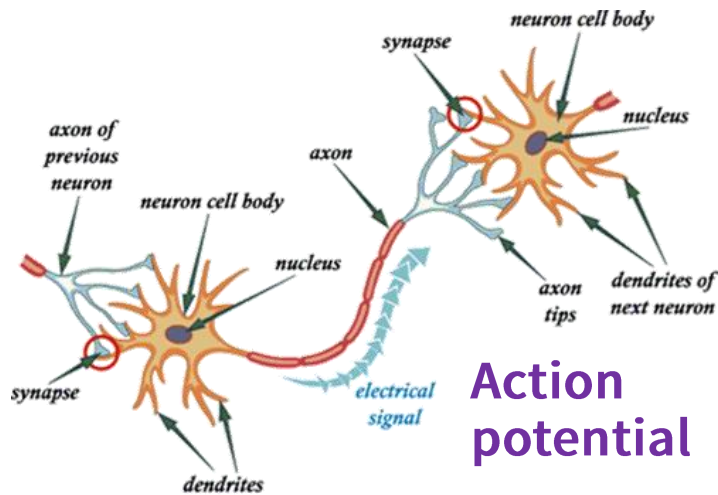


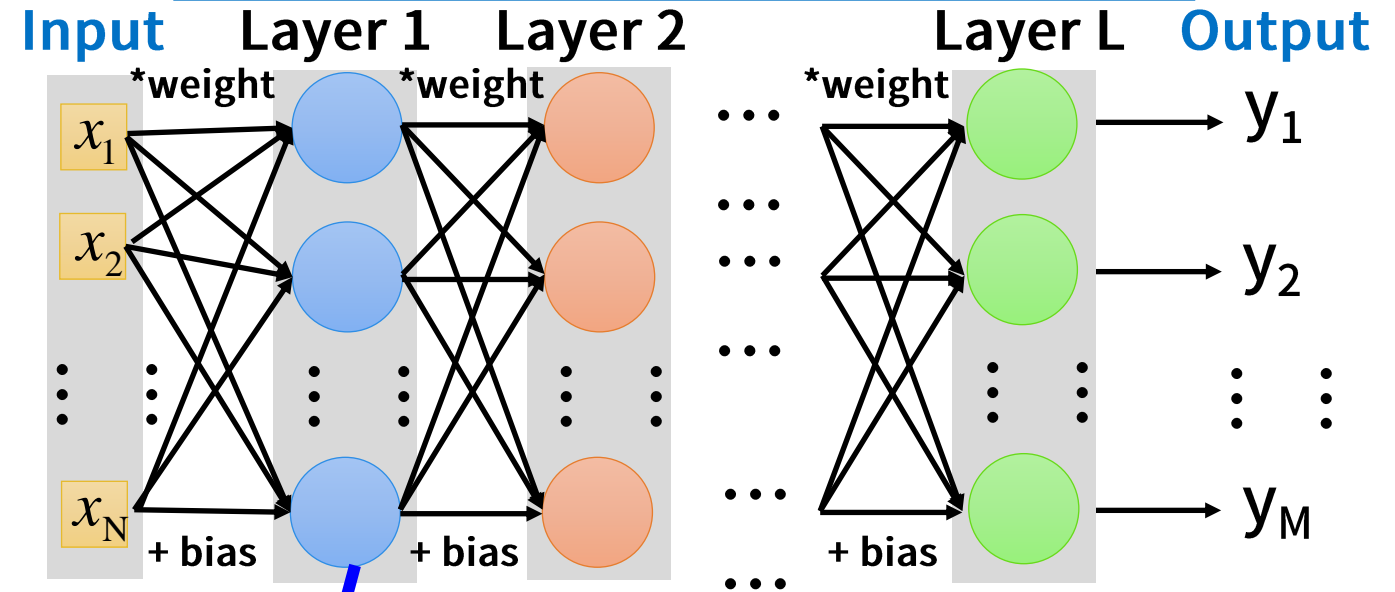
Idea of Artificial Intelligence (AI)

Human's brain and neuron

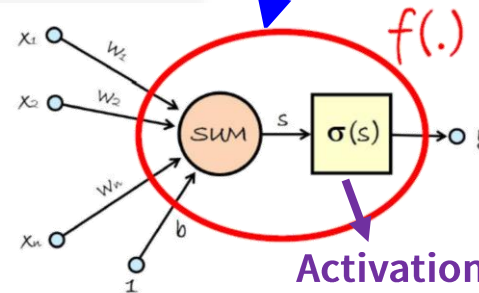


Action potential

Neuron Network and neuron



neuron

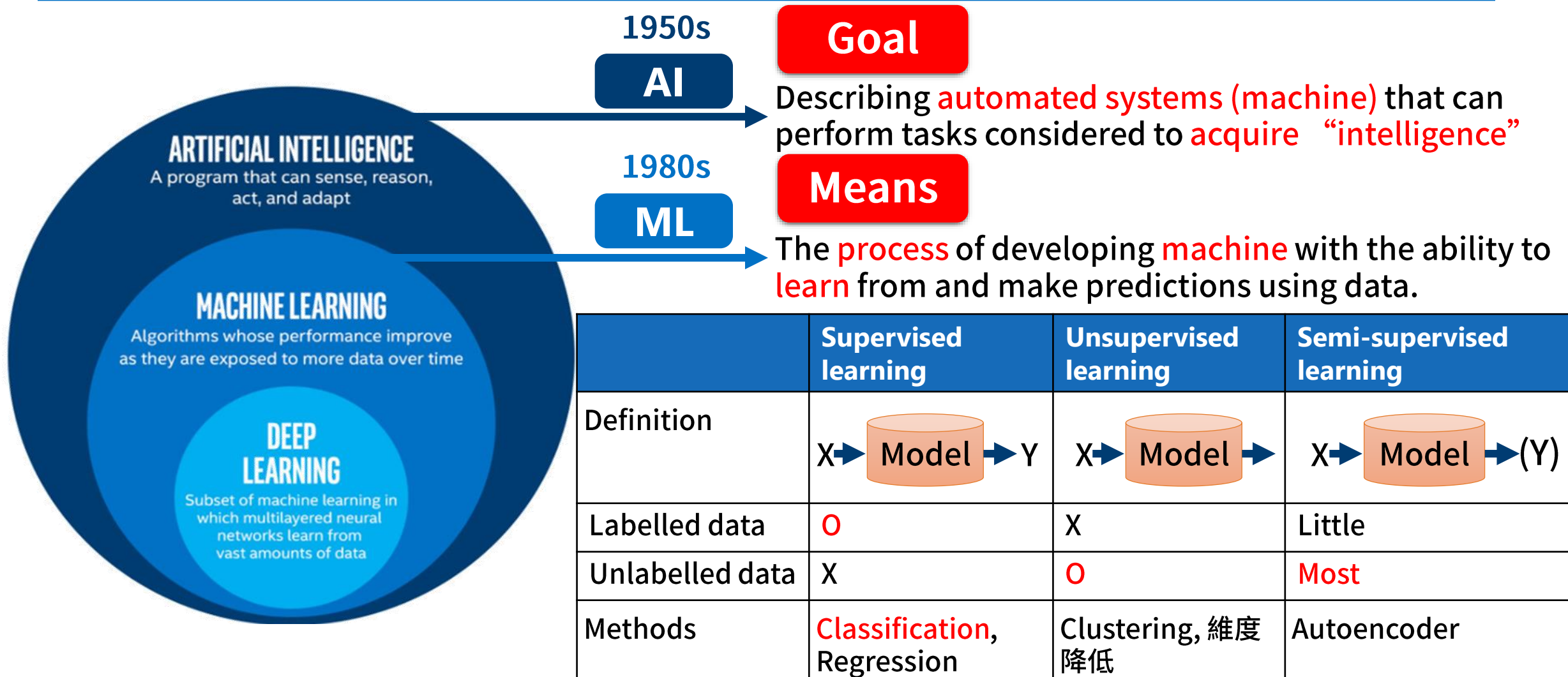


$$y = \sigma(s) = f(\vec{x} \cdot \vec{w} + b)$$
$$= f(\vec{x}, \vec{w}, b) = f(\vec{x})$$

x : input
 y : output
 w, b : adjustable variables

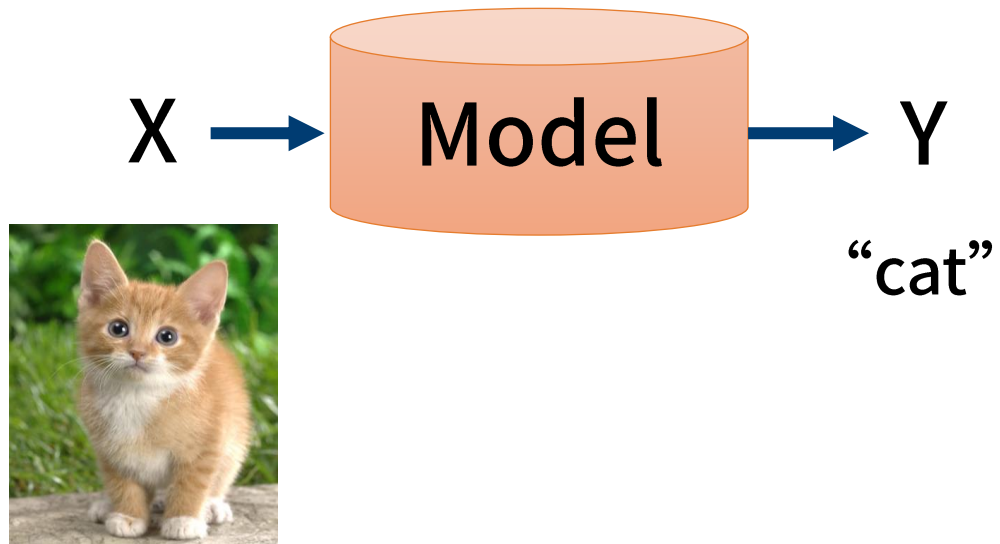
Algorithm :
adjust w and b
systematically

AI & ML

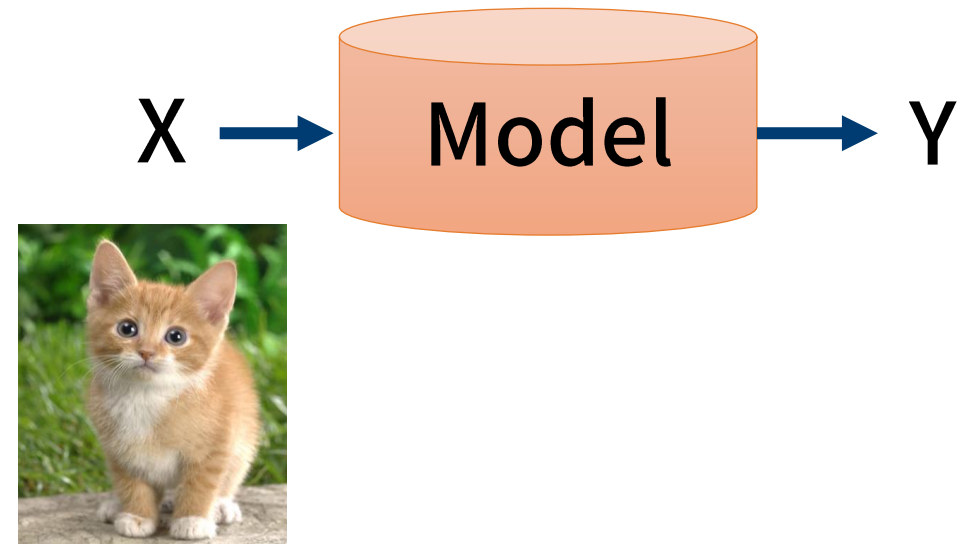


Labelled data vs. Unlabelled data

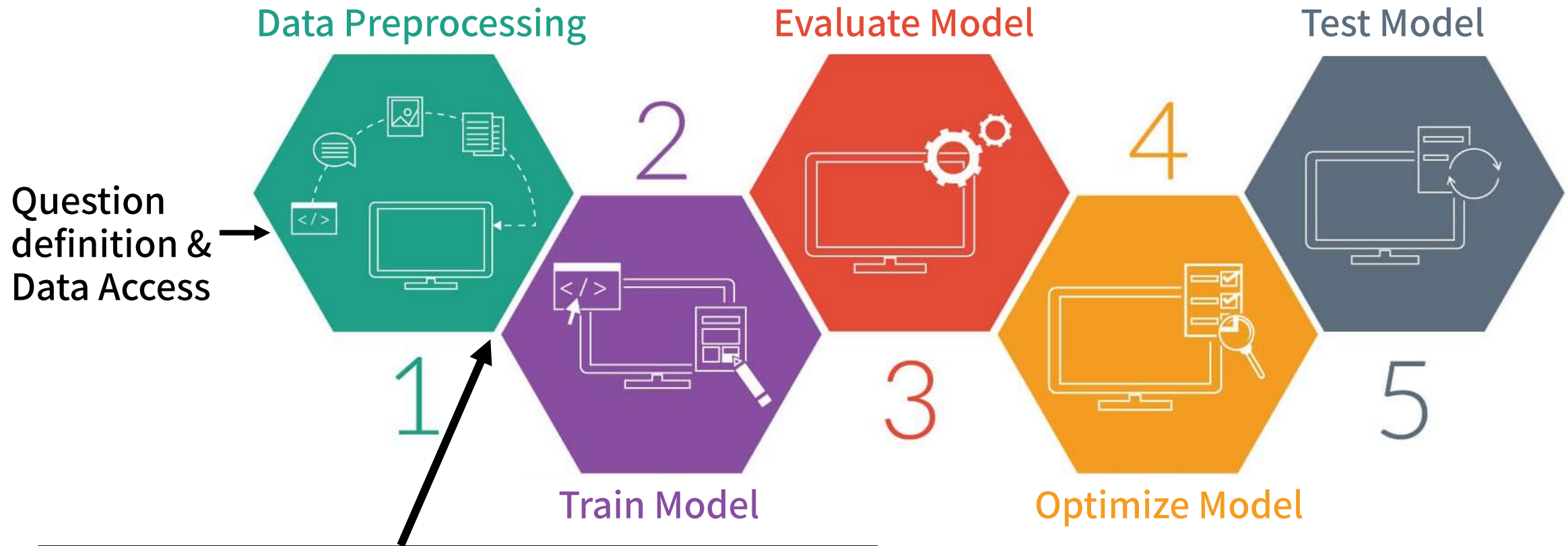
Labelled data



Unlabelled data



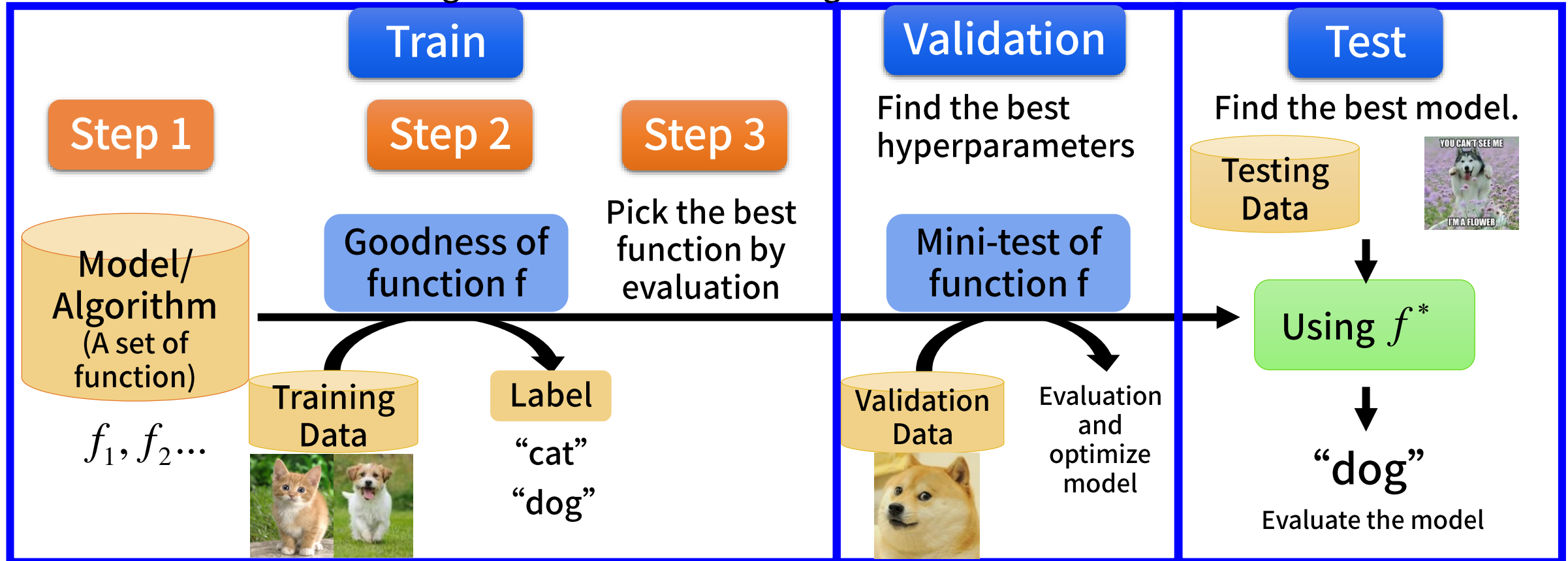
Machine learning workflow



Training, validation, and testing data should be **independent** of each other.

How to train the model in machine learning ?

- Machine learning is a process of look for the **best function** and **features** to solve the problem.
 - Problem: How to distinguish between cat and dog ?



- 😊 **Label** identifies what a collection of data (the model input) represents.
- ✓ Example: For a cancer model, it would be cancer present or absent.

Evaluate the models

- Confusion matrix and the derivative metrics.

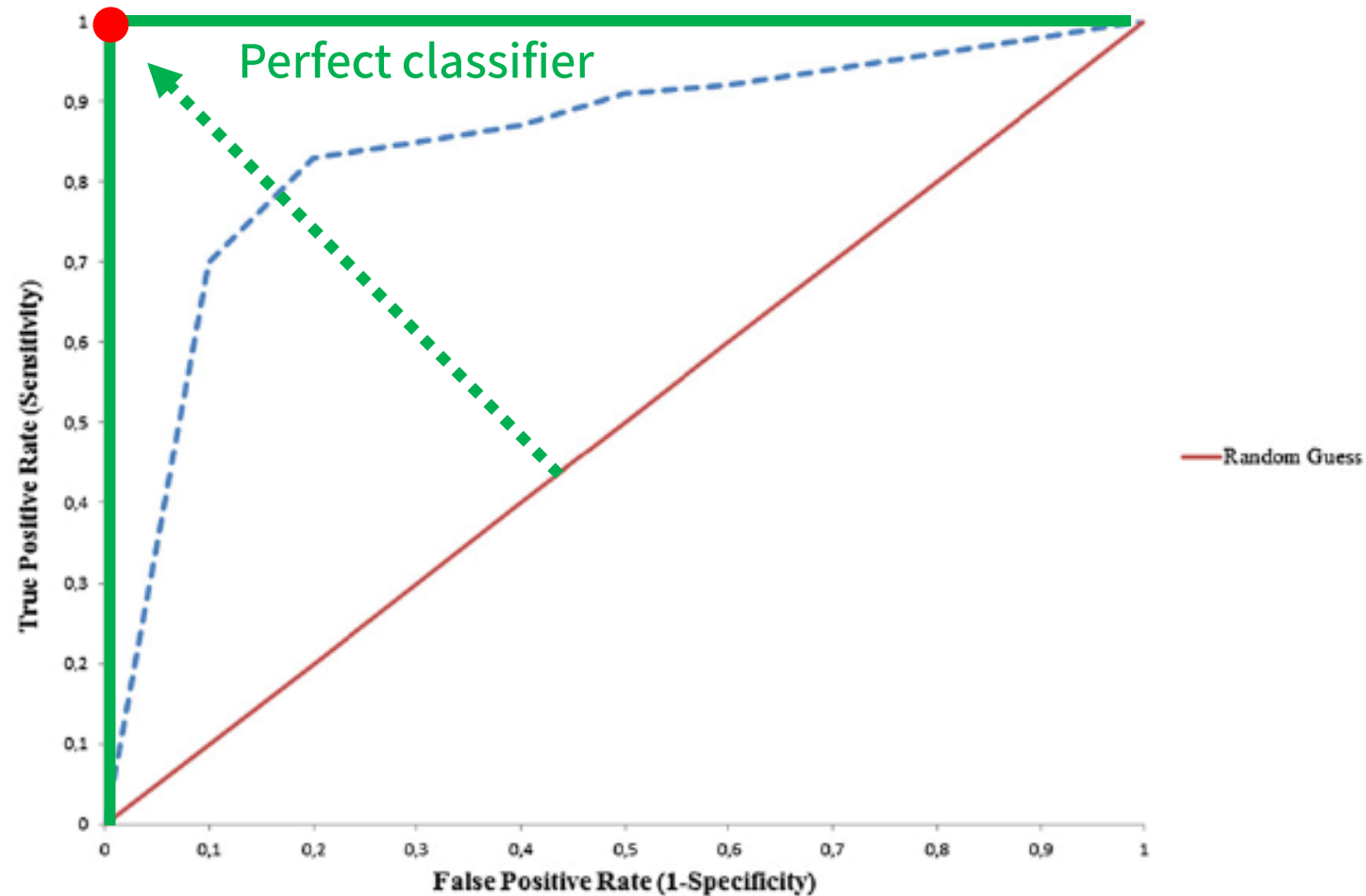
		Actual condition	
		Positive	Negative
Predicted condition	Positive	True Positive (TP)	False Positive (FP)
	Negative	False Negative (FN)	True Negative (TN)

Metrics	Definition	Formula	
Accuracy	Predict the correct proportion (Meet paradox when unbalanced data)	$\frac{TP + TN}{TP + FN + TN + FP}$	
Precision	$\frac{\text{True positive}}{\text{Predicted positive}}$	$\frac{TP}{TP + \text{FP}}$	
Recall	$\frac{\text{True positive}}{\text{Actual positive}}$	$\frac{TP}{TP + \text{FN}}$	
F1 score	Harmonic mean of precision and recall (model performance)	$\frac{2 \times \text{precision} \times \text{recall}}{\text{precision} + \text{recall}}$	$\frac{2}{\frac{1}{\text{precision}} + \frac{1}{\text{recall}}}$

Trade-off

Evaluate the models

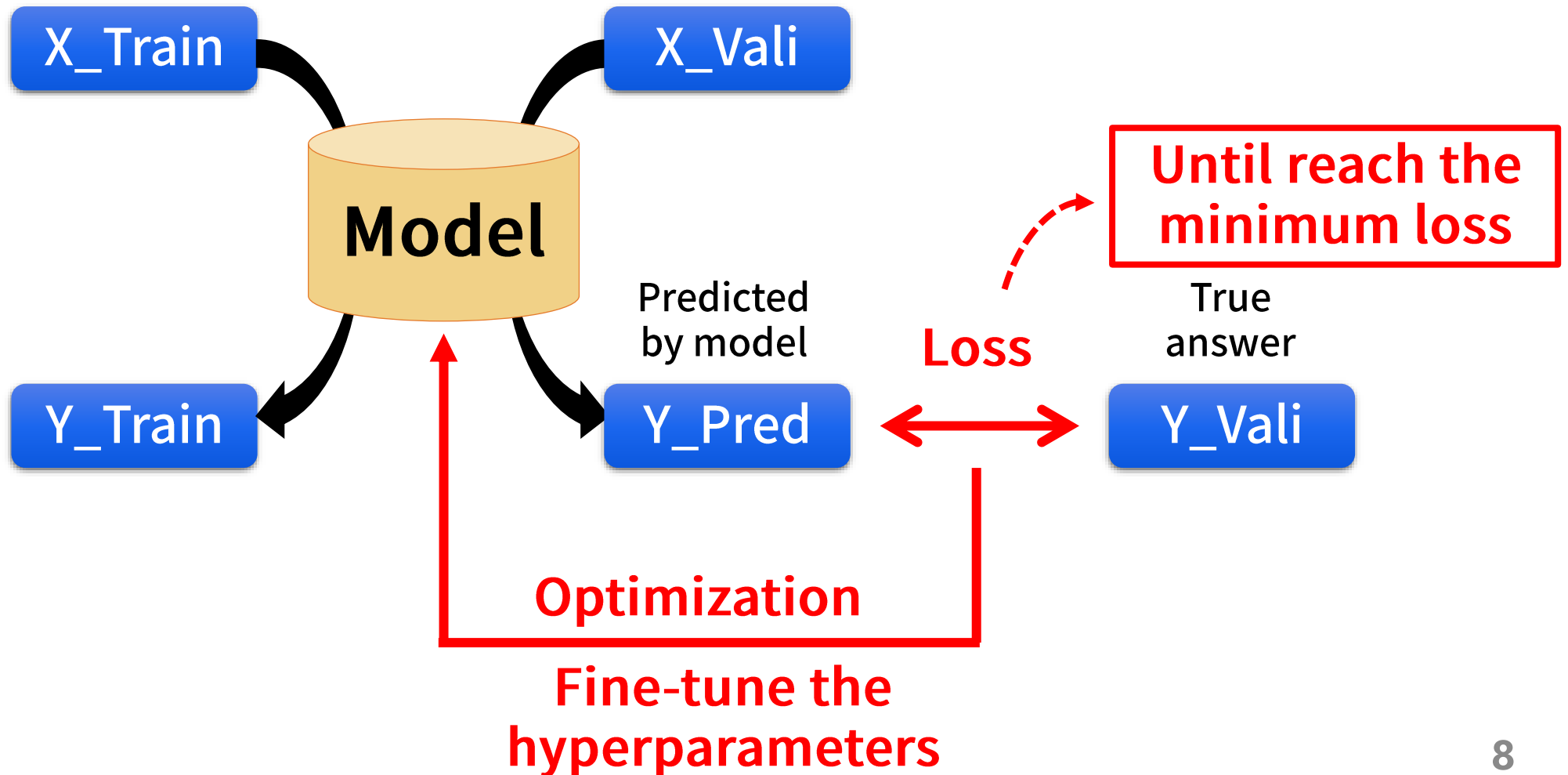
- Evaluate the model by Receiver operating characteristic (ROC) curve and its area under curve (AUC ; Concordance/C index)



Optimize the models

Training stage

Validation stage



© 2010 Blackwell Publishing Ltd *Journal of Internal Medicine* 267: 105–114

The diagram shows a 5x5 grid representing data points. The first four columns are labeled 'training' and the last column is labeled 'testing'. The first four rows are labeled '0', '1', '2', and '3', and the last row is labeled '4'. The training set (red squares) includes all data points in the first four columns. The testing set (blue square) includes the data point in the last column, row 4.

Metrics = A1 A2 A3 A4 A5

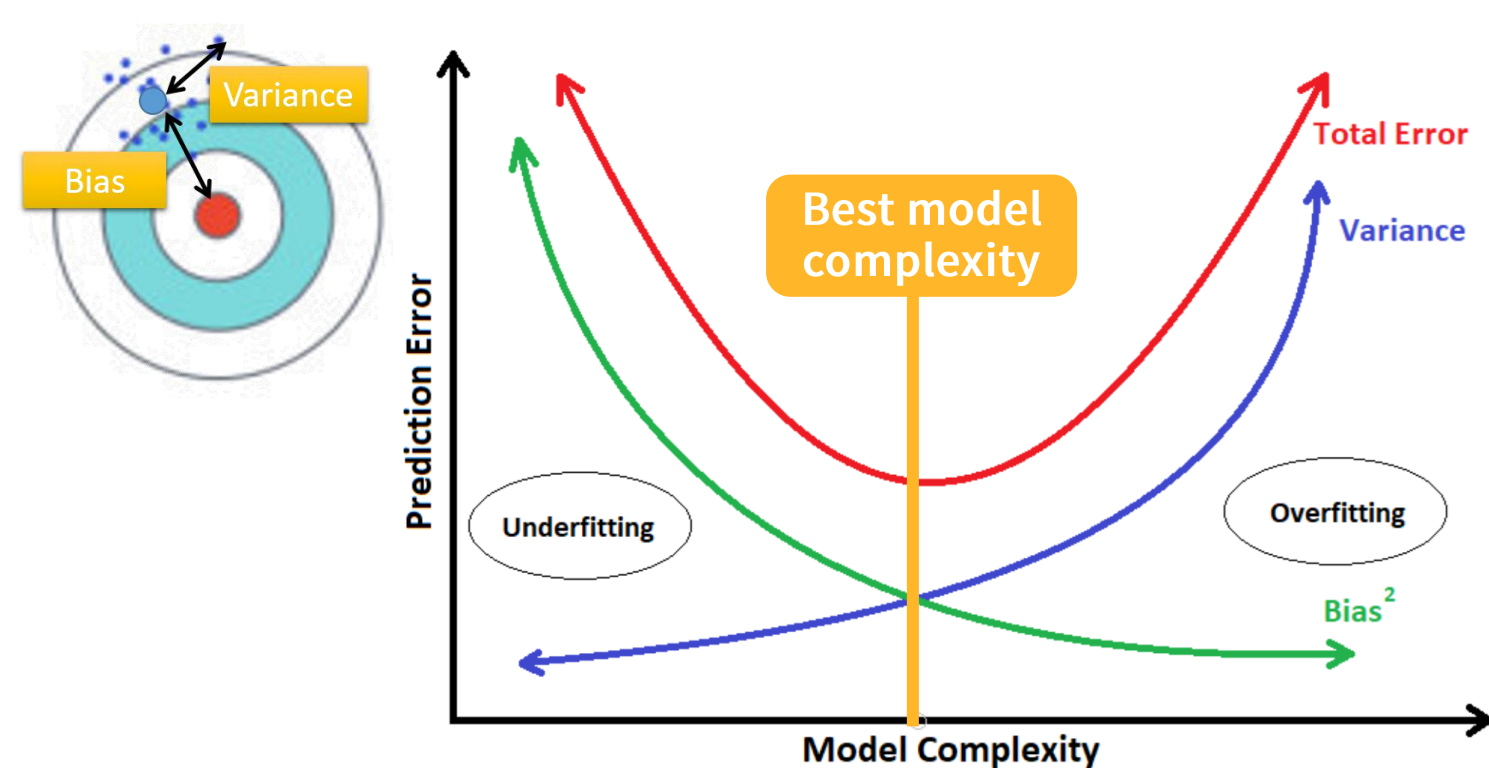
Average metrics = $(A1 + A2 + A3 + A4 + A5)/5$

Diagram illustrating the process of sorting a list of numbers using a sorting algorithm. The list is represented by a grid of 15 columns and 3 rows. The first row contains the numbers 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15. The second row contains the numbers 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 28, 29, 30. The third row contains the numbers 31, 32, 33, 34, 35, 36, 37, 38, 39, 40, 41, 42, 43, 44, 45. The numbers are arranged in ascending order from left to right and top to bottom. The first column is highlighted in red.

Average metrics = $(A1 + A2 + \dots + AN)/N$

Bias-variance trade-off

- Solution to overfitting: lower the prediction error
 - ▣ Bias-variance trade-off decomposition: analyze the expected prediction error



	Underfitting	Overfitting
Bias	High	Low
Variance	Low	High
Solutions	Redesign model	<ul style="list-style-type: none">• More data• Regularization• Adjust features based on algorithms
Pattern		

Overfitting

- Common problem: Overfitting (Over-learning)

Definition

The model is trained to fit the training data too well and could **not generalize** to testing data.

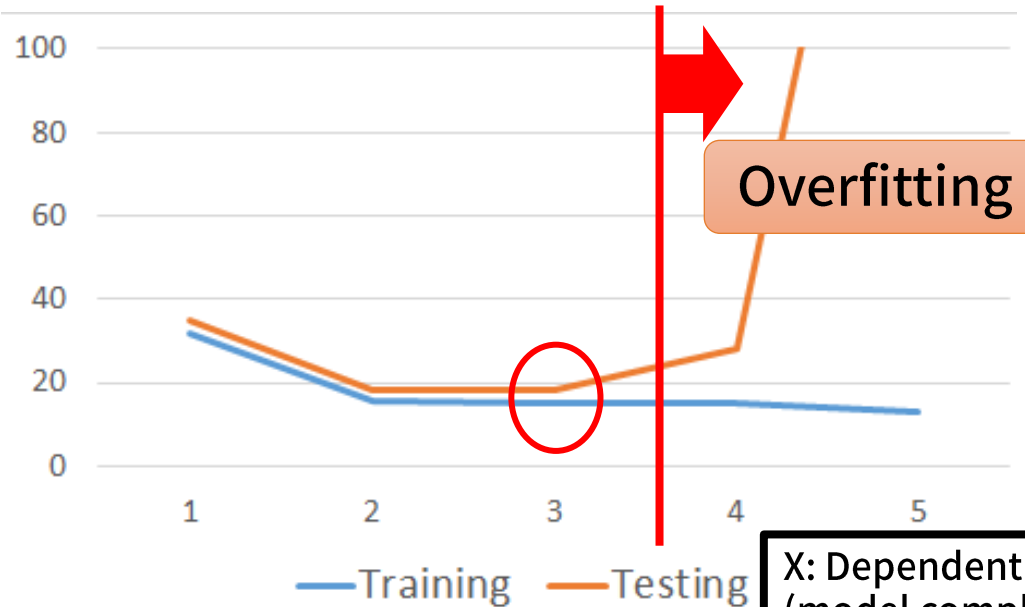
Characteristics

- ✓ Testing error rates significantly increase.
- ✓ Often related to **model complexity**.

Reason

To find the **best model complexity** from a high-variance low-bias complex model.

Y: Prediction average error rates



X: Dependent variable to the nth power (model complexity)

	Training	Testing
1	31.9	35.0
2	15.4	18.4
3	15.3	18.1
4	14.9	28.2
5	12.8	232.1

Hyperparameter selection: Grid search

- To find the best prediction performance with best hyperparameters combination of ANN, LR, RF and SVM.

