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Evaluating a Learning Algorithm

Bias vs. Variance

Review

Building a Spam Classifier

- Video: Prioritizing What to Work On
 9 min
- Reading: Prioritizing What to Work On
 3 min
- Video: Error Analysis
 13 min
- Reading: Error Analysis
 3 min

Handling Skewed Data

- Video: Error Metrics for Skewed Classes
 11 min
- Video: Trading Off Precision and Recall14 min

Using Large Data Sets

Review

Error Analysis

The recommended approach to solving machine learning problems is to:

- Start with a simple algorithm, implement it quickly, and test it early on your cross validation data.
- Plot learning curves to decide if more data, more features, etc. are likely to help.
- Manually examine the errors on examples in the cross validation set and try to spot a trend where most of the errors were made.

For example, assume that we have 500 emails and our algorithm misclassifies a 100 of them. We could manually analyze the 100 emails and categorize them based on what type of emails they are. We could then try to come up with new cues and features that would help us classify these 100 emails correctly. Hence, if most of our misclassified emails are those which try to steal passwords, then we could find some features that are particular to those emails and add them to our model. We could also see how classifying each word according to its root changes our error rate:

The importance of numerical evaluation

Should $\underline{\text{discou}}$ nts/ $\underline{\text{discou}}$ nts/ $\underline{\text{discou}}$ nted/ $\underline{\text{discou}}$ nting be treated as the same word?

Can use "stemming" software (E.g. "Porter stemmer") universe/university.

Error analysis may not be helpful for deciding if this is likely to improve performance. Only solution is to try it and see if it works.

Need numerical evaluation (e.g., cross validation error) of algorithm's performance with and without stemming.

Without stemming: 5% error With stemming: 3% error Distinguish upper vs. lower case (Mom/mom): 3.2%

It is very important to get error results as a single, numerical value. Otherwise it is difficult to assess

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