

DATA SCIENCE

MID-COURSE REVIEW

Data Science vs Machine Learning

- The art of extracting knowledge from data
- *Could be a visualization*
- *Could be a statistical hypothesis test*

- Algorithms that are self-correcting and self taught
- *Machine Learning is a part of data science*

Supervised vs Unsupervised Learning

- What is the point?
- *How do we evaluate it?*

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Regression vs Classification

- Regression is predicting a continuous variable
- Classification is predicting a categorical variable
- That's it!

Cross Validation

Why do we do Cross Validation?

To prevent overfitting!!

- in any dataset we have the signal and the noise. A great model is only capturing the signal while an overfit model is also trying to predict the noise
- It's like bringing a very powerful microphone into a recording studio that hears the band playing AS WELL AS the background noise in the room. We really only want the band.
- Bonus question: why do you think R squared is a bad metric to detect overfitting?
- Over-complicating models (too many unnecessary predictors) is a great way to overfit a model.
 - Use a combination of cross validation and EDA to prevent overfitting

Bias vs Variance

- Bias is the measure of how off the model is (residuals)
 - Low bias models tend to have low training error
 - High bias models tend to have high training error
- Variance is a measure of how random sampling affects our models
 - Low variance models tend to be more “Stable” on random samples
 - High variance models tend to be less “Stable” on random samples (less reliable in the wild)

Fisher's *Iris* Data

Sepal length ⇅	Sepal width ⇅	Petal length ⇅	Petal width ⇅	Species ⇅
5.1	3.5	1.4	0.2	<i>I. setosa</i>
4.9	3.0	1.4	0.2	<i>I. setosa</i>
4.7	3.2	1.3	0.2	<i>I. setosa</i>
4.6	3.1	1.5	0.2	<i>I. setosa</i>
5.0	3.6	1.4	0.2	<i>I. setosa</i>
5.4	3.9	1.7	0.4	<i>I. setosa</i>
4.6	3.4	1.4	0.3	<i>I. setosa</i>
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