

Sampling and overfitting

Formation IA biodiversité

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UMR AMAP

Introduction

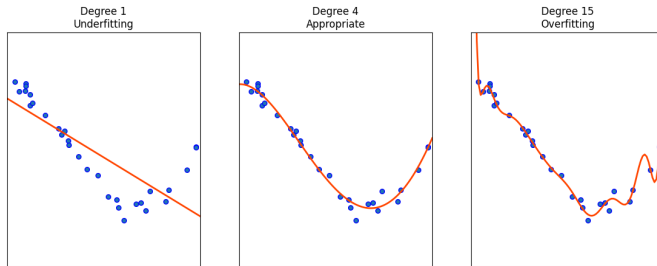
What do we want when modelling ?

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All models are wrong but some are useful

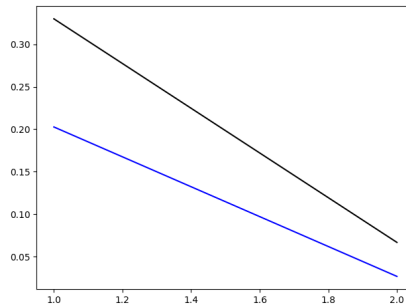
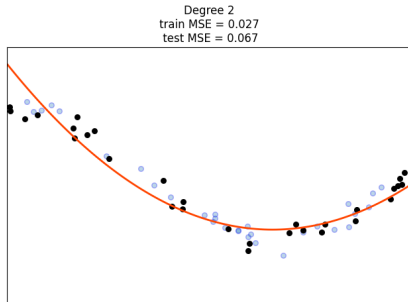
Overfitting

What is overfitting

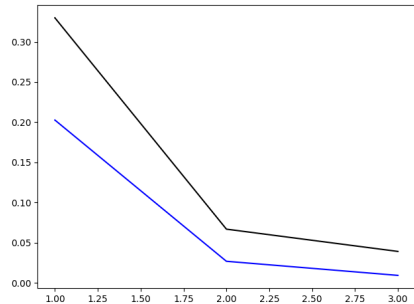
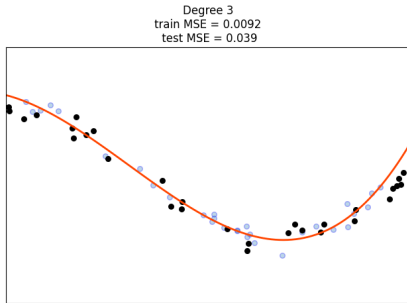


adapted from scikit-learn docs

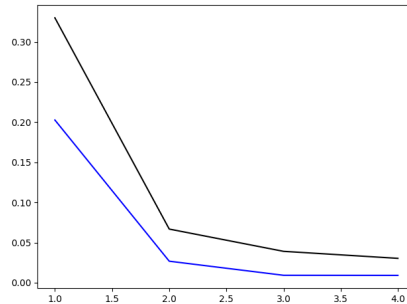
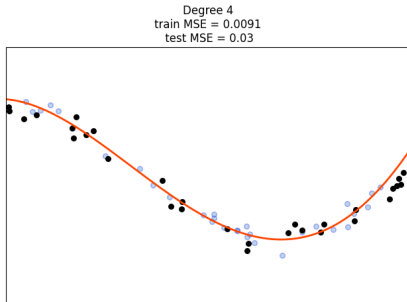
Common tools and intuitions - Train/Test loss



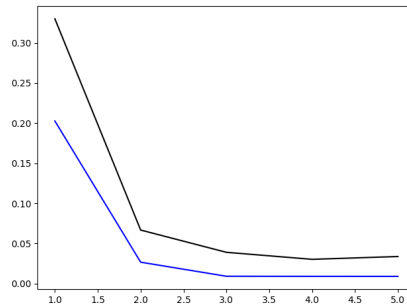
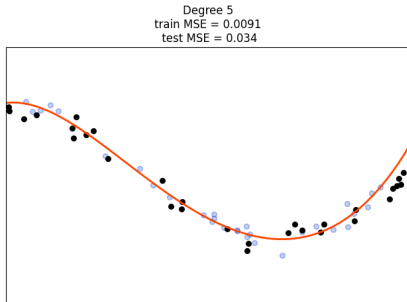
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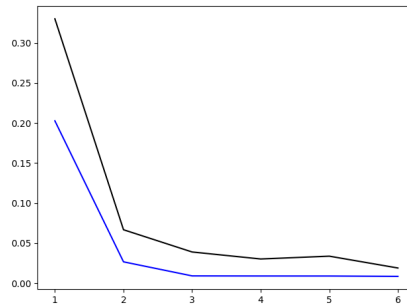
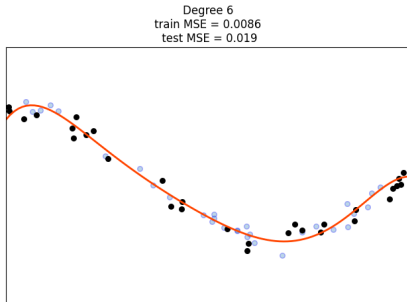
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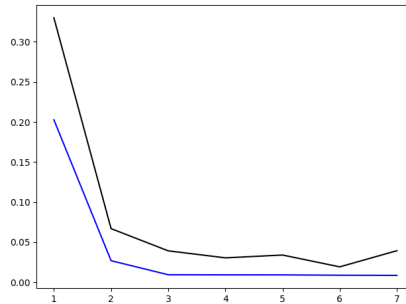
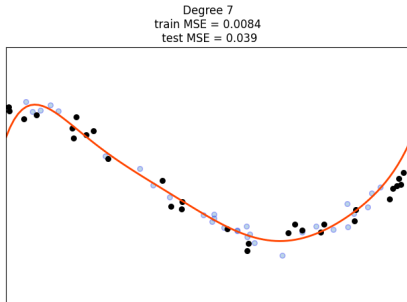
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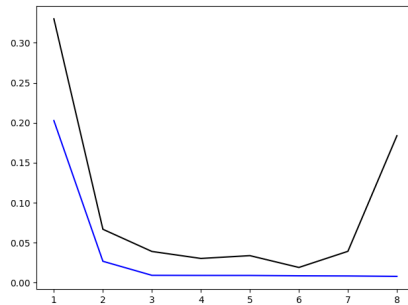
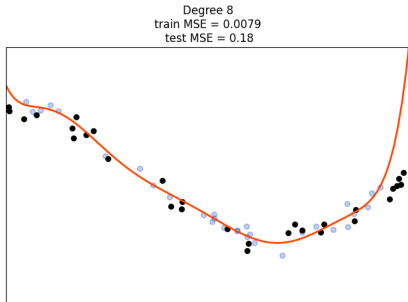
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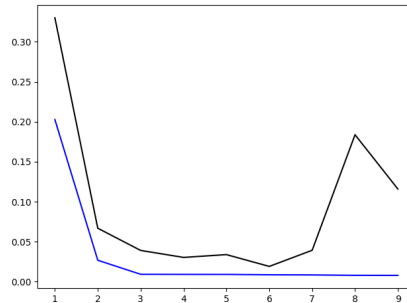
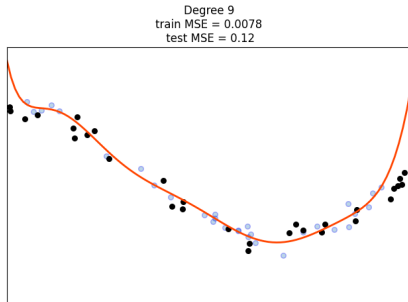
Common tools and intuitions - Train/Test loss



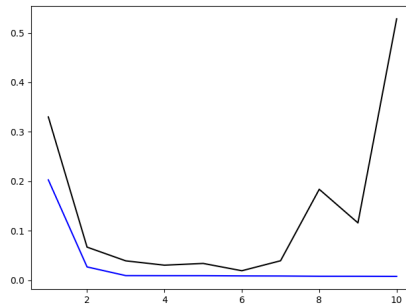
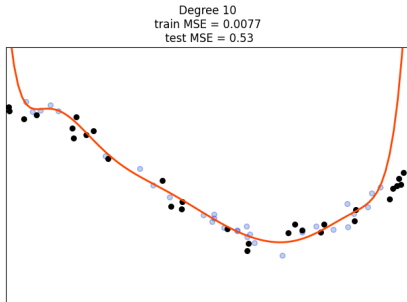
Common tools and intuitions - Train/Test loss



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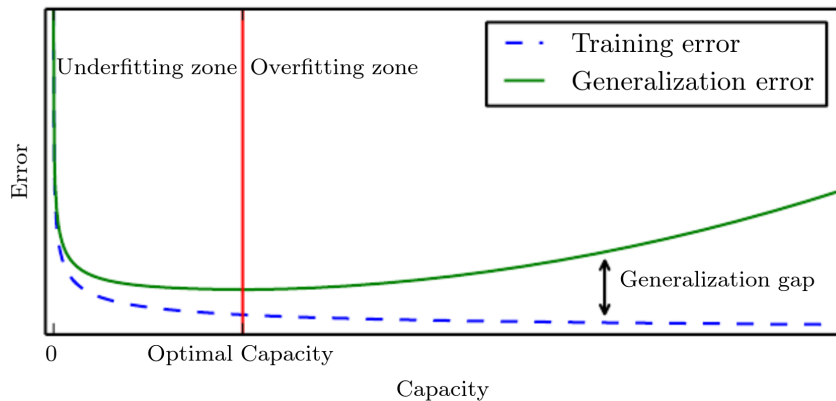


Figure from Goodfellow et al., 2016

Common tools and intuitions - AIC/BIC

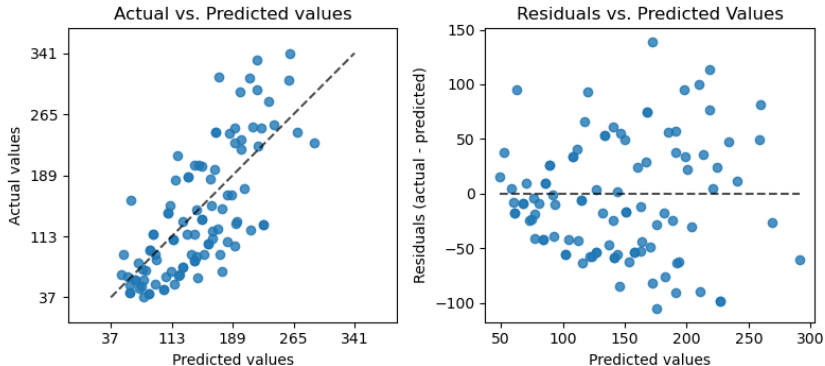
Akaike information criterion (AIC)

Bayesian information criterion (BIC)

Is the model parameter efficient ?

Common tools and intuitions - Biases

Plotting cross-validated predictions

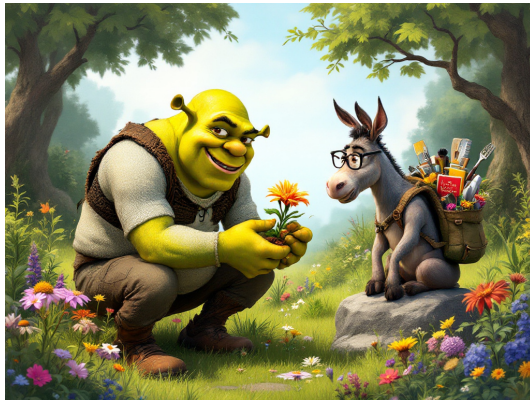


from scikit-learn docs

And in Machine(/Deep) Learning ??

How many parameters to have
Shrek learning botany starting from random noise ?

And in Machine(/Deep) Learning ??



$\approx 2.5B$?

Common traps (in Ecology)

How to sample and evaluate ?

Usefull ressources

- `scikit-learn docs !`
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Thanks for you attention !

Let's practice !

Goodfellow, Ian, Yoshua Bengio, Aaron Courville, and Yoshua Bengio (2016). ***Deep learning***. Vol. 1. 2. MIT press Cambridge.