

Machine  
Learning, with  
scikit-learn

Jeffrey  
Skonhøvd

Introduction

Machine  
Learning

Supervised  
Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

Conclusion

# Machine Learning, with scikit-learn

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# Outline

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Unsupervised  
Learning:  
Scikit-learn

Conclusion

1 Introduction

2 Machine Learning

3 Supervised Learning: Scikit-learn

4 Unsupervised Learning: Scikit-learn

5 Conclusion

# Who am I?

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Introduction

Machine  
Learning

Supervised  
Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

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- Jeffrey Skonhovd
- Works at FTN Financial
- Twitter: @jskonhovd
- Github: jskonhovd

# Overview

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Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

Conclusion

- What is Machine Learning?
  - Machine Learning is the study of computer algorithms that improve automatically through experience.
- How should I go about learning Machine Learning?
  - MOOCs
  - Don't get caught up in the implementations.
- Tools
  - WEKA
  - scikit-learn

# Types

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Learning

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Learning:  
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Unsupervised  
Learning:  
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Conclusion

- Supervised Learning
  - Supervised Learning is the task of inferring a function from labeled training data.
- Unsupervised Learning
  - Unsupervised Learning is the tasks of finding hidden structure in unlabeled data.
- Reinforcement Learning
  - Reinforcement Learning is concerned with how agents ought to take actions in an environment as to maximize some notion of cumulative reward.

# Some Boring, but important Definitions.

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Machine  
Learning

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Learning:  
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Unsupervised  
Learning:  
Scikit-learn

Conclusion

## ■ Inductive Bias

- The inductive bias of a learning algorithm is the set of assumptions that the learner uses to predict outputs given inputs that it has not encountered.
- Occam's Razor assumes that the hypotheses with the fewest assumptions should be selected.

## ■ Cross-validation

- The basic idea of Cross-validation is to leave out some of the data when fitting the model.

# Scikit-learn

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Machine  
Learning

Supervised  
Learning:  
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Unsupervised  
Learning:  
Scikit-learn

Conclusion

- Scikit-learn is a set of simple and efficient tools for data mining and data analysis.
- Uses Python!!!
- <http://scikit-learn.org/>

# Decision Trees

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Learning:  
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Unsupervised  
Learning:  
Scikit-learn

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- Decision Tree learning is a method for approximating discrete-valued target functions, in which the learned function is represented a decision tree.
- Maximize Information Gain
  - Information Gain measures how well a given attribute separates the training examples according to their target classification.



# Decision Trees: Example

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Introduction

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Learning

Supervised  
Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

Conclusion

```
import numpy as np
import pylab as pl
from sklearn.datasets import load_iris
from sklearn.tree import DecisionTreeClassifier

# Parameters
# Load data
iris = load_iris()
clf = DecisionTreeClassifier()
X = iris.data[:, [1, 2]]
y = iris.target
clf = clf.fit(X, y)
plotCustom(X, y, [1, 2], clf)'
```

# kNN: Example

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Introduction

Machine  
Learning

Supervised  
Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

Conclusion

```
from sklearn import neighbors
import numpy as np
import pylab as pl
from sklearn import cross_validation
from sklearn.datasets import load_iris
iris = load_iris()
X = iris.data[:, [1, 2]]
y = iris.target
clf = neighbors.KNeighborsClassifier(3, 'distance')
plotCustom(X, y, [1,2], clf)
```

# SVM

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Machine  
Learning

Supervised  
Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

Conclusion

```
from sklearn import svm
import numpy as np
import pylab as pl
from sklearn.datasets import load_iris
iris = load_iris()
X = iris.data[:, [1, 2]]
y = iris.target
C = 1.0
rbf_svc = svm.SVC(kernel='rbf', gamma=0.7, C=C)
rbf_svc.fit(X,y)
plotCustom(X, y, [1,2], rbf_svc)
```

# kMeans

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Machine  
Learning

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Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

Conclusion

```
import numpy as np
import pylab as pl
from sklearn.cluster import KMeans
from sklearn.decomposition import PCA
from sklearn.datasets import load_iris
iris = load_iris()
X = iris.data[:, [2, 3]]
y = iris.target
n_digits = len(np.unique(y))
kmeans = KMeans(init='k-means++', n_clusters=n_digits)
kmeans.fit(X)
kmeans_plots(X,y,[2, 3],kmeans)
```

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Learning

Supervised  
Learning:  
Scikit-learn

Unsupervised  
Learning:  
Scikit-learn

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## ■ Resources