

2/26/2021

CS 4850

Hands On ML Ch. 1: ML landscape

Regression RF & SVM (RNN, CNN, or Transformer)

Types

- Supervision
- Online (real-time) or incremental (batch)
- Compare new data to known data or detect patterns & build predictive models
(instance based vs. model-based)

(i) Supervised / Unsupervised
desired solns = labels

Set of features are predictors

∴ Feature-list = predictors

predictors = { feature 1, feature 2, etc. }

target = value

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feature

input features = predictors & multiple output values

Feature extraction is specific to dimensionality reduction

PRACTICAL TIP } Dim reduction before feeding to another ML algo

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(ii) Batch & online
-- all available data vs.
-- vs.

-- train system incrementally in mini batches

note: online is really incremental learning & only loads part of what may be a huge dataset.

(iii) Instance vs. Model-Based

learn by example (instance) & generalize based on similarities

build model of the examples for prediction

Performance measure?

- utility fn or for how good
- cost fn for how bad

Question Clustering of outliers? Load data, prepare data, plot data, select ~~linear~~ model, train it, test it.

(iv) Features

-- selection -- extraction -- ~~regulation~~

(v) Overfitting: good performance on training but poor on generalization (validation)

-- regularization (make model simpler)

(vi) Underfitting

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Testing & Validation

-- error rate on new cases \rightarrow generalization error

More ^{over} ~~under~~ fitting: IF training error is low & generalization is high

Hyperparameter Tuning & model selection

Holdout validation part of the training set is used to evaluate candidate ~~new~~ models.

Cross validation uses small validation sets

model with hyperparams initialized

Train & update weights

cross-validation subset for generalization error

cycle for however many cross validation sets