

# Module 1

## Supervised Learning:

- Labelled Data
- Goal is to Learn mapping functions
- Examples: Linear Regression, Logistic Regression, Decision Trees, Support Vector Machines, Neural Networks

## Unsupervised Learning:

- Un-labelled Data
- Goal is to learn underlying patterns or hidden structure in data
- Examples: Clustering(K means, Hierarchical Clustering) , Dimensionality Reduction- Reducing Features(PCA, t-SNE)

## Semi-Supervised Learning:

- Small amount of labelled data and large amount of unlabeled data
- Goal is to improve learning accuracy in both types of data
- Example: Training a spam filter with some labelled emails and then a large amount of unlabeled ones

## Reinforcement Learning:

- Algorithm learns by interacting with an environment and receiving rewards and penalties.
- Goal: Learn a policy that maximizes cumulative reward over time
- Key Concepts : Agent, Environment , State , Action , Reward
- Example: Self driving cars

## MLE:

We don't have any beliefs. We only trust the data that we saw. So if we saw 10 coin tosses and 7 heads, we assume that the probability of heads is 0.7 ( we assume its a biased coin due to the experiment)

Pick the parameter that makes the data you saw the most likely to happen

- $M \text{ aka } P( )$

- Likelihood is:

$$L(\mu) = \prod_{i=1}^n \frac{1}{\sqrt{2\pi\sigma^2}} \exp \left[ -\frac{(x_i - \mu)^2}{2\sigma^2} \right]$$

- take log for simplicity:

$$\log L(\mu) = -\frac{n}{2} \log(2\pi\sigma^2) - \frac{1}{2\sigma^2} \sum_{i=1}^n (x_i - \mu)^2$$

## MAP: Maximum A Posteriori Estimation

Now suppose you have some *prior knowledge*.

You think:

“Most coins are pretty fair – probably close to  $p=0.5$ ”

This is your **prior belief** – your gut feeling *before* looking at data.

MAP says:

“Let’s combine what the data tells us *and* what we already believed before.”

So you take:

- The **likelihood** (what the data suggests)
- The **prior** (your belief before seeing the data)

and multiply them together.

The new combined curve (posterior) will lean a little toward 0.5 (your prior belief).

| Concept    | What it Means   | Uses What?          | Analogy                                    |
|------------|---|---------------------|--|
| <b>MLE</b> | Choose the parameter that makes the data most likely                          | Only the data       | “I trust what I saw.”                      |
| <b>MAP</b> | Choose the parameter that’s most likely given both the data and prior beliefs | Data + prior belief | “I trust my data, but also my experience.” |

## Gradient Descent:

- Method to minimize loss function

$$: - (())$$

Guess - learning rate x differential of loss function

| Symbol   | Meaning  |
|----------|--|
| $\theta$ | The current guess (like your current position on the mountain) |
| $\alpha$ | The learning rate – how big your steps are                     |

| Symbol                 | Meaning  |
|------------------------|--|
| $()()$<br>$\backslash$ | The slope (gradient) – tells you which direction is uphill |

## • **\*\*Batch Gradient Descent:**

- Very stable, but can be slow if you have a huge dataset.
- Analogy: You check the whole mountain before every step – careful but time-consuming.

## Stochastic Gradient Descent (SGD):

Stochastic Means Random

- Uses **one data point at a time**.
- Faster, but your steps are a bit noisy – you may wiggle left and right before reaching the bottom.
- Analogy: You look at just one rock under your foot before moving – fast, but shaky.

## Mini-Batch Gradient Descent:

- Uses **a small group of data points** (e.g., 32 or 64 samples) per step.
- It's a compromise between the two – fast and relatively stable.
- Analogy: You check a handful of rocks before moving – balanced and efficient.

## Regression:

| Concept                  | Formula | Shape         | When to Use               |
|--------------------------|---------|---------------|---------------------------|
| <b>Linear Regression</b> | $(y +)$ | Straight line | Relationship looks linear |

| Concept               | Formula               | Shape       | When to Use                       |
|-----------------------|-----------------------|-------------|-----------------------------------|
| Polynomial Regression | $(y + + 2^2 + + n^n)$ | Curved line | Data has bends or nonlinear trend |

## Least Squares Linear Regression:

- Least Square means we are trying to minimize the squared values of an equation.
- This equation is (Actual Output-The output we predicted)
- We do the squared thing so that we can maximize the large differences /variance.

- $$\sum (y_{\text{actual}} - y_{\text{predicted}})^2$$
- Least squares linear regression is a way to draw the best straight line through data by minimizing how far the points are from the line – it helps us see relationships and make predictions.

## Normal Equation and Closed Form Solution:

| Aspect             | Normal Equation (Closed Form)   | Gradient Descent  |
|--------------------|---|---|
| Method             | Solve $(X^T X)^{-1} X^T y$ directly   | Iteratively update weights using the gradient of the error          |
| Formula            | $(X^T X)^{-1} X^T y$  | $(X^T X)^{-1} X^T y$  |
| Computational cost | Expensive if number of features (n) is large (involves inverting $(n \times n)$ matrix) | Scales better for large datasets; works with any number of features |
| Convergence        | Immediate (direct solution)   | Depends on learning rate $(\alpha)$ and number of                   |

| Aspect      | Normal Equation<br>(Closed Form)   | Gradient Descent   |
|-------------|------------------------------------|--|
|             |                                    | iterations   |
| Limitations | Fails if $X^T X$ is not invertible | Always works; may need more iterations or regularization |

## When to use each

If you want one shot this shit in one go with math, you go with normal equation.

If it's impossible to figure out those matrix shit you go with gradient descent

- **Normal Equation:**
  - Small to medium datasets
  - Few features (columns in  $X$ )
  - Want an exact, closed-form solution
- **Gradient Descent:**
  - Very large datasets
  - Many features
  - When computing  $(X^T X)^{-1} X^T y$  is expensive or impossible