

Class Overview

- What is Machine Learning (ML)
- Main types of Machine Learning
- Steps in a full ML project
- Machine Learning Framework

Scikit-Learn (sklearn)



- Scikit-Learn is a python machine learning library.
- Built on NumPy and Matplotlib (and Python).
- Has many in-built machine learning models.
- Methods to evaluate your machine learning models.

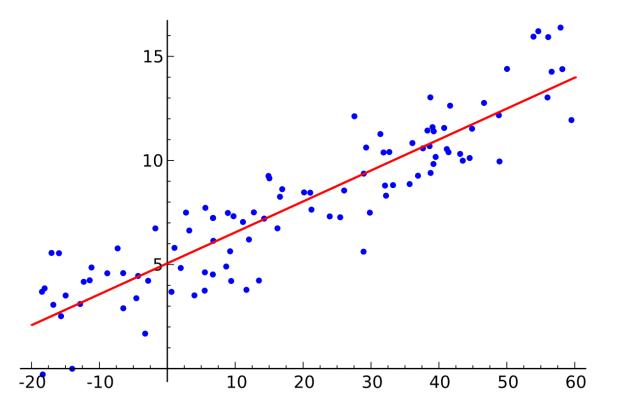
Linear Regression

Simple Linear Regression

$$y' = wx + b$$

Multiple Linear Regression

$$y' = w_1 x_1 + w_2 x_2 + \dots + w_n x_n + b$$



y': is the raw prediction.

w: is a weight (slop)

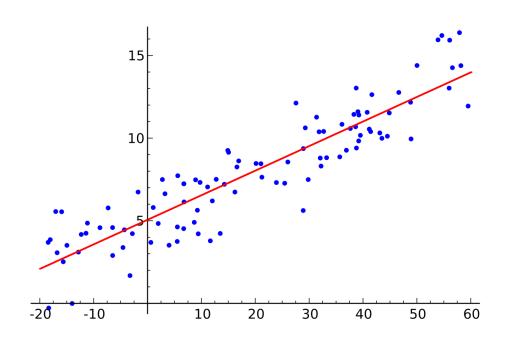
x : is a feature (attribute)

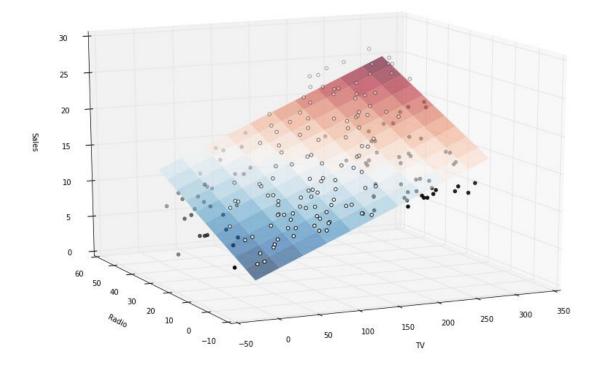
b : is the bias.

Understanding Linear Regression Algorithm

$$h(X) = \theta_0 + \theta_1 X_1 + \theta_2 X_2 + \theta_3 X_3 + \dots + \theta_n X_n$$

$$h(X) = \sum_{i=1}^{n} \theta_{i} X_{i} \quad * n \text{ features -> (n+1) features}$$





Understanding Linear Regression Algorithm

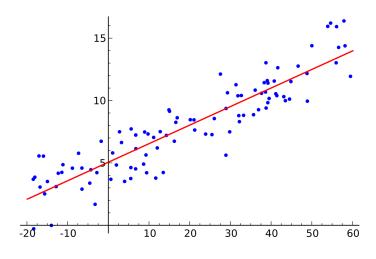
$$h(X) = \theta_0 + \theta_1 X_1 + \theta_2 X_2 + \theta_3 X_3 + \dots + \theta_n X_n$$

$$h(X) = \sum_{i}^{n} \theta_{i} X_{i}$$

Vector Form of Linear Regression

$$\boldsymbol{\theta} = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \dots \\ \theta_n \end{bmatrix} \qquad \boldsymbol{X} = \begin{bmatrix} X_0 \\ X_1 \\ \dots \\ X_n \end{bmatrix}$$

$$h(X) = \begin{bmatrix} \theta_0 & \theta_1 & \theta_2 & \dots & \theta_3 \end{bmatrix} \cdot \begin{bmatrix} X_0 \\ X_1 \\ X_2 \\ \dots \\ X_n \end{bmatrix} = \boldsymbol{\theta}^T \boldsymbol{X}$$



Regression

Mean absolute error (MAE)

Mean squared error (MSE)

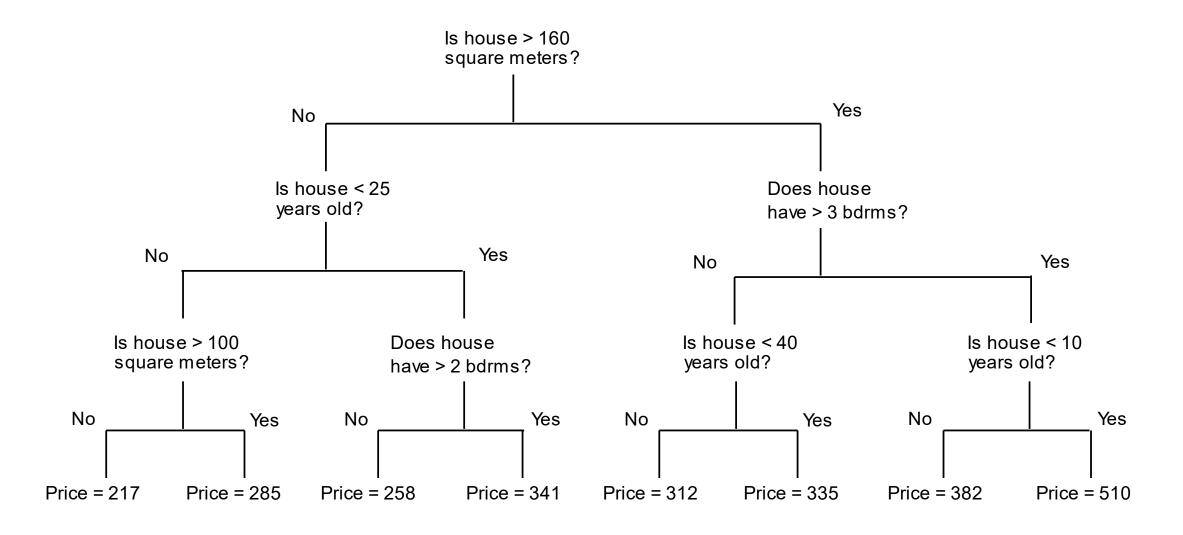
Root mean squared error (RMSE)

Decision tree

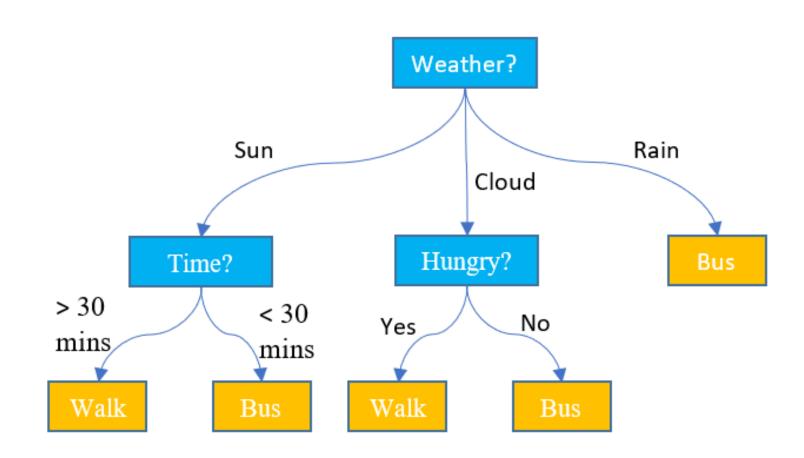
- Decision tree is a very old and simple idea. But it is most popular ML algorithm
 - Easy to understand
 - 2. Easy to implement
 - 3. Can be used for both classification and regression problems

Decision Tree Diagram outlook? rain sunny **Splitting** overcast Max depth humidity? Yes (4) windy? Decision Node ≤ 75 > 75 Yes No No (2) Yes (2) No (2) Yes (3) Yes (1) Leaf

Decision tree: Regression



Decision tree: classification



Reference

- Machine Learning Glossary
- zero-to-mastery-ml
- machinelearning-datascience
- Hands-On Machine Learning with Scikit-Learn, Keras, and TensorFlow
- handson-ml2
- scikit-learn: Save and Restore Models
- Introduction to Machine Learning Algorithms: Linear Regression