

K-Nearest Neighbor (KNN)

Industrial AI Lab.

Prof. Seungchul Lee



Supervised Learning

- Given training set $\{(x^{(1)}, y^{(1)}), \cdots, (x^{(m)}, y^{(m)})\}$
- Want to find a function f_{ω} with learning parameter ω
 - $-f_{\omega}$ desired to be as close as possible to y for future (x, y)
 - i.e., $f_{\omega}(x) \approx y$
- Define a loss function

$$\ell\left(f_{\omega}\left(x^{(i)}
ight),y^{(i)}
ight)$$

• Solve the following optimization problem:

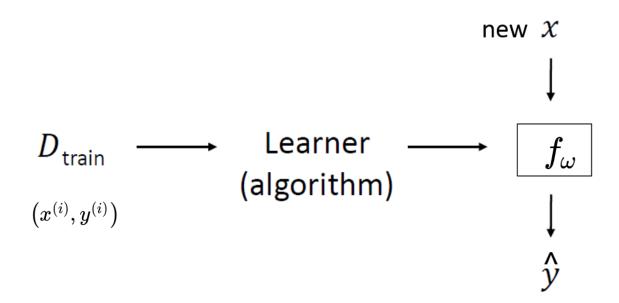
$$egin{aligned} & \min & rac{1}{m} \sum_{i=1}^m \ell\left(f_{\omega}\left(x^{(i)}
ight), y^{(i)}
ight) \ & ext{subject to} & \omega \in oldsymbol{\omega} \end{aligned}$$

Supervised Learning

• Function approximation between inputs and outputs

$$x \longrightarrow |f_{\omega}| \longrightarrow y$$

• Once it is learned,



K-Nearest Neighbor (KNN) Regression

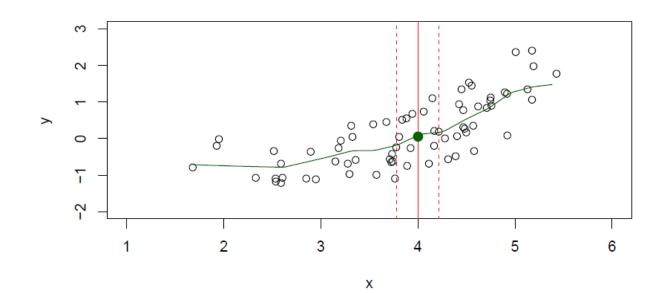
- Non-parametric method
- We write our model as

$$y = f(x) + \varepsilon$$

- Then, with a good f we can make predictions of y at new points x_{new} .
- One possible way so called "nearest neighbor method" is:

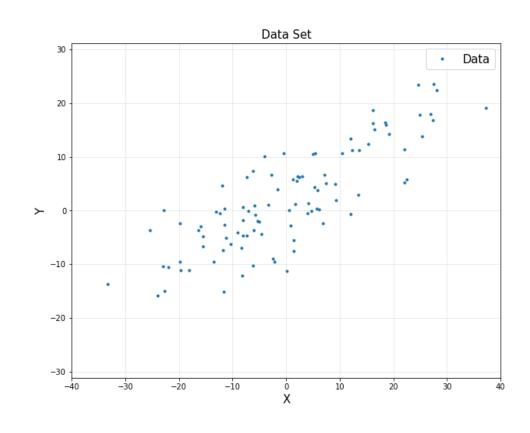
$$\hat{y} = ext{avg}\left(y \mid x \in \mathcal{N}(x_{ ext{new}})
ight)$$

where $\mathcal{N}(x)$ is some neighborhood of x



K-Nearest Neighbor (KNN) Regression

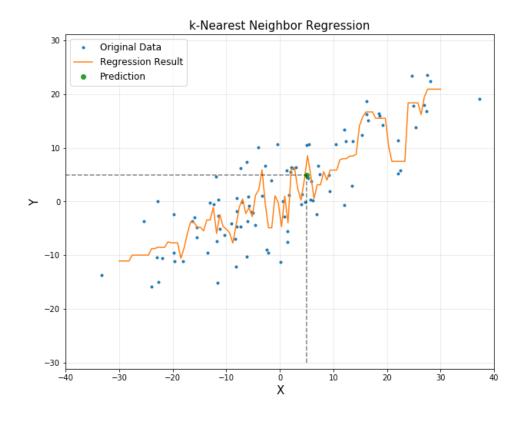








```
from sklearn import neighbors
reg = neighbors.KNeighborsRegressor(n_neighbors = 3)
reg.fit(x, y)
```

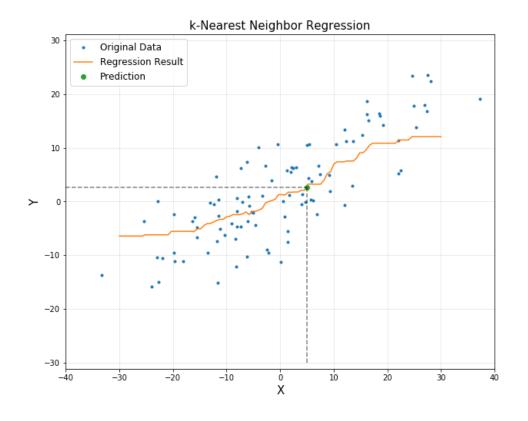






```
from sklearn import neighbors

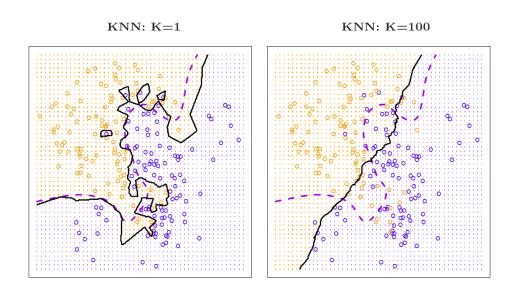
reg = neighbors.KNeighborsRegressor(n_neighbors = 31)
reg.fit(x, y)
```

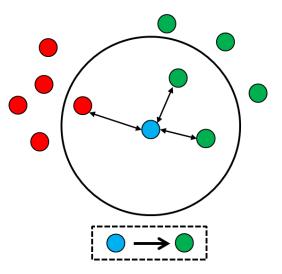




K-Nearest Neighbor (KNN) Classification

- Non-parametric method
- In k-NN classification, an object is assigned to the class most common among its k nearest neighbors (k is a positive integer, typically small).
- If k=1, then the object is simply assigned to the class of that single nearest neighbor.

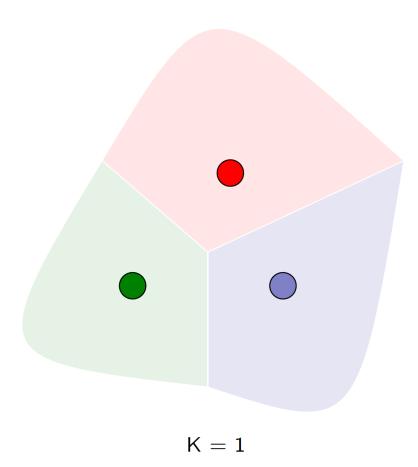




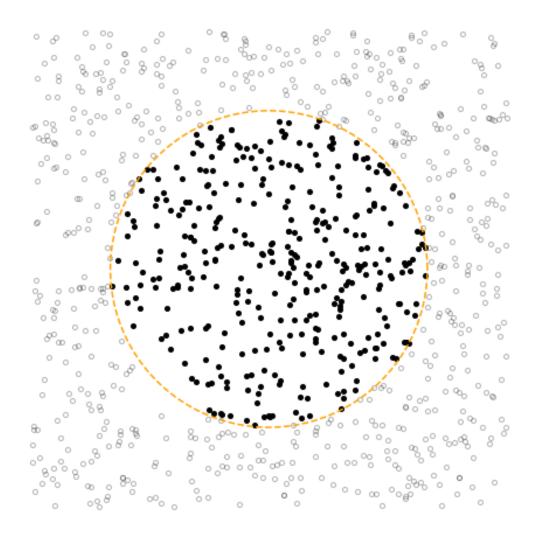


K-Nearest Neighbor (KNN) Classification

• K = 1



Overfitting Example

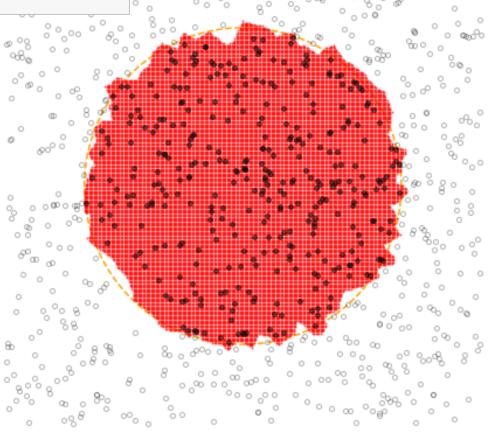




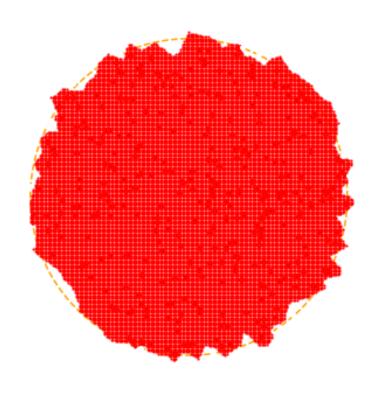


```
from sklearn import neighbors

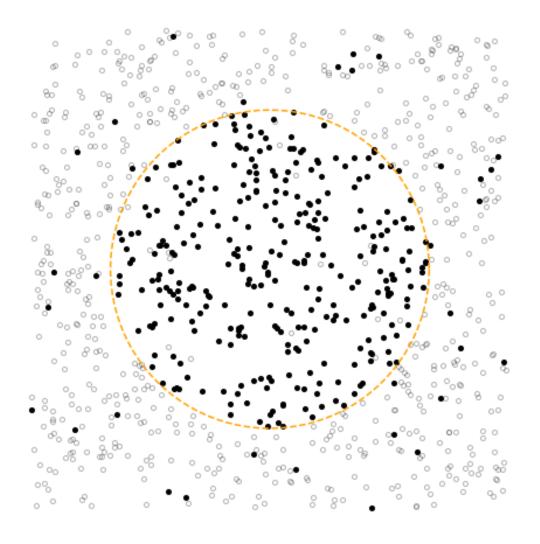
clf = neighbors.KNeighborsClassifier(n_neighbors = 1)
clf.fit(X, np.ravel(y))
```





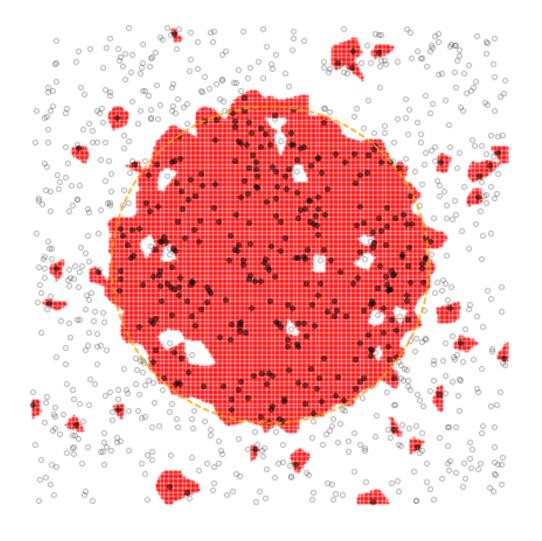


Outliers





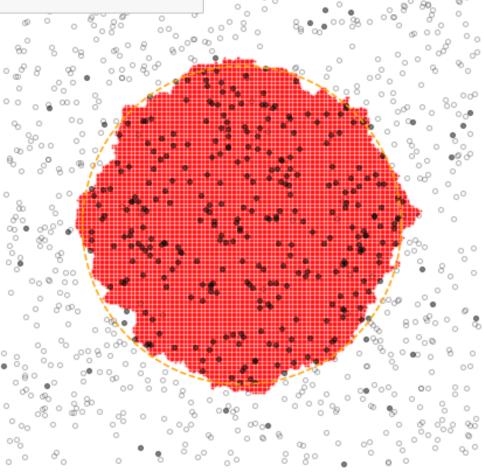
$K = 1 \rightarrow Too Noisy$





K = 11→ Become Smooth

```
clf = neighbors.KNeighborsClassifier(n_neighbors = 11)
clf.fit(X, np.ravel(y))
```





K = 21→ Become Smoother

```
clf = neighbors.KNeighborsClassifier(n_neighbors = 21)
clf.fit(X, np.ravel(y))
```

