SUPERVISED LEARNING

K-NN (Classification)

Para entrenar →

```
from sklearn.neighbors import KNeighborsClassifier
X= ...
Y= ...
mod= KNeighborsClassifier(n_neighbors = N)
mod.fit()
```

→ Para medir ACCURACY →

```
mod.score(X_test, Y_test)
```

Para hacer un split de los datos →

```
from sklearn.model_selection import train_test_split
```

Linear Regression

```
sklearn.linear_model import LinearRegression
```

→ Para ver R^2 →

```
mod.score(X_test, Y_test)
```

→ Para ver MSE →

```
from sklearn.metrics import mean_squared_error
mean_s... (y_test, y_pred, squared=False)
```

→ Para RMSE

Cross_validation

```
from sklearn.model_selection import cross_val_score, KFold
kf = KFold(n_splits..., shuffle=True)
mod = Linear()
CV_result = cross_val_score(mod, X, y, cv=kf)
```

Con regularizaciones → Ridge →

```
from sklearn.linear_model import Ridge
mod= Ridge(alpha = alpha)
```

→ Lasso → Igual que ridge pero lasso.

Implementación de métricas en mod de clasificación

Matriz de confusión →

```
from sklearn.metrics import confusion_matrix
confusion_matrix(y_test, y_pred)
```

Para ver todas las métricas →

```
from sklearn.metrics import classification_report
classification_report(y_test, y_pred
```

Logistic Regression (output probabilities)

Se importa de →

```
from sklearn.linear_model import LogisticRegression
```

Para predecir probabilidades de cada clase →

```
y_pred_probs = mod.predict_proba(X_test)[:,1]
```

Para ver la ROC curve →

```
from sklearn.metrics import roc_curve
fpr, tpr, thresholds = roc_curve(y_test, y_pred_probs)
```

→ Para el AUC →

```
from sklearn.metrics import roc_auc_score
roc_auc_score(y_test, y_pred_probs)
```

A más cerca de 1 mejor

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Hyperparameter tuning

Grid search cross-val → (Es muy costoso)

```
from sklearn.model_selection import GridSearchCV
kf = KFold(... )
param_grid = {'alpha': np.arang... ...        }
mod = Ridge()
mod_cv = GridSearchCV(mod, param_grid, cv=kf)
```

Para ver resultados → `mod_cv.fit(X_train, y_train)`
→ Mejores params → `mod_cv.best_params_`
→ Mejor resultado → `mod_cv.best_score_`

Random search cross-val →

```
from sklear.model_selection import RandomizedSearchCV
⋮
mod_cv = Ran... ...(mod, param_grid, cv=kf, n_iter=N)
```

Normalizando los datos

Escalar los datos (Standarizar) →

```
from sklearn.preprocessing import StandardScaler
scaler = StandardScaler()
X_train_scaled = scaler.fit_transform(X_train)
X_test_scaled = scaler.transform(X_test)
```

Para hacer un pipeline →

```
from sklearn.pipeline import Pipeline
steps = [('scaler' = Stand... ()),
         ('knn' = kNei... ( )]
pipeline = Pipeline(steps)
modelo = pipeline.fit(X_train, y_train)
```

Evaluando multiples modelos

Cosas importantes →
- Tamaño del set de datos
- Interpretabilidad
- Flexibilidad

Pruebo varios modelos y hago cross-val y después un boxplot con los resultados