Machine Learning 101

A Practitioner's Guide

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What is Machine Learning?

Types of Machine Learning Tasks

- Detection (patterns, event)
- Prediction (predict the future)

Types of Learning

- Supervised Learning
- Unsupervised Learning

Typical Work Flow

1. Data Preprocessing
2. Designing Cross-Validation Schemes
3. Looping Through Models
4. Model Evaluation
5. Selecting the Best Model
6. Generate Prediction and Understand Important Features

Data Preprocessing

Missing Values

- Remove
- Replace with some value (mean, median..etc?)

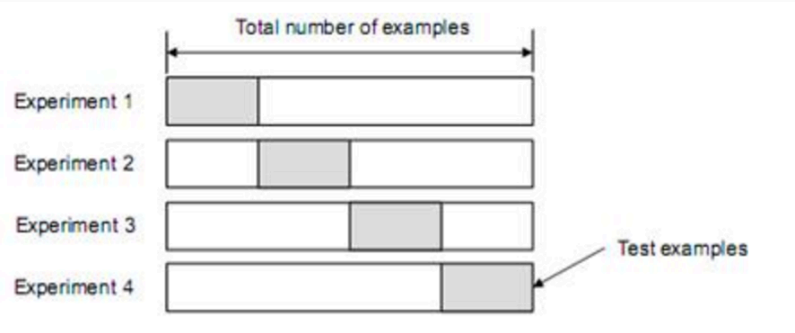
Non-Numeric Values

- Dummify
- Convert to numbers
- Combine categories

Splitting Data into training set and test set

Cross-Validation

- Repeated random sub-sampling validation
- k-fold



- Random Assignment
- Split by cohort, year ... etc

Testing Different Models

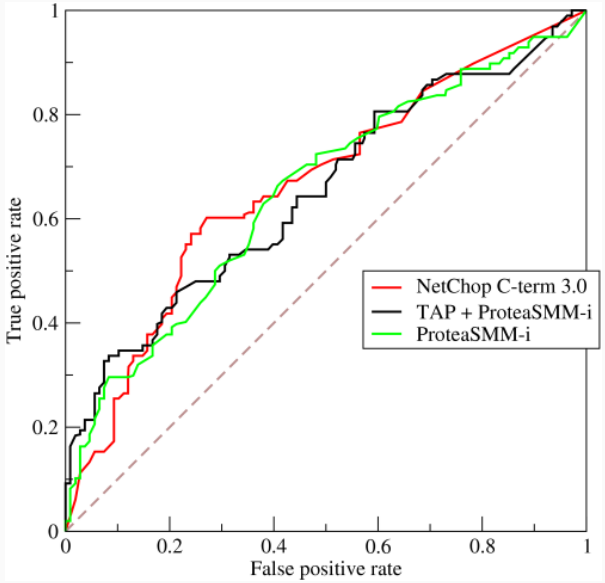
Common Models

- Logistic Regression
- Decision Tree
- Random Forest
- KNN

Model Evaluation

Common Metrics

- AUC



- Precision

$$PRE = \frac{TP}{TP + FP} \tag{1}$$

- Recall

$$PRE = \frac{TP}{P} = \frac{TP}{FN + TP} \tag{2}$$

Generate Prediction

- Use best performing best to generate prediction
- Understand the predictive features