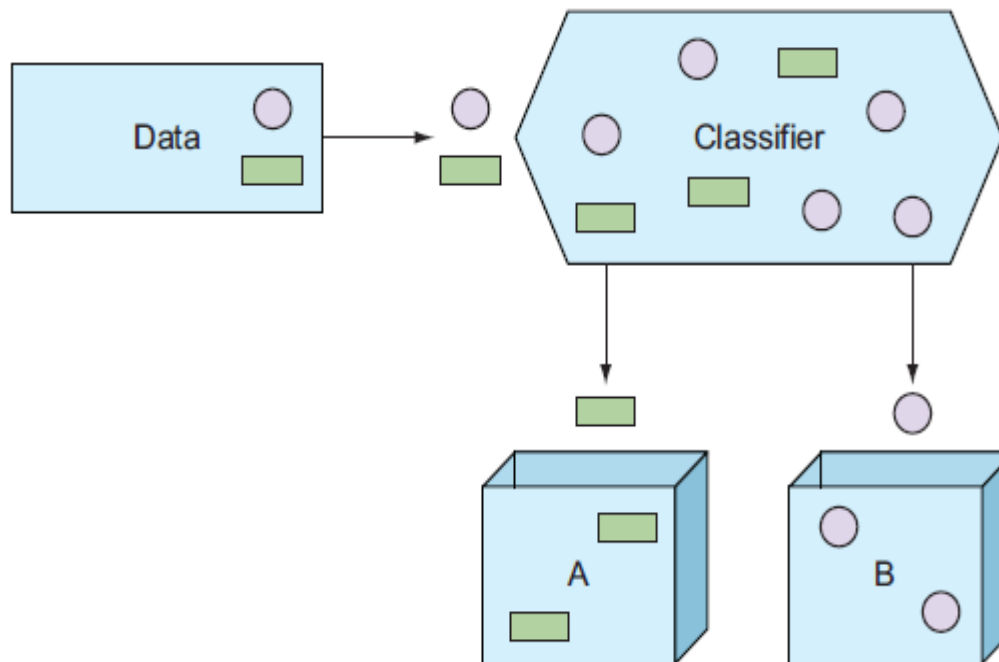
CLASSIFICATION

“Many algorithms are available, and each has pros and cons for different data and deployment requirements.”

CLASSIFICATION IN ML

What it is?

It describes the prediction of new data into buckets (classes) by using a classifier built by the machine-learning algorithm.



This is a case of binary classification with only two classes.

CLASSIFICATION IN ML

- Given input: $\mathbf{x} = (x_1, x_2, \dots, x_d)$
- Predict the output (class label) $y \in \mathcal{Y}$
 - Binary classification: $\mathcal{Y} = \{-1, +1\}$
 - Multi-class classification: $\mathcal{Y} = \{1, 2, \dots, C\}$
- Learn a classification function: $f(\mathbf{x}) : \mathbb{R}^d \mapsto \mathcal{Y}$

Examples of Classification Problem

- Text categorization:

Doc: Months of campaigning and weeks of round-the-clock efforts in Iowa all came down to a final push Sunday, ...

→ **Topic.** { Politics
Sport

- Input features : ??
- Class label: ??

Examples of Classification Problem

- Text categorization:

Doc: Months of campaigning and weeks of round-the-clock efforts in Iowa all came down to a final push Sunday, ...

Topic: { Politics
Sport }

- Input features : \mathbf{X}
 - Word frequency
 - $\{(\text{campaigning}, 1), (\text{democrats}, 2), (\text{basketball}, 0), \dots\}$
- Class label: y
 - 'Politics': $y = +1$
 - 'Sport': $y = -1$

Examples of Classification Problem

- Image Classification:



Which images have birds,
which one does not?

Examples of Classification Problem

- Image Classification:



Which images are birds,
which are not?

- Input features : \mathbf{X}
 - Color histogram
 - $\{(\text{red}, 1004), (\text{blue}, 23000), \dots\}$
- Class label : y
 - ‘bird image’: $y = +1$
 - ‘non-bird image’: $y = -1$

Classification

Main Types

```
graph TD; A((Main Types)) --- B((Generative Classifier)); A --- C((Instance based classifiers)); A --- D((Discriminative Classifier)); B --- B1[Build a generative statistical model]; B --- B2[e.g., Naïve Bayes]; C --- C1[Use observation directly (no models)]; C --- C2[e.g. K nearest neighbors (KNN)]; D --- D1[directly estimate a decision rule/boundary]; D --- D2[e.g., decision tree, Artificial Neural Network, Perceptron];
```

Generative Classifier

- Build a generative statistical model
- e.g., Naïve Bayes

Instance based classifiers

- Use observation directly (no models)
- e.g. K nearest neighbors (KNN)

Discriminative Classifier

- directly estimate a decision rule/boundary
- e.g., decision tree, Artificial Neural Network, Perceptron

Generative Classifiers

- Tries to learn the model that generates the data behind the scenes by ****estimating**** the assumptions and distributions of the model.
- It then uses this to predict unseen data, because it assumes the model that was learned captures the real model.
- **Examples**
 - Naïve Bayes classifier
 - Bayesian network

Generative Classifiers

How generative classifier works:

Problem – football players will play or not based on weather condition

- Estimate from the data what is the probability of to play or not play football (X) given the weather is sunny (Y).
- Then, it estimates how many players will play football when the weather is sunny. $P(Y)$.



Discriminative Classifier

- Tries to model by just depending on the observed data. It makes fewer assumptions on the distributions but depends heavily on the quality of the data
- **Examples**
 - Artificial Neural Network
 - Logistic regression
 - SVM
 - Boosted decision trees
- Discriminative classifiers outperform generative classifiers, if you have a lot of data.

Instance-Based Classifiers (Lazy Learning)

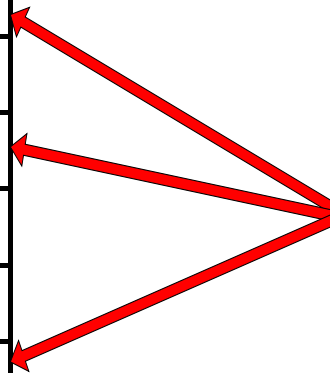
- No model is learned
- Why??
 - Store the training records
 - Use training records to predict the class label of unseen cases

Set of Stored Cases

Atr1	AtrN	Class
			A
			B
			B
			C
			A
			C
			B

Unseen Case

Atr1	AtrN



Pros and Cons of Instances Based Learning

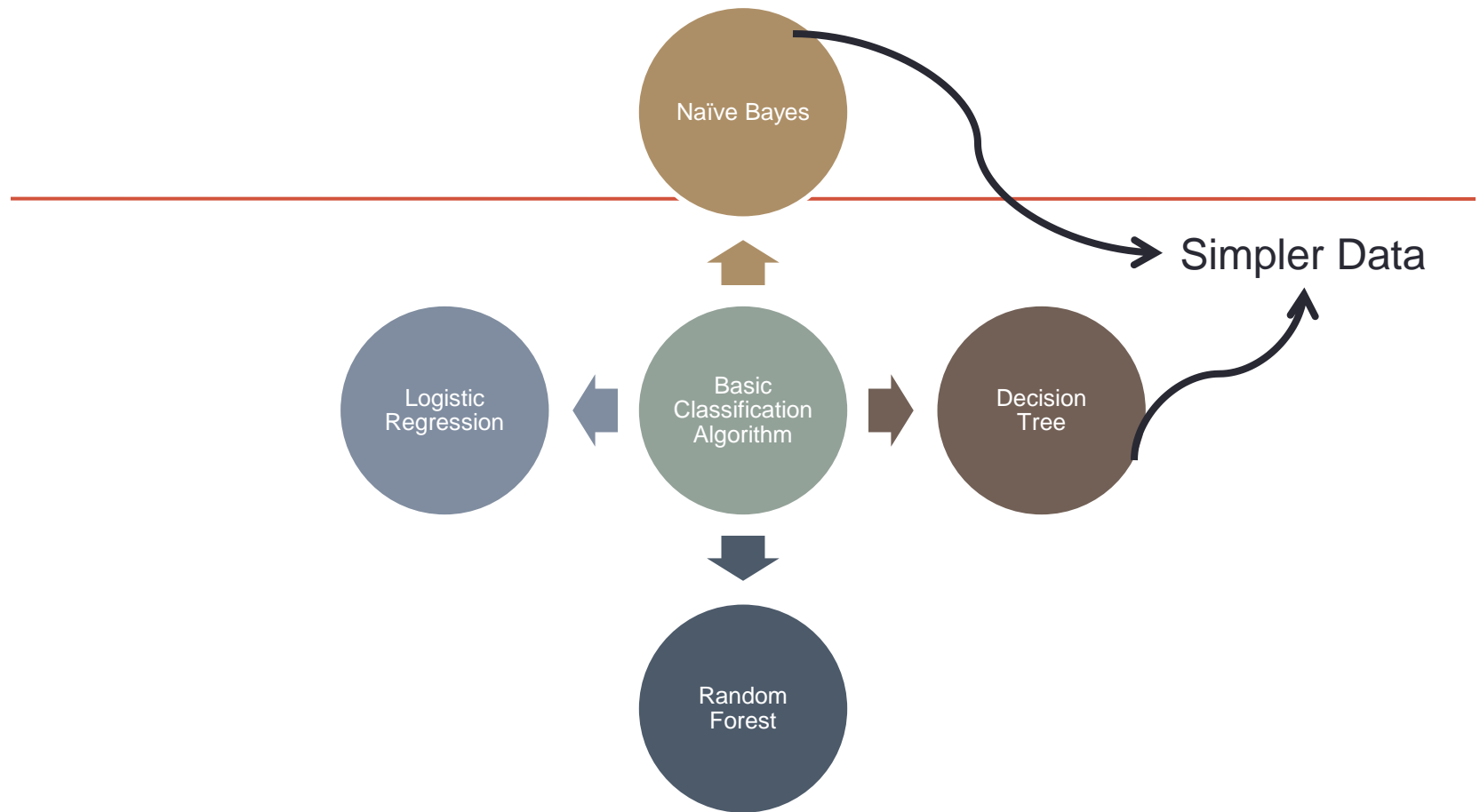
Pros	Cons
<ul style="list-style-type: none">– Can construct a different approximation to the target function for each distinct query instance to be classified.– Can use more complex, symbolic representations	<ul style="list-style-type: none">– Cost of classification can be high– Uses all attributes (do not learn which are the most important)

Instance Based Classifiers

- Examples:
 - Rote-learner
 - Memorizes entire training data and performs classification only if attributes of record match one of the training examples exactly.
 - **Drawback:** Cannot classify a new instance if it does not match any training example
 - Nearest neighbor
 - Uses k “closest” points (nearest neighbors) for performing classification

BUILDING CLASSIFIER AND MAKING PREDICTION

“MANY ALGORITHMS ARE AVAILABLE, AND EACH HAS PROS AND CONS FOR DIFFERENT DATA AND DEPLOYMENT REQUIREMENTS.”



BUILDING CLASSIFIER AND MAKING PREDICTION

Example: Titanic Survival Model

- Classify between passenger which is not survive and survive
- Data set

PassengerId	Survived	Pclass	Gender	Age	SibSp	Parch	Ticket	Fare	Cabin	Embarked
1	0	3	Male	22	1	0	A/5 21171	7.25		S
2	1	1	Female	38	1	0	PC 17599	71.2833	C85	C
3	1	3	Female	26	0	0	STON/O2. 3101282	7.925		S
4	1	1	Female	35	1	0	113803	53.1	C123	S
5	0	3	Male	35	0	0	373450	8.05		S
6	0	3	Male		0	0	330877	8.4583		Q

- Algorithm: Logistic Regression for Titanic Survival Model

BUILDING CLASSIFIER AND MAKING PREDICTION

- Data Preprocessing: Missing value, Categorical variable and transform Fare by taking the square root (because of heavily skewed) to reduce the potentially harmful impact of outliers.

After data Pre-Processing:

Pclass	Age	SibSp	Parch	sqrt_Fare	Gender = female	Gender = male	Embarked = C	Embarked = Q	Embarked = S
3	22	1	0	2.692582	0	1	0	0	1
1	38	1	0	8.442944	1	0	1	0	0
3	26	0	0	2.815138	1	0	0	0	1
1	35	1	0	7.286975	1	0	0	0	1
3	35	0	0	2.837252	0	1	0	0	1

BUILDING CLASSIFIER AND MAKING PREDICTION

Model building and prediction: Logistic Regression via Python

```
from sklearn.linear_model import LogisticRegression as Model
```

Imports
the logistic
regression
algorithm

```
def train(features, target):  
    model = Model()  
    model.fit(features, target)  
    return model
```

Fits the logistic regression
algorithm using features
and target data

```
def predict(model, new_features):  
    preds = model.predict(new_features)  
    return preds
```

Makes predictions on a
new set of features
using the model

```
# Assume Titanic data is loaded into titanic_feats,  
# titanic_target and titanic_test  
model = train(titanic_feats, titanic_target)  
predictions = predict(model, titanic_test)
```

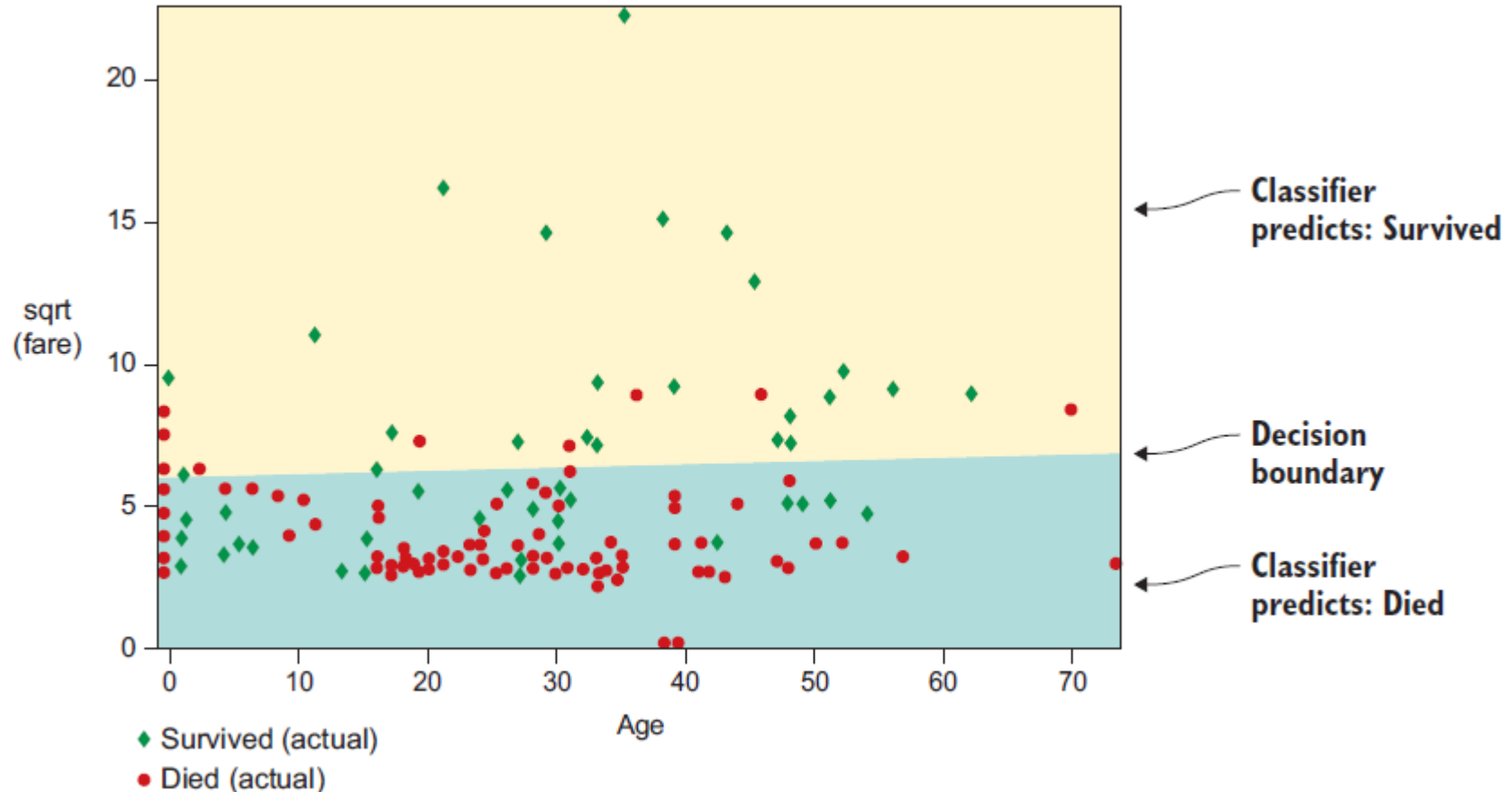
Returns the model
built by the algorithm

Returns
predictions
(0 or 1)

The output of the predict function will be 1 if the passenger is predicted to survive, and 0 otherwise.

BUILDING CLASSIFIER AND MAKING PREDICTION

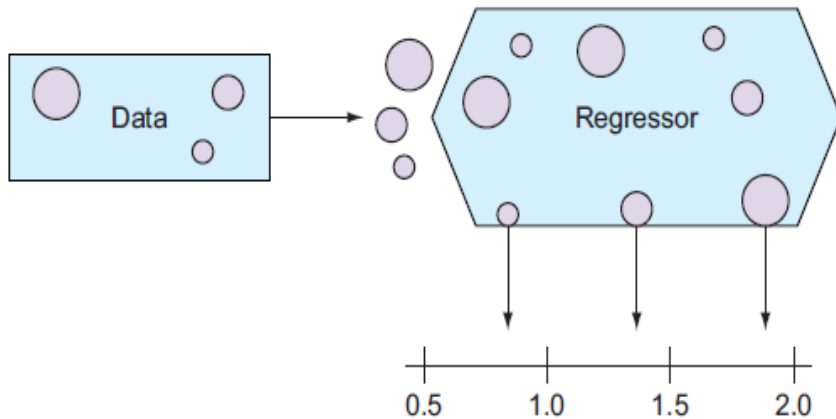
It's useful to visualize the classifier by plotting the decision boundary. Two of the features in the dataset (age and sqrt fare), plot the boundary that separates surviving passengers from the dead, according to the model.



OTHER ML SUPERVISED PROBLEM - REGRESSION

Purpose: Predicting Numerical Value

REGRESSION



The regressor is predicting the numerical value of a record.

$$y = \beta_0 + \beta_1 x + \varepsilon$$

where:

y = Value of the dependent variable

x = Value of the independent variable

β_0 = Population's y intercept

β_1 = Slope of the population regression line

ε = Random error term

Linear Component

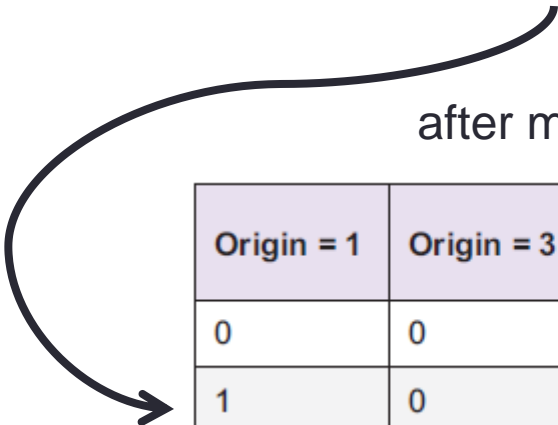
Random error component
- maybe positive, zero or negative

REGRESSION

MPG Data Set

	MPG	Cylinders	Displacement	Horsepower	Weight	Acceleration	Model/year	Origin
0	18	8	307	130	3504	12.0	70	1
1	15	8	350	165	3693	11.5	70	1
2	18	8	318	150	3436	11.0	70	1
3	16	8	304	150	3433	12.0	70	1
4	17	8	302	140	3449	10.5	70	1

after model building and prediction



Origin = 1	Origin = 3	Origin = 2	MPG	Predicted MPG
0	0	1	26.0	27.172795
1	0	0	23.8	24.985776
1	0	0	13.0	13.601050
1	0	0	17.0	15.181120
1	0	0	16.9	16.809079

CLASSIFICATION & REGRESSION

HOW TO DIFFERENTIATE THEM?

THE DIFFERENCE

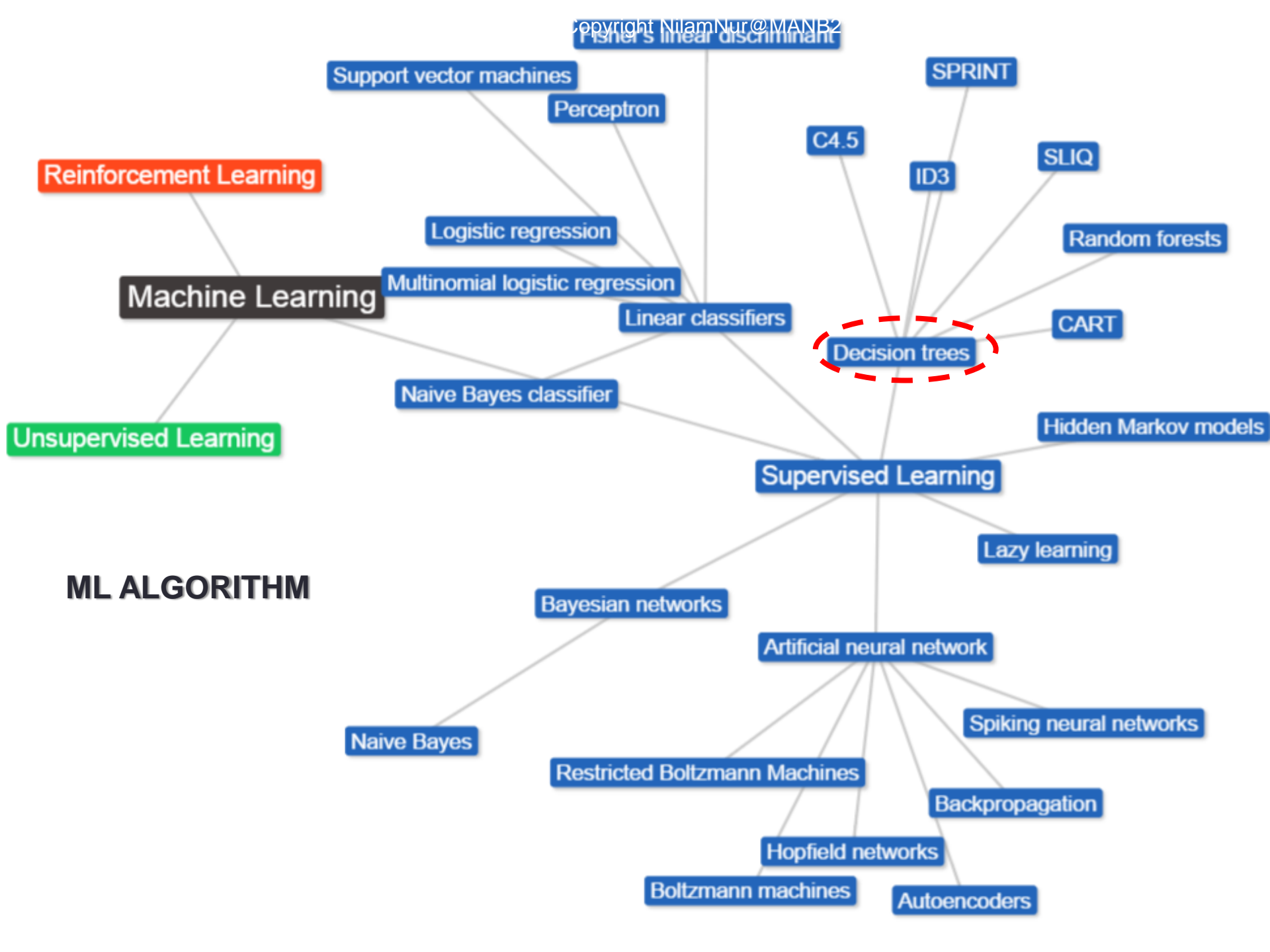
Property	Regression	Classification
Output Type	Discrete (Class label)	Continuous (number)
What are you trying to find?	Decision Boundary	Best fit Line
Evaluation	Confusion Matrix: Accuracy Specificity Sensitivity	Error Rate: SSE or Coefficient of determination, R^2 , or MSE or MAD

CHECK YOUR UNDERSTANDING!!

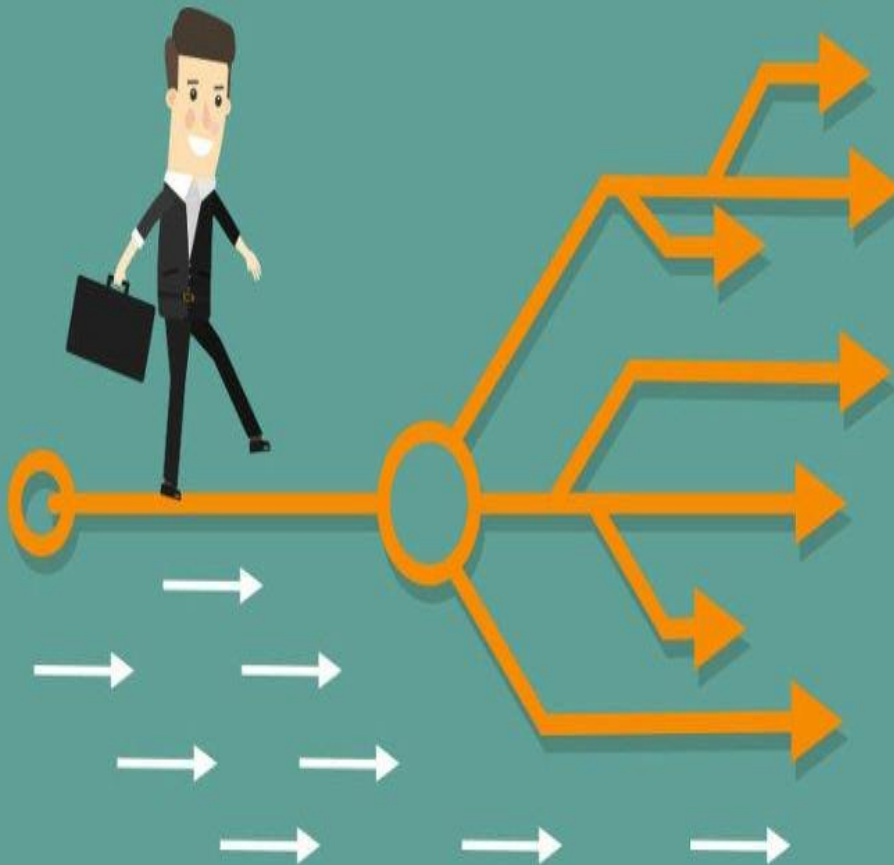
Identify the individuals, variables, and discrete and continuous data in Table 1.

Table 1			
Country	Government Type	Life Expectancy (years)	Population (in millions)
Australia	Federal parliamentary democracy	82.07	22.5
Canada	Constitutional monarchy	81.67	34.8
France	Republic	81.66	66.3
Morocco	Constitutional monarchy	76.51	33.0
Poland	Republic	76.65	38.3
Sri Lanka	Republic	76.35	21.9
United States	Federal republic	79.56	318.9

OTHER ML ALGORITHM: DECISION TREE



Decision Trees are excellent tools for helping you to choose between several courses of action.



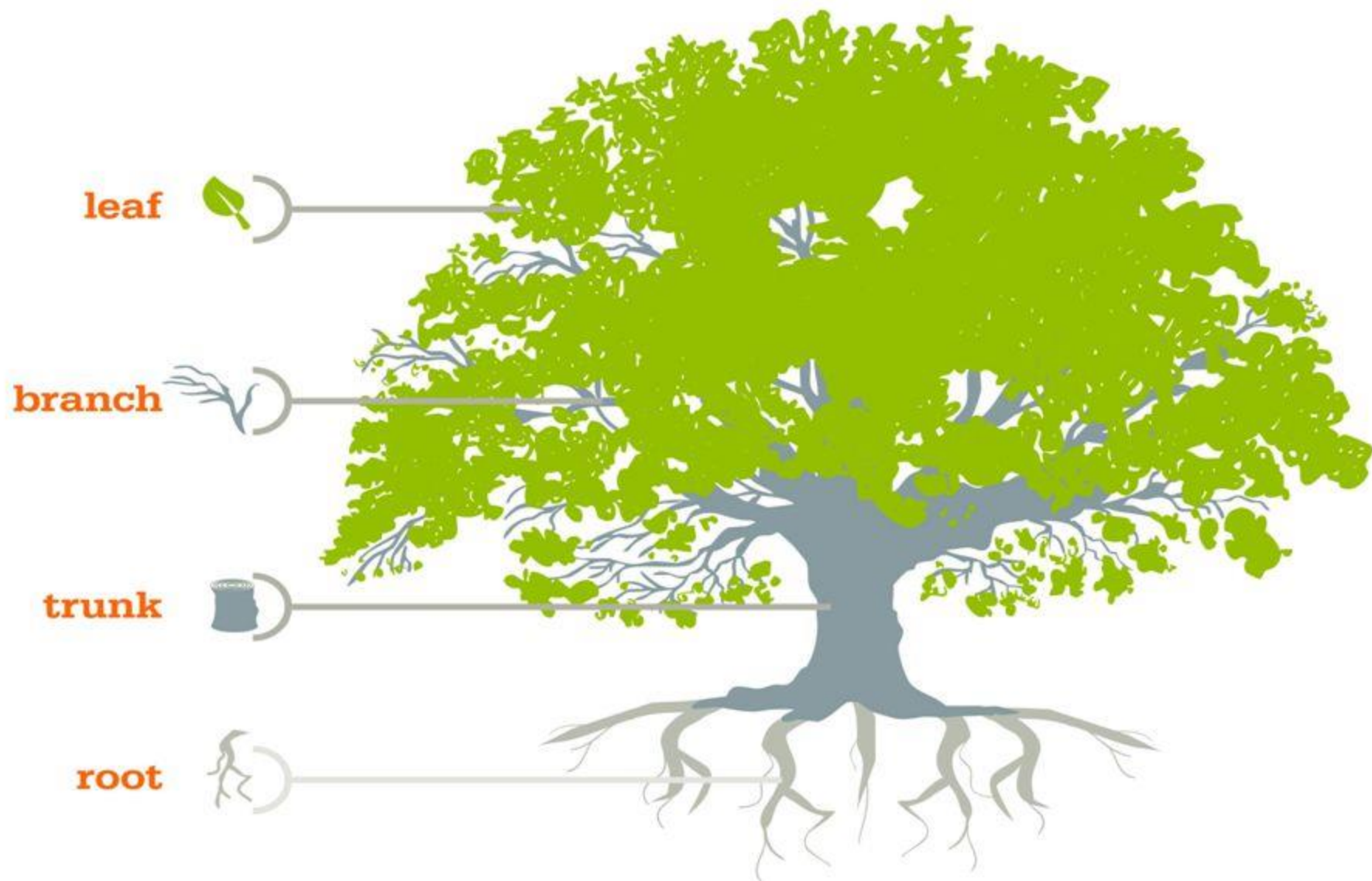
- They provide a **highly effective structure** within which you can lay out options and investigate the possible outcomes of choosing those options.
- They also **help you to form a balanced picture of the risks and rewards** associated with each possible course of action.

Decision Tree : Concept

- Supervised algorithm (needs dataset for creating a tree)
- Also known as Greedy algorithm (favorite attribute first)
- Rules for classifying data using attributes.
- This algorithm makes classification decision for a test sample with the help of tree like structure.
 - **Nodes** in the tree are attribute names of the given data.
 - **Branches** in the tree are attributes values
 - **Leaf** nodes are the class labels.

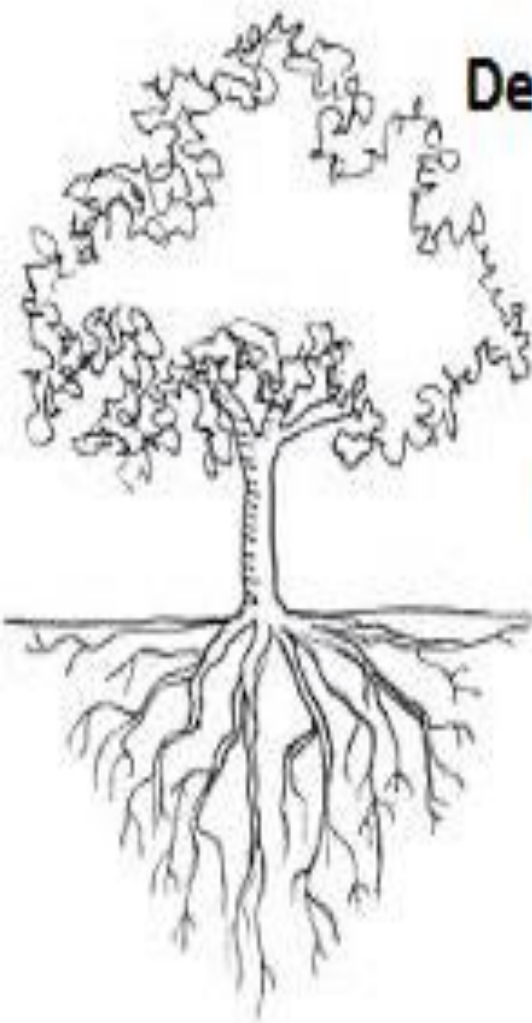
Decision Tree : Concept

- A decision tree is an example of a nonparametric ML algorithm, because its functional form isn't fixed.
- The tree model can grow in complexity with larger amounts of data to capture more complicated patterns.
- In each terminal node of the tree, the ratio represents the number of training instances in that node that died versus lived.
- Variables which is the most important is put in the top of the tree, and then gradually use less-important variables.



THE METAPHOR

Tree Decision Rights Model



Decision Type

Staff Role

Manager Role

Leaf

Decide

None

Branch

Decide

Know

Trunk

Decide

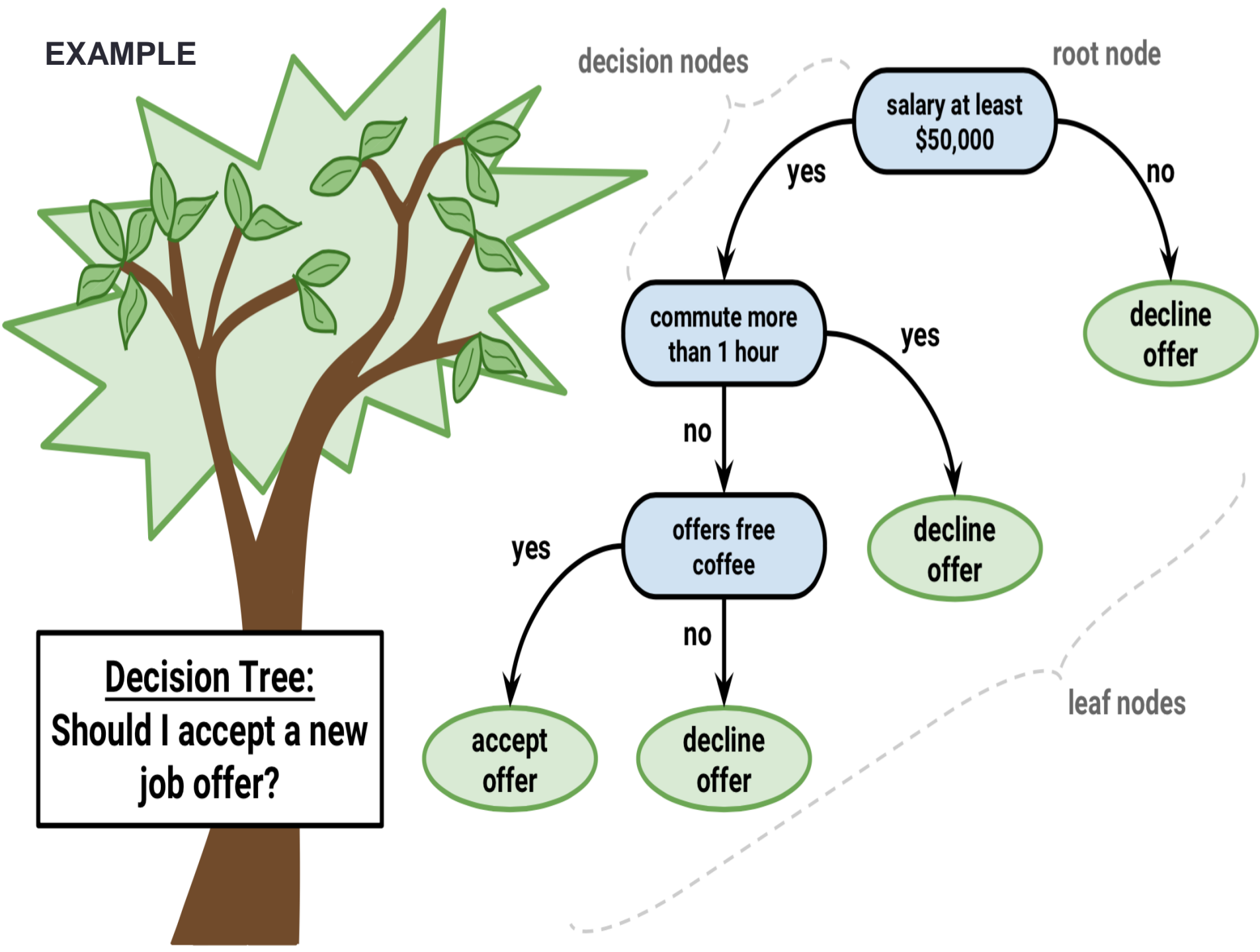
Approve

Root

Recommend

Decide

EXAMPLE



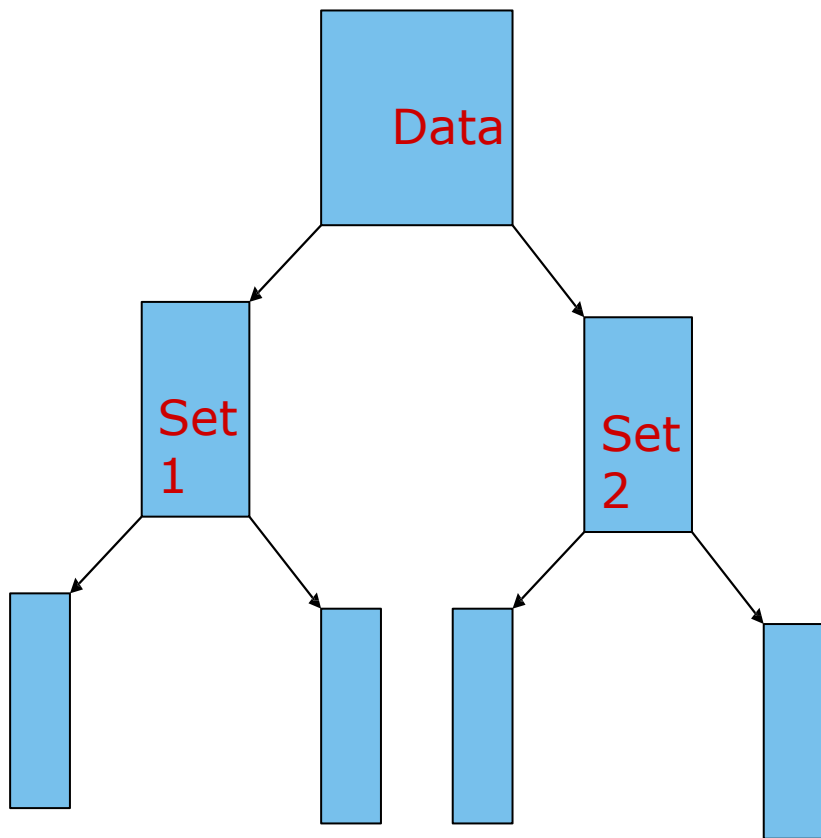
Building Decision Tree

- Decision tree generation consists of two step methods:
 - Tree construction
 - At start, all the training examples are at the root
 - Partition examples recursively based on selected attributes.
 - Attributes are categorical if continuous-valued, they are discretized in advanced
 - Test attributes are selected on the basis of a heuristic or statistical measure (e.g., information gain)
 - How??
 1. Pick an attribute for division of given data.
 2. Divide the given data into sets on the basis of this attribute
 3. For every set created above-repeat 1 and 2 until you find leaf nodes in all the branches of the tree-terminate.
 - Tree pruning (Optimization)
 - Identify and remove branches that in Decision Tree that are not useful for classification
 1. Pre-Pruning
 2. Post-Pruning

Condition for Stopping Partitioning

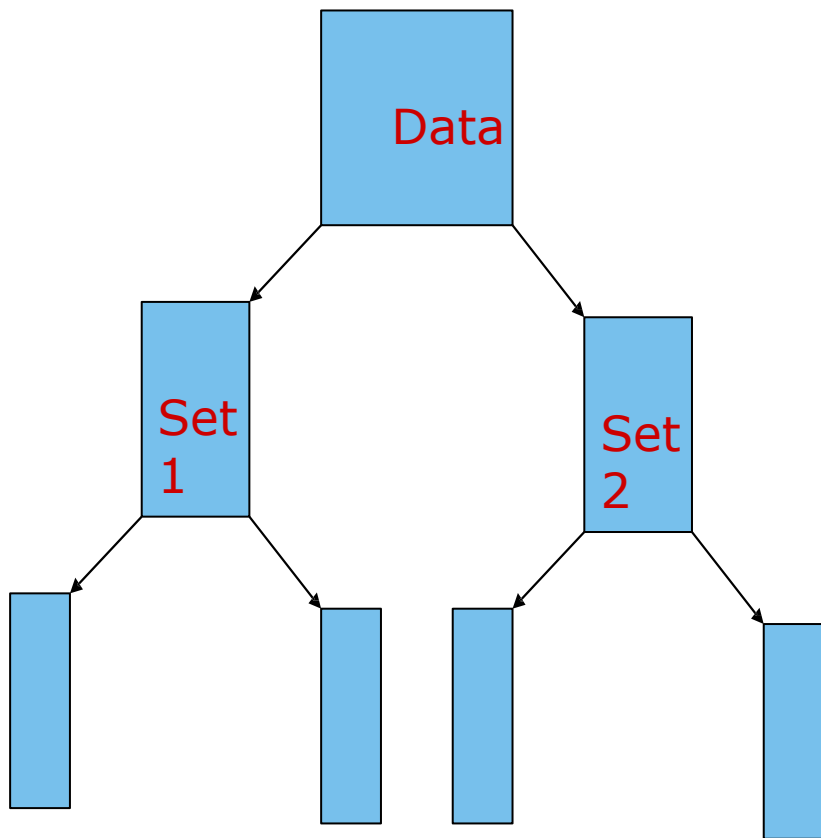
- All samples for a given node belong to the same class
- There are no remaining attributes for further partitioning – majority voting is employed for classifying the leaf
- There are no samples left

Algorithm in Action...



- For prediction, in decision tree, $h: \mathcal{X} \rightarrow Y$, that predict the label associated with an instance x by travelling from a root node of a tree to a leaf.
- For simplicity, we focus on binary classification setting, namely $Y = \{0,1\}$, but decision tree can be applied for other prediction problems as well

Algorithm in Action...



- At each node on the root-to-leaf path, the successor child is chosen on the basis of a splitting of the input space.
- The splitting is based on the features of x or on a predefined set of splitting rules.
- A leaf contain a specific label.

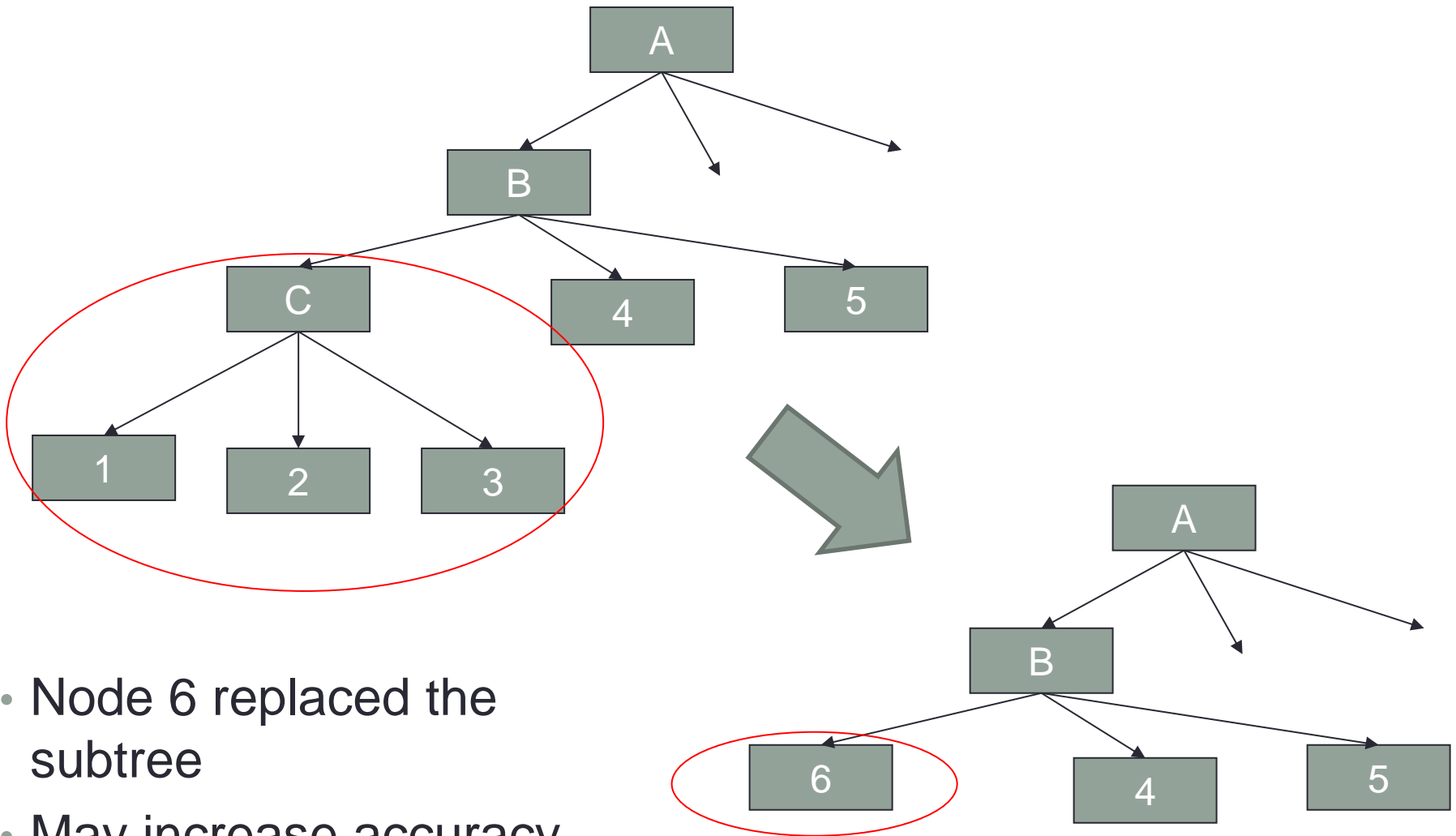
Pre-Pruning

- We decide during the building process, when to stop adding attributes possibly based on their information gain.
- However, this may be problematic – why?
 - Sometimes, attribute individually do not compute much to a decision, but combined they may have significant impact.

Post-pruning

- Post-pruning waits until full decision tree has been built and then prunes the attributes.
- Two techniques:
 - Subtree replacement
 - Subtree raising

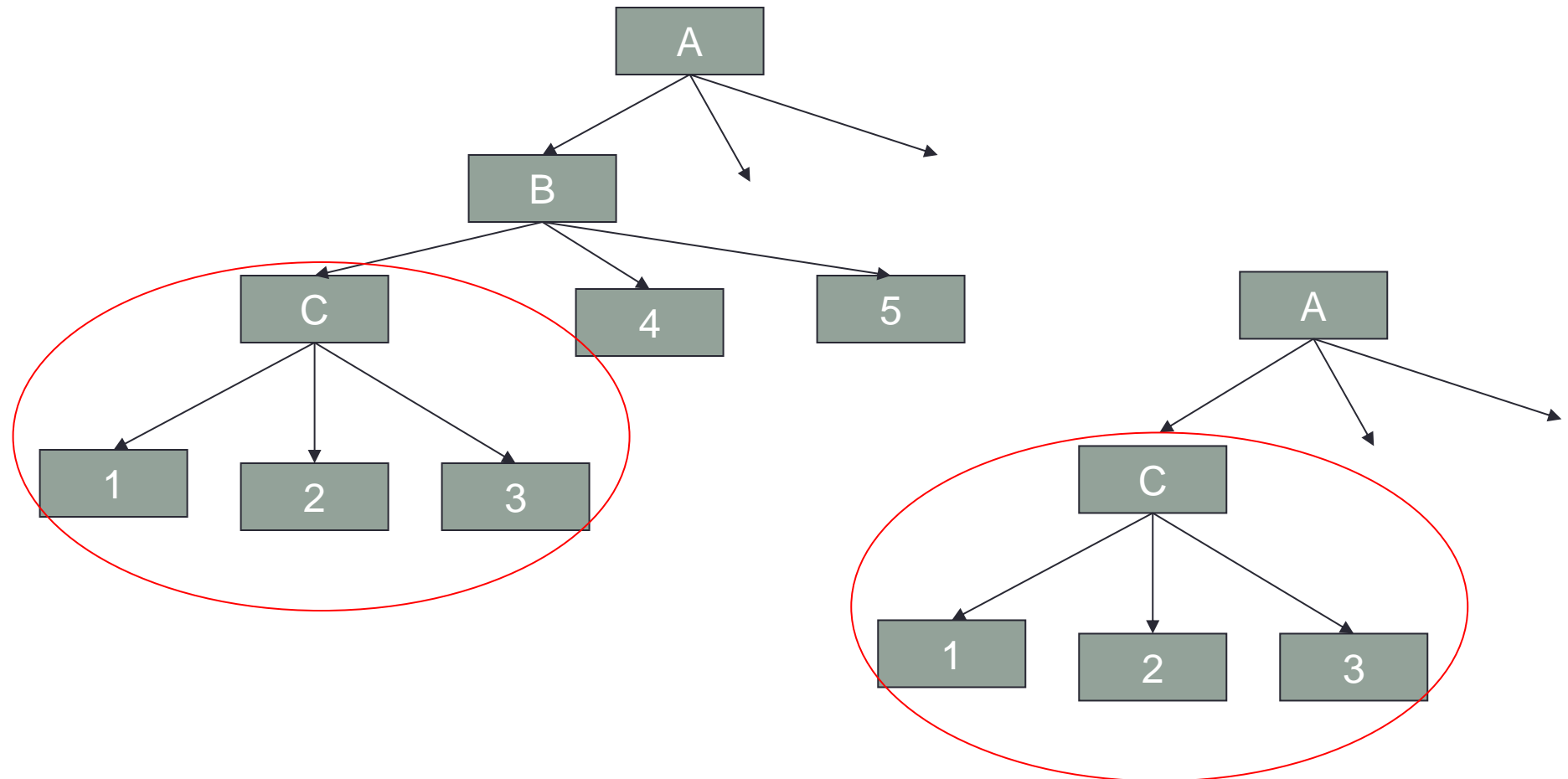
Subtree Replacement



- Node 6 replaced the subtree
- May increase accuracy

Subtree Raising

- Entire subtree is raised onto another node



Algorithm at work

Tree-Construction (Step 1)

Given data

age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no

Algorithm at work

Tree-Construction (Step 2)

Three Data Sets formed (colour) after division at root node on the basis of “age” attribute

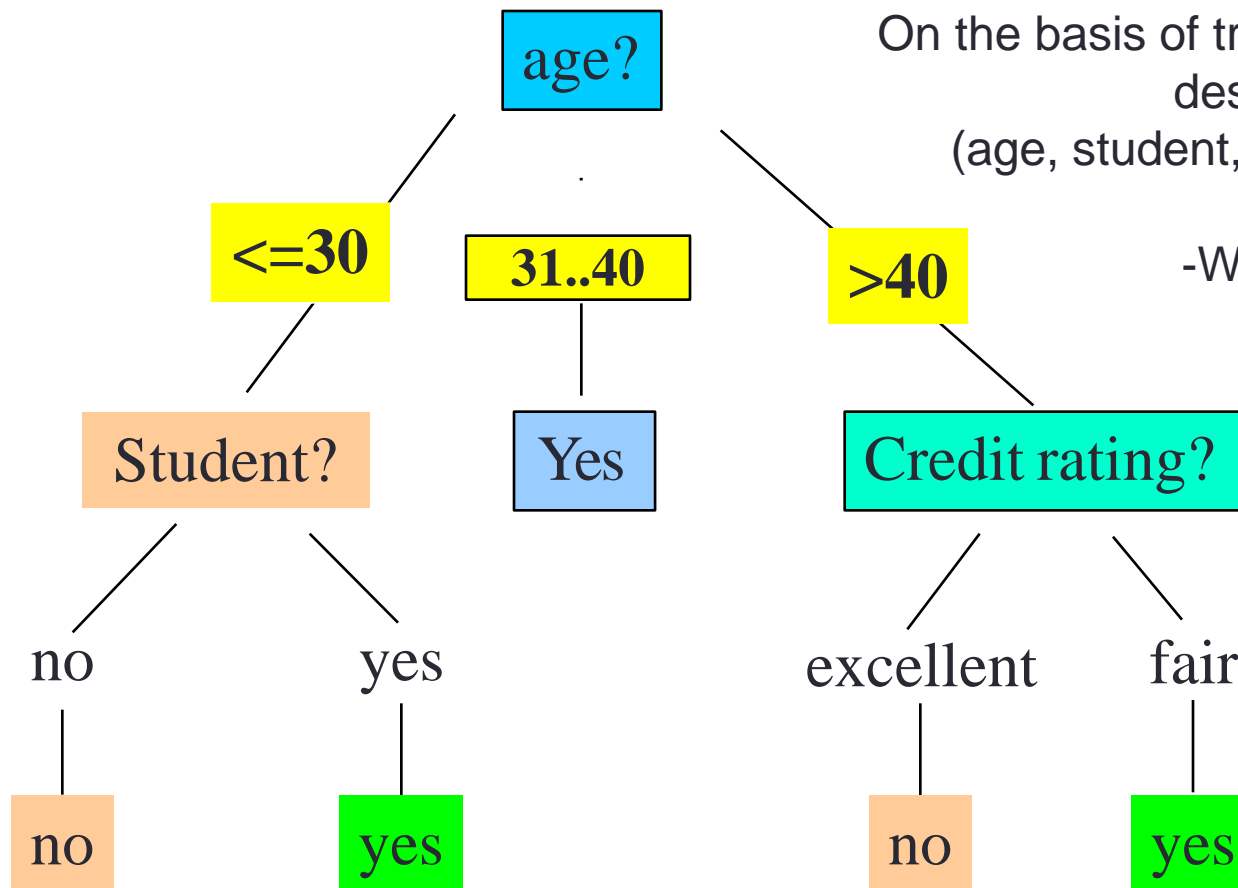
age	income	student	credit_rating	buys_computer
<=30	high	no	fair	no
<=30	high	no	excellent	no
31...40	high	no	fair	yes
>40	medium	no	fair	yes
>40	low	yes	fair	yes
>40	low	yes	excellent	no
31...40	low	yes	excellent	yes
<=30	medium	no	fair	no
<=30	low	yes	fair	yes
>40	medium	yes	fair	yes
<=30	medium	yes	excellent	yes
31...40	medium	no	excellent	yes
31...40	high	yes	fair	yes
>40	medium	no	excellent	no

- On the basis of tree constructed in the manner described, classify a test sample (age, student?, credit rating, buys_computer)

(≤ 30 , yes, excellent, ?)

- Will this student buy computer?

Final Decision Tree



On the basis of tree constructed in the manner described, classify a test sample (age, student, creditrating, buys_computer)

(≤ 30 , yes, excellent, ?)
-Will this student buy computer?



CHILL OUT & WATCH

THIS

<https://youtu.be/RmajweUFKvM>

No classifier is inherently better than any other: you need to make assumptions to generalize

No Free Lunch Theorem



READY FOR
ASSIGNMENT #2?
