Data and Validation

Machine Learning in Molecular Science

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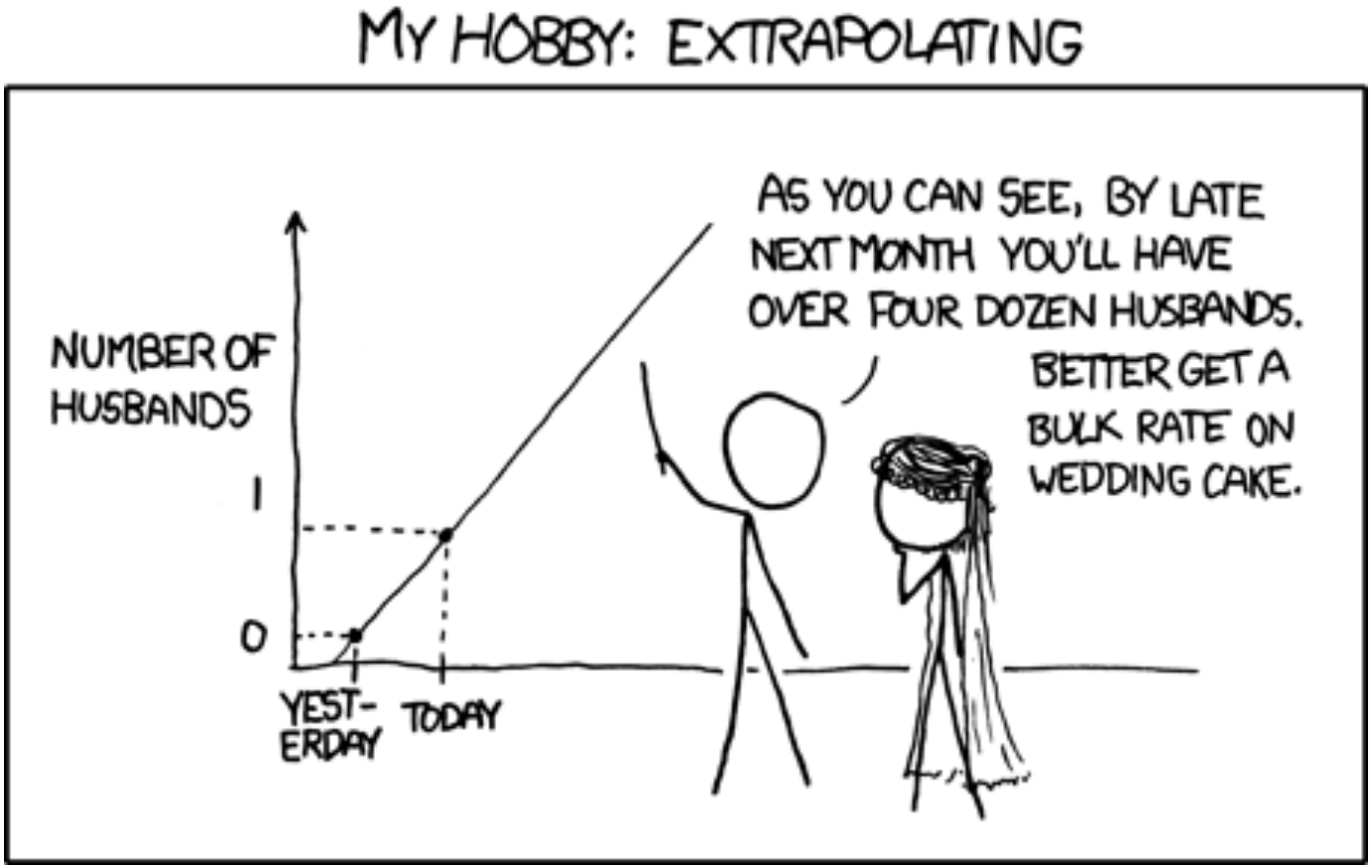
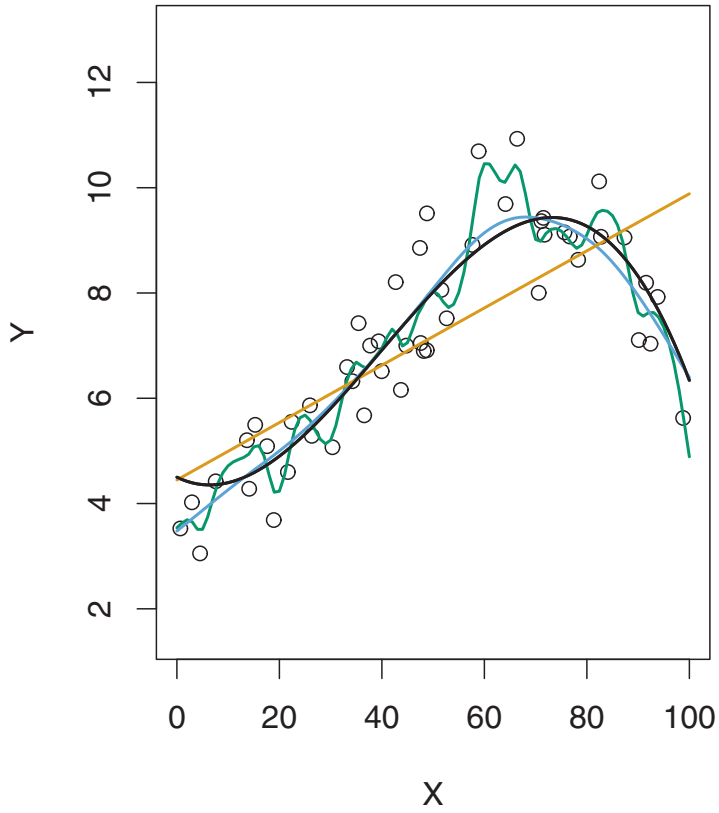
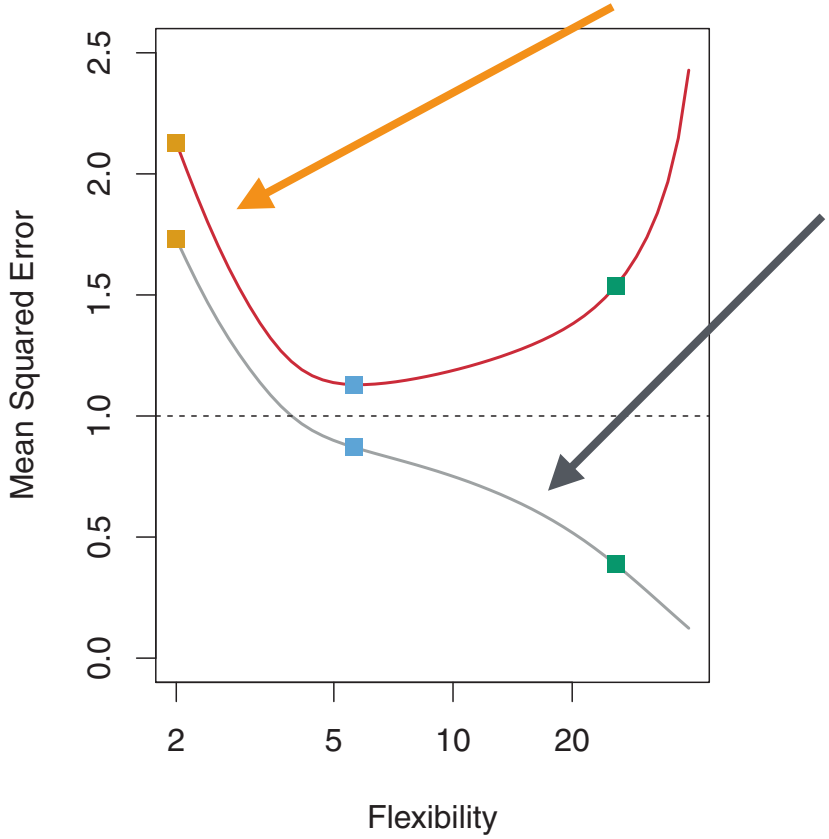
Importance of validating models



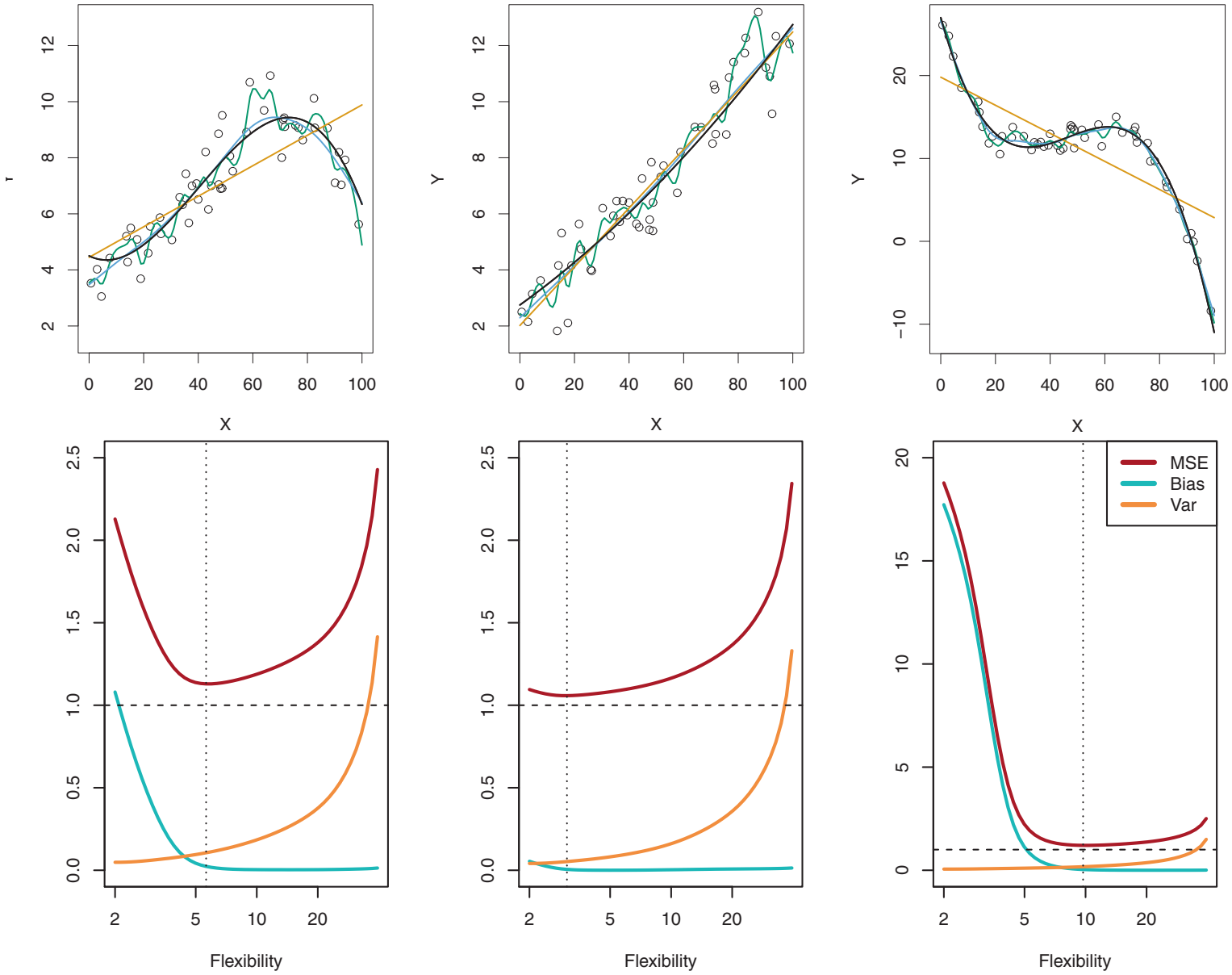
https://xkcd.com/605/

Goal is to minimize OUT OF DATASET MSE, not TRAINING MSE





Different types of data have different bias/ variance tradeoffs



Validation

- Basic idea: treat some of your training data as validation data instead.

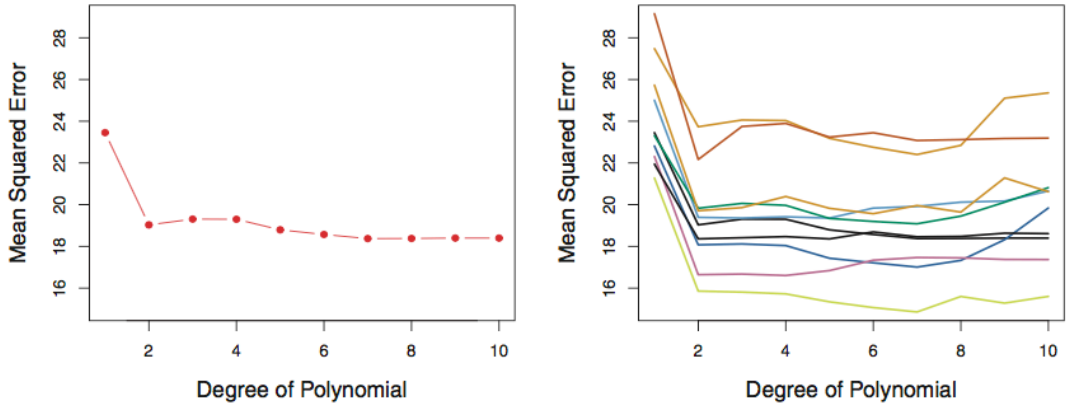
- Three strategies
  - Train on some, validate on some
  - Leave one out cross-validation
  - K-fold cross-validation

Train some, test some

Train

Test

- Problems:
  - We are leaving some data out of the training
  - How do we make the decisions of how much to do?
  - How do we decide which set of data to reserve for testing?
  - It's a noisy process!



Leave One Out Cross Validation (LOOCV)

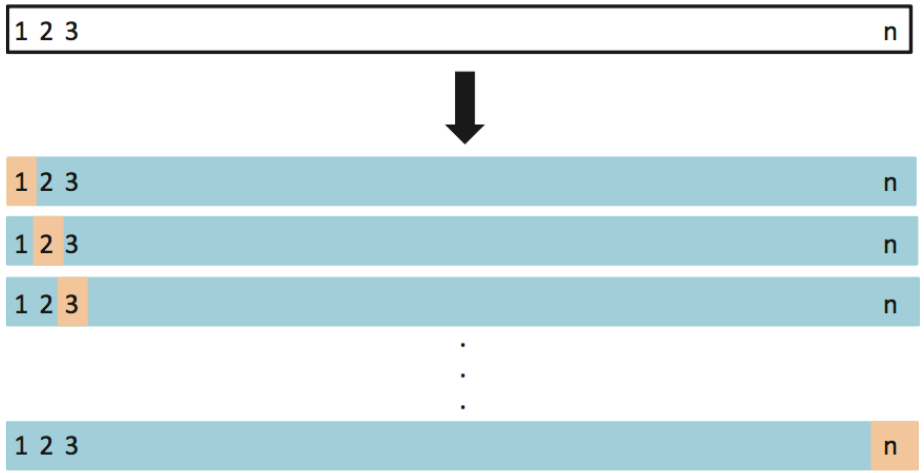
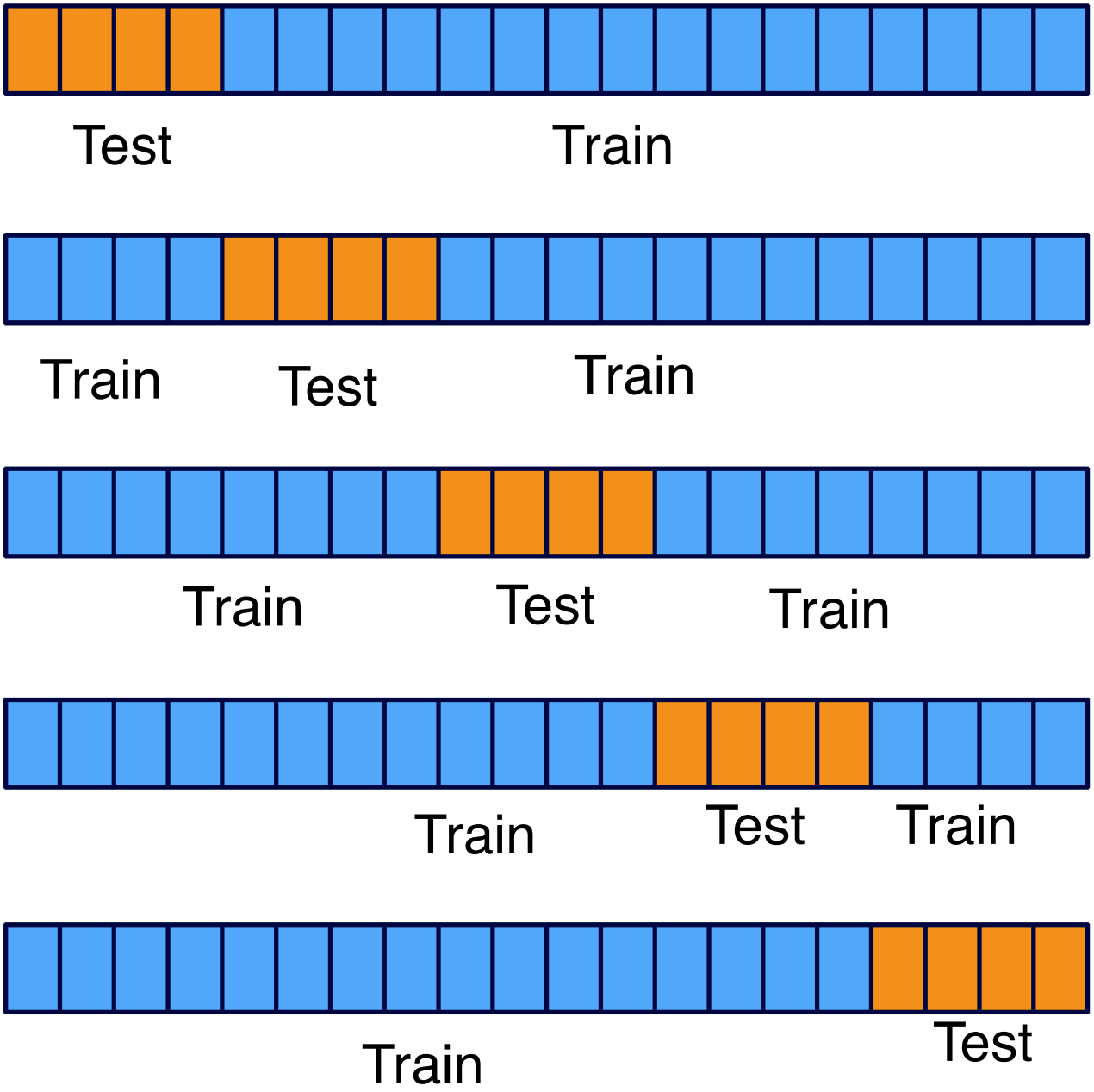


FIGURE 5.3. *A schematic display of LOOCV. A set of n data points is repeatedly split into a training set (shown in blue) containing all but one observation, and a validation set that contains only that observation (shown in beige). The test error is then estimated by averaging the n resulting MSE's. The first training set contains all but observation 1, the second training set contains all but observation 2, and so forth.*

Each test is ONE prediction
Report the average over the N tests

$$\mathrm{CV}_{(n)} = \frac{1}{n}\sum_{i=1}^{n}\mathrm{MSE}_i.$$

K-fold Cross Validation



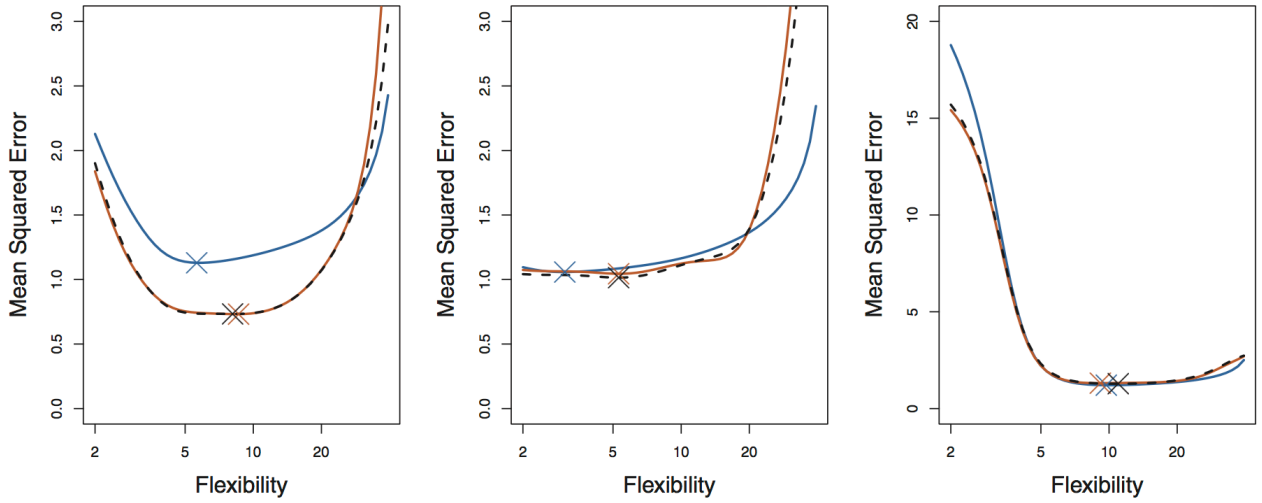
Example: 5 fold cross validation

- Average the five training and test MSEs.
- Report the average

$$\mathrm{CV}_{(k)} = \frac{1}{K}\sum_{i=1}^{K}\mathrm{MSE}_i$$

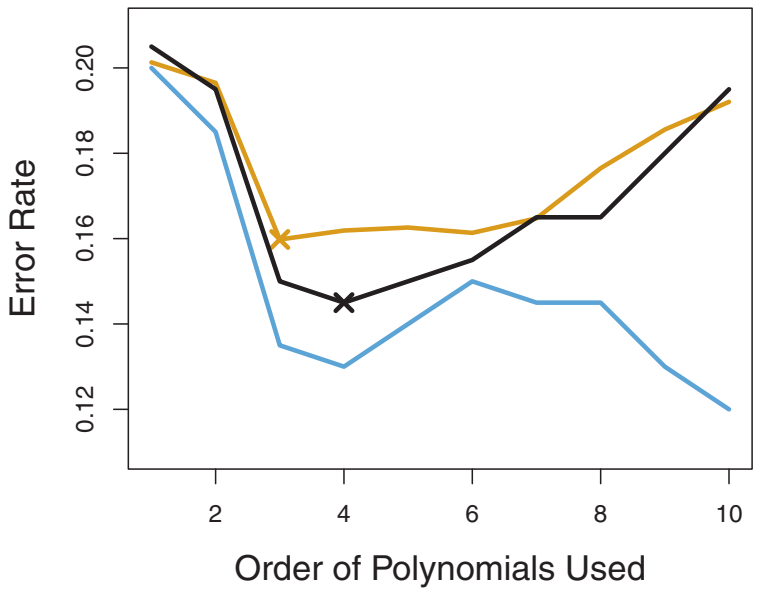
Bias/variance tradeoff: use 5 or 10 folds

- Leave-one-out cross validation is N-fold
  - Always gives the same answer
  - Can be very expensive for large data sets!
- Empirically, 5 fold and 10 fold provide a good bias/variance tradeoff.
- 10 fold is ~N/10 times cheaper than LOOCV!

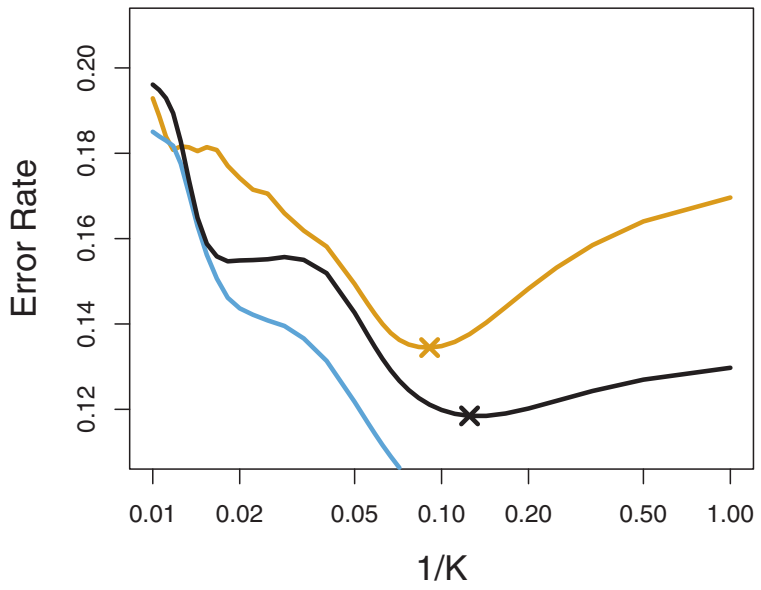


Works for classification as well:
Works for all supervised learning

Logistic regression with polynomial boundary



K-nearest neighbors



Blue: training set error
Orange: validation set error
Black: 10-fold cross validation

Reminder:

- Training: Used to train your model
- Validation: Used to estimate out-of-data set performance, in order to tune hyperparameters
- Test: FRESH data, separate from validation to see how the good tuned model is.

- If you are iteratively changing your model based on the test data set, it's actually the validation data set.