Supervised Learning Fundamentals

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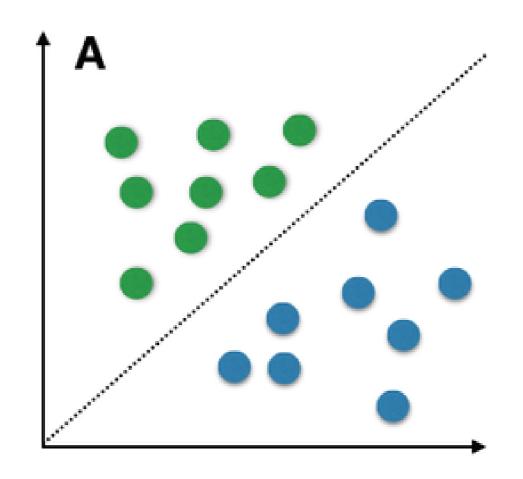
Classification: Definition and intuition

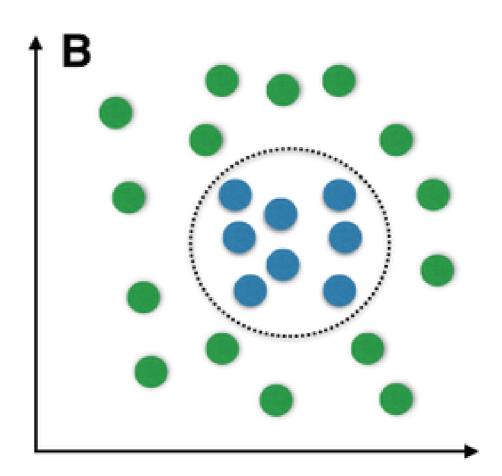


- Intuition: Classification == "Putting things in boxes"
- Targets: only categorical
- Inputs: numerical, categorical

Creating Classification Models

Intuition: Creating the "category boxes" based on training data.





Common Classification models

```
# Decision trees
from sklearn.tree import DecisionTreeClassifier
# Logistic regression
from sklearn.linear_model import LogisticRegression
# Support Vector Machine
from sklearn.svm import SVC
# Random Forest
from sklearn.ensemble import RandomForestClassifier
```

Regression: Definition and intuition

Weather...

T DAY FORECAST

SUN MON TUE WED THU FRI SAT

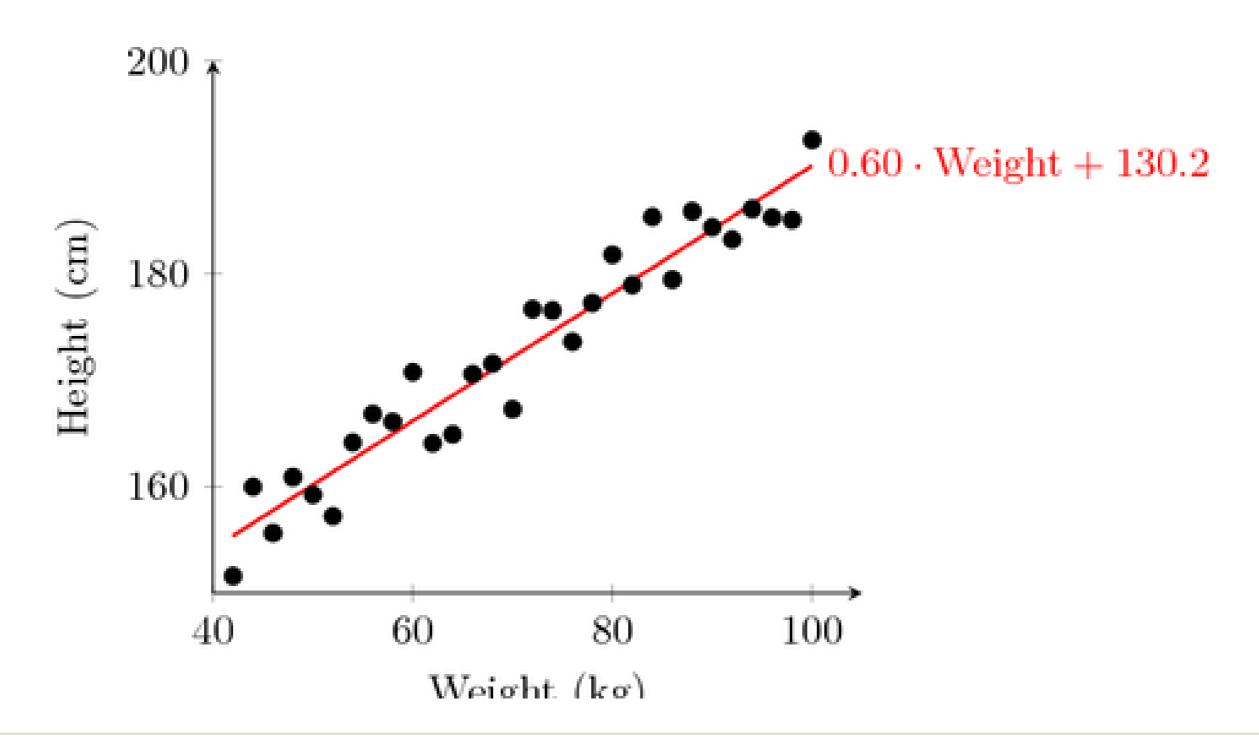
115° 118° 116° 122° -12° -8° -13°

CHANISTAN AFGHANISTAN AFGHANISTAN

... or sports



Creating Regression models

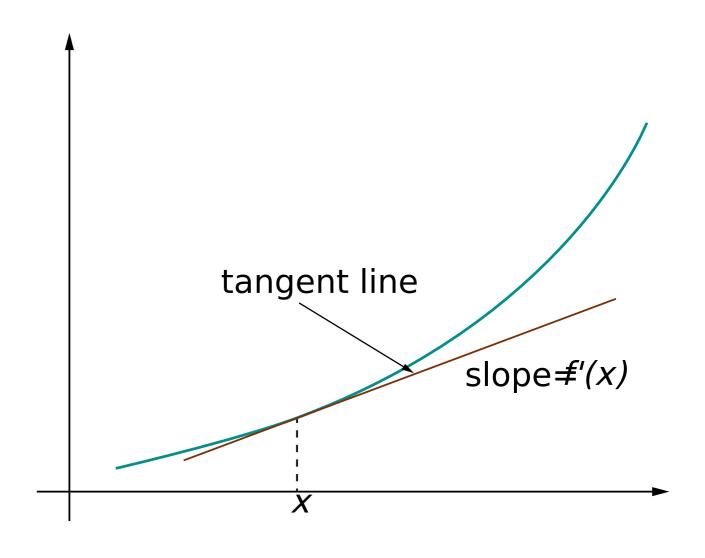


Common Regression Models

```
# Ordinary Least Squares Regression
from sklearn.linear_model \
   import LinearRegression
```

```
# Lasso Regression
from sklearn.linear_model \
   import Lasso
```

```
# Ridge Regression
from sklearn.linear_model \
   import Ridge
```



Classification and Regression

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Training and evaluating classification models

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Train/test splitting

Test data? training data

Simplest approach (Hold-out method)

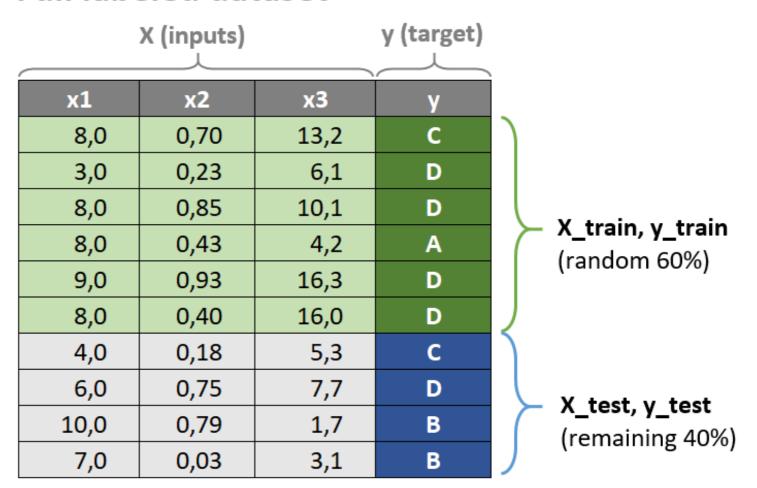
- 60% of all data used for training
- remaining 40% of data used for testing

Code example:

```
from sklearn.model_selection \
   import train_test_split

X_train, X_test, y_train, y_test = \
   train_test_split(X, y, test_size=0.4)
```

Full labeled dataset



Model training

Use the default model configuration/hyper-parameters:

```
from sklearn.ensemble import RandomForestClassifier
model = RandomForestClassifier()
```

Use a custom model configuration/hyper-parameters:

Start the training procedure:

```
model.fit(X_train, y_train)
```

Model testing

Generic syntax

```
model.predict(X=X_test)
```

Example: News title classifier

```
model.predict(X=['Denver Nuggets win against GSW and clinch playoff spot!'])
```

```
Out: ['Sport']
```

Inspecting model outputs

```
y_predicted = model.predict(X_test_all)
```

```
ls y_predicted == y_true ?
```

```
from sklearn.metrics import confusion_matrix
confusion_matrix(y_true, y_predicted)
```



Inspecting model outputs

```
y_predicted = model.predict(X_test_all)
```

ls y_predicted == y_true ?

```
from sklearn.metrics import confusion_matrix
confusion_matrix(y_true, y_predicted)
```

The confusion matrix:

	REALITY: YES	REALITY: NO
PREDICTION: YES	560	80
PREDICTION: NO	50	210

Confusion matrix: True positives

	Diabetes present	No diabetes
Diabetes predicted	TRUE POSITIVES	
No diabetes predicted		

TRUE POSITIVE = the model predicts diabetes and the patient is actually suffering from it.

Confusion matrix: True negatives

	Diabetes present	No diabetes
Diabetes predicted	true positives	
No diabetes predicted		TRUE NEGATIVES

TRUE POSITIVE = the model predicts diabetes and the patient is actually suffering from it.

TRUE NEGATIVE = model predicts no diabetes and the patient is actually healthy.

Confusion matrix: False positives

	Diabetes present	No diabetes
Diabetes predicted	true positives	FALSE POSITIVES
No diabetes predicted		true negatives

TRUE POSITIVE = the model predicts diabetes and the patient is actually suffering from it.

TRUE NEGATIVE = model predicts no diabetes and the patient is actually healthy.

FALSE POSITIVE = model predicts diabetes but the patient is actually healthy (Type I error).

Confusion matrix: False negatives

	Diabetes present	No diabetes
Diabetes predicted	true positives	false positives
No diabetes predicted	FALSE NEGATIVES	true negatives

TRUE POSITIVE = the model predicts diabetes and the patient is really suffering from it.

TRUE NEGATIVE = model predicts no diabetes and the patient is really healthy.

FALSE POSITIVE = model predicts diabetes but the patient is actually healthy (Type I error).

FALSE NEGATIVE = diabetes present but not detected by the model (**Type II error**).

Accuracy, precision, recall

Metrics:

- Accuracy: "How often did I make the correct diagnosis?"
- Precision: "How often was I correct when I said a person has diabetes?" (= 1 T1 error)
- Recall: "What percentage of actual diabetes cases did my model detect?" (= 1 T2 error)

Code example using Python + Scikit-learn

Using **Python** and **scikit-learn**:

```
from sklearn.metrics import accuracy_score, precision_score, recall_score
accuracy_score(y_true, y_predicted) # Same arguments for precision and recall
```

Result: 0.88

Knowledge check!

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Training and evaluating regression models

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Different but the same

Difference compared to classification:

- Target variable: Numerical (quantities)
- Model structure: a line or surface fitted closely to the data, not separating it into regions.
- Key metrics: Mean Absolute Error (MAE), Root Mean Squared Error (RMSE).

Same:

- train/test splitting
- fit/predict functions and arguments
- the impact of data quality.

Going non-linear

Input features: (a, b)

Output features: (1, a, b, a², a*b, b²)

```
from sklearn.preprocessing import PolynomialFeatures

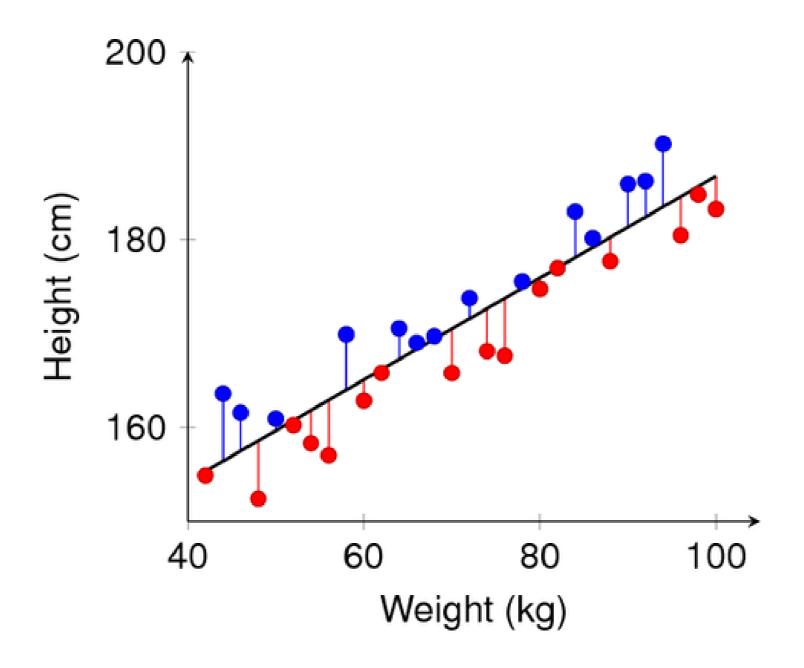
# Setup the preprocessor
poly = PolynomialFeatures(degree=2)

# Apply the transformation
polynomial_features_array = poly.fit_transform(linear_features_array)

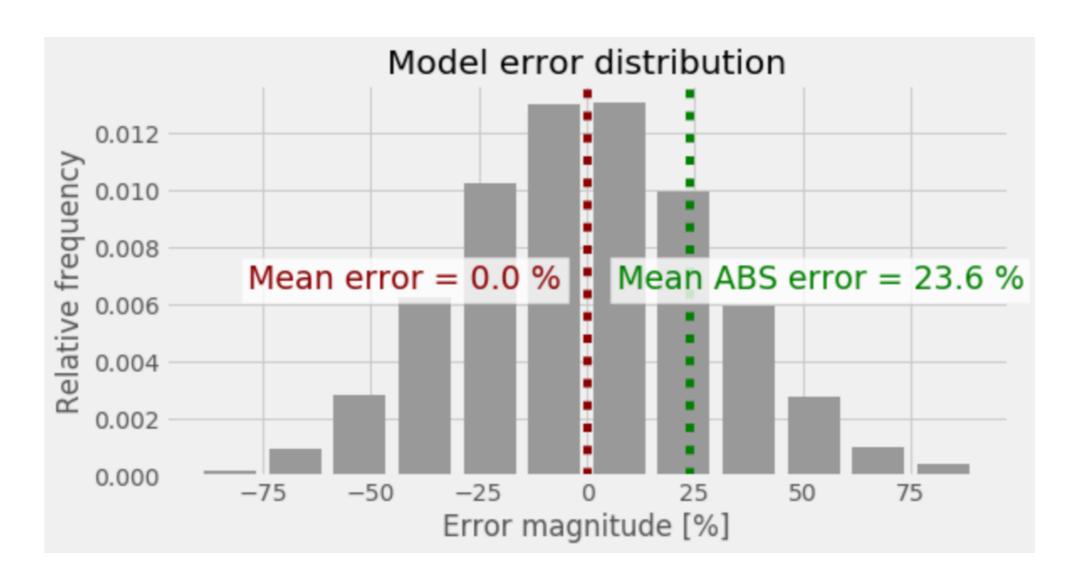
model.fit(polynomial_features_array, y_train)
```



Regression error



Regression metrics: "Raw" vs. Absolute



Unit-less alternative: R^2 score

Regression metrics: Mean vs. Median



Regression metrics: Code examples

```
# Mean absolute error; range: [-Inf..+Inf]
from sklearn.metrics import mean_absolute_error
# Median absolute error; range: [-Inf..+Inf]
from sklearn.metrics import median_absolute_error
# R^2 (coefficient of determination); range: [0..1]
from sklearn.metrics import r2_score
```

Example:

```
r2_score(y_true, y_predicted)
```

Out: 0.72

Practice time!

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