Machine Learning In Python

Subject: Split Dataset to training and testing set

Lecturer: Reza Akbari Movahed

Hamedan University of Technology

Winter 2020

Random Splitting to training and testing sets

- Split dataset (Feature Matrix and Labels) into training and testing subsets, randomly.
- Training Dataset: The sample of data used to fit the model.
- Testing Dataset: The sample of data used to provide an unbiased evaluation of a final model fit on the training dataset.
- Generally, this method uses a proportion to divide dataset to the training and testing sets.

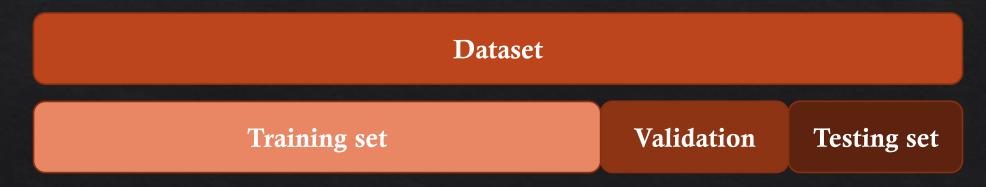
Dataset

Training set

Testing set

Random Splitting to training, testing and validation sets

- Split dataset (Feature Matrix and Labels) into random training, testing, and validation subsets, randomly.
- Training Dataset: The sample of data used to fit the model.
- Testing Dataset: The sample of data used to provide an unbiased evaluation of a final model fit on the training dataset.
- Validation Dataset: The sample of data used to provide an unbiased evaluation of a model fit on the training dataset while tuning model hyperparameters.
- Generally, this method uses a proportion to divide dataset to the training, testing, and validation sets.



Cross Validation Technique (K-Fold)

- 1. Split the entire data randomly into k folds.
- 2. Then train the model using the k-1 folds and test the model using the remaining Kth fold.
- 3. Repeat this process until every K-fold serve as the test set.
- 4. Then take the average of your recorded scores. That will be the performance metric for the model.



Cross Validation Technique (K-Fold)

Three common tactics for choosing a value for k are as follows:

- **Representative**: The value for k is chosen such that each train/test group of data samples is large enough to be statistically representative of the broader dataset.
- k=10: The value for k is fixed to 10, a value that has been found through experimentation to generally result in a model skill estimate with low bias a modest variance.
- **k=n**: The value for k is fixed to n, where n is the size of the dataset to give each test sample an opportunity to be used in the hold out dataset. This approach is called leave-one-out cross-validation.