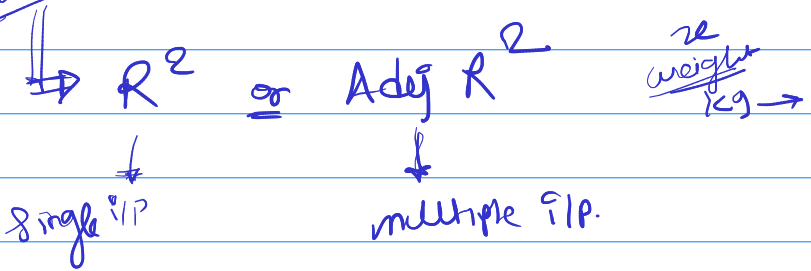
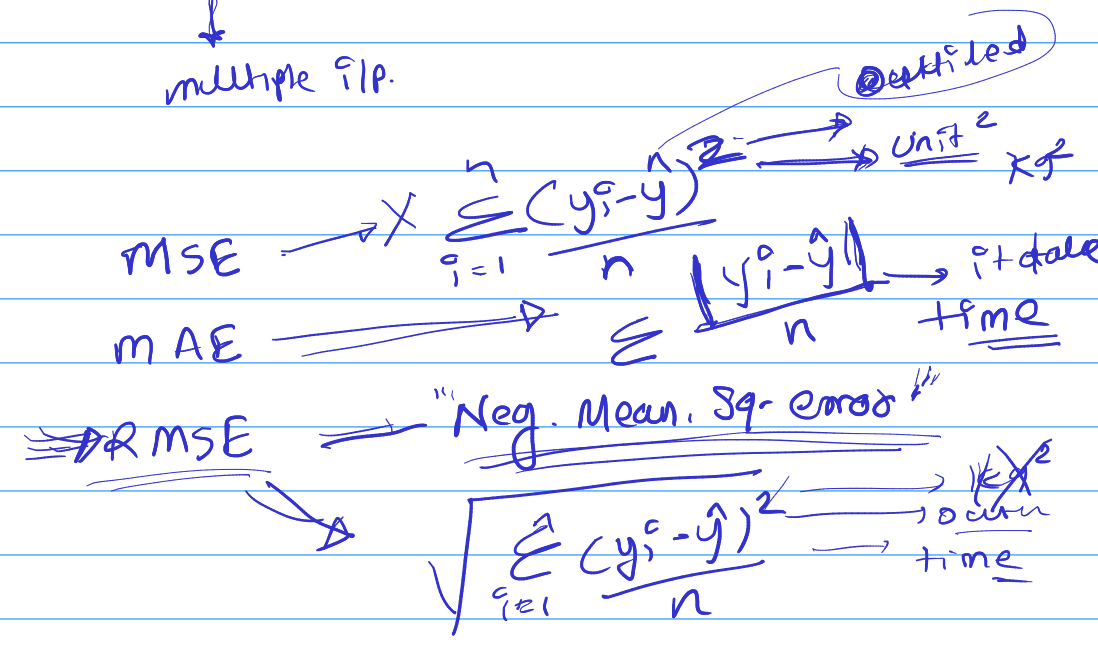


	$x$	$y_i$	$\hat{y}$
$m \rightarrow$	1	1	
	2	2	
	3	3	

Performance Matrix



Cost Function

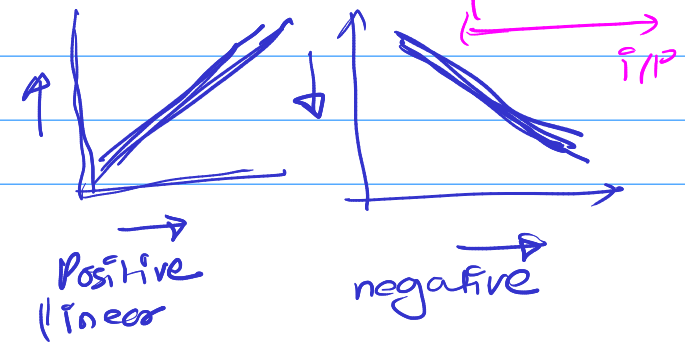


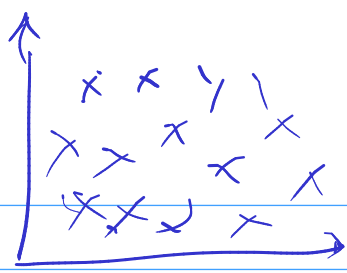
## \* Assumptions of Linear Regression

① Linearity  $\rightarrow$  Linear relationship bet<sup>n</sup> i/p & o/p

$\downarrow$  i/p  $\uparrow$  = o/p  $\uparrow$   
 $\downarrow$  i/p  $\uparrow$  = o/p  $\downarrow$   
 $\parallel$   
 $0.1 = 0.1$

① Scatter plot





— No relation  
No-linearity.

② — rainbow plot

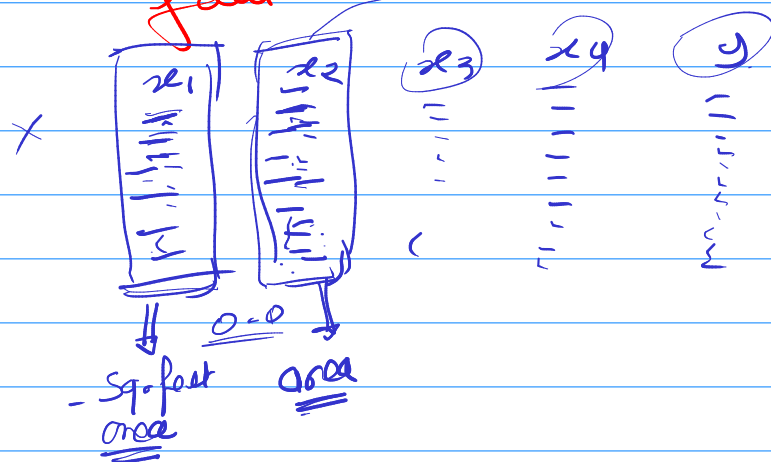
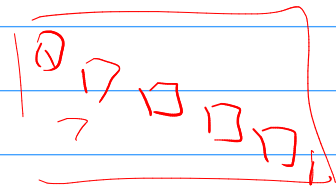
③ — reg. plot — sns.

② Multicollinearity → Relation betn all  $x_i$   
 $x_1, x_2, x_3, x_4, \dots$

① Correlation Coeff. ( $x_i, x_j$ )

② Heatmap —

③ VIF — Variance inflation factor.



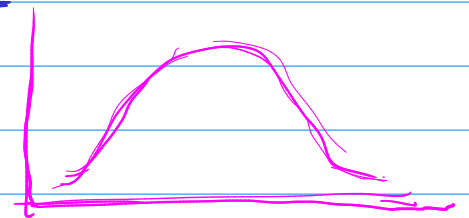
③ Multicollinearity —  
(Normality of Residual)

Residual =  $y_{\text{test}} - y_{\text{predict}}$

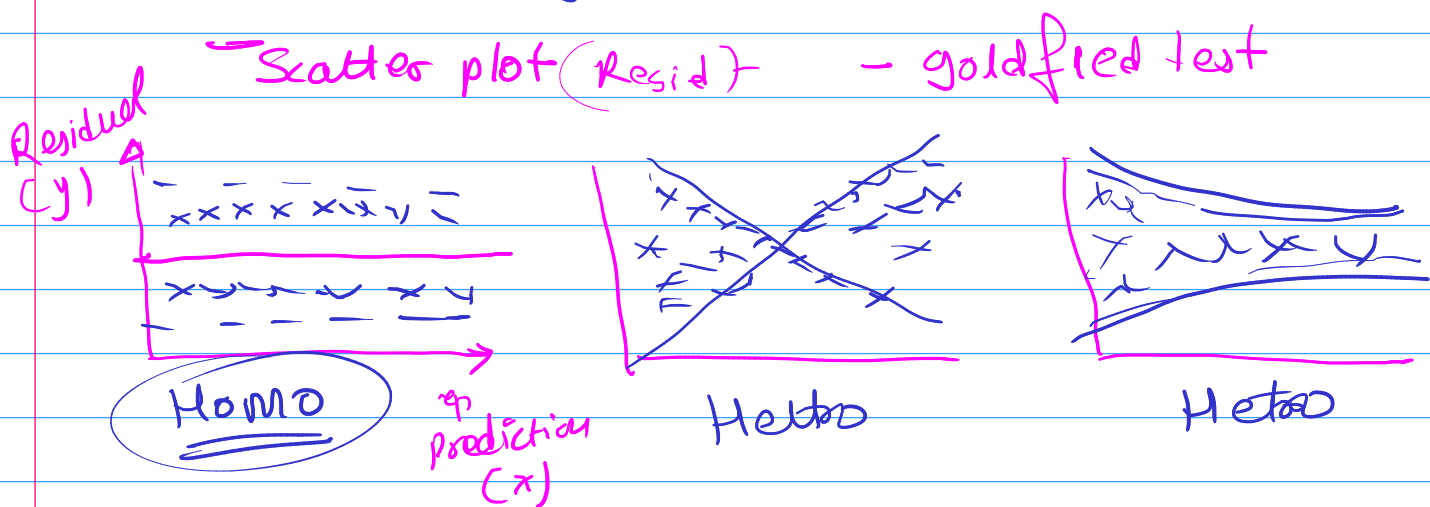
① kde plot —

② Q-Q plot —

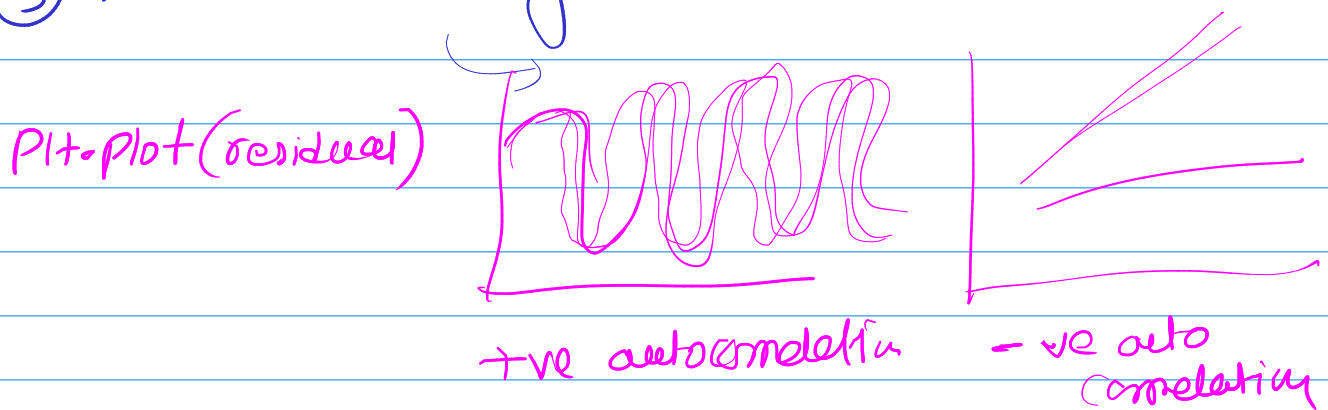
③ skewness —



④ Homoscedasticity (having the same scatter)



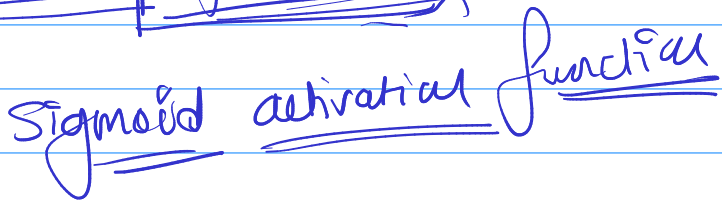
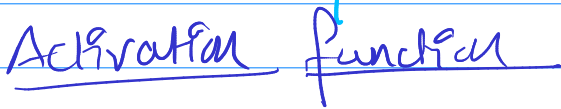
⑤ Autocorrelation of error (Residual)



Regression (Linear Reg)  $\Rightarrow$  Prediction use Case  
 $\Downarrow$   
O/P Continuous

Multiple i/p - multiple ~~reg~~ Linear Regression.

# Logistic Regression (classification prob)



0 to 1

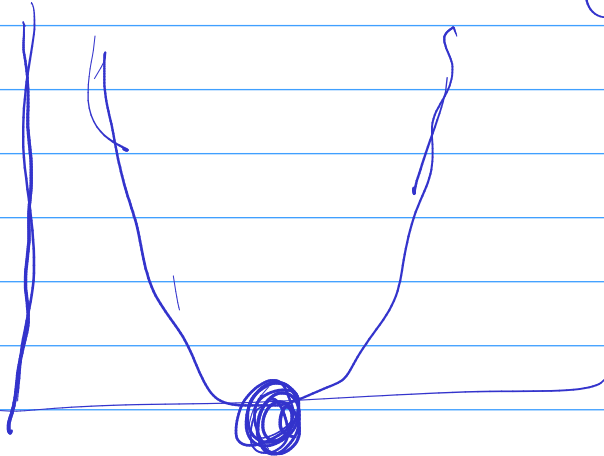
Cost function =

$$= -\log(\sigma)$$

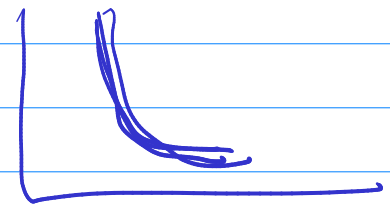
$$\text{if } y = 1$$

$$= -\log(1 - \sigma) \quad \text{if } y = 0$$

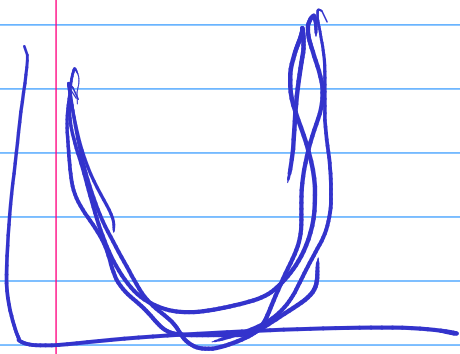
Convex function



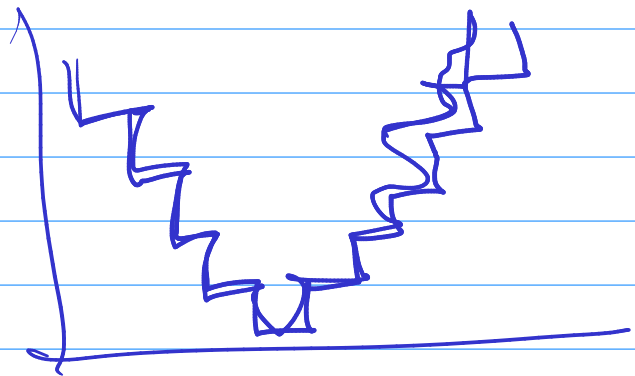
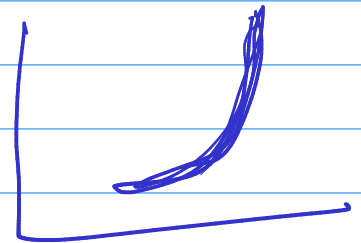
$$-\log(\sigma) = y = 1$$



$$-\log(1 - \sigma) \quad y = 0$$

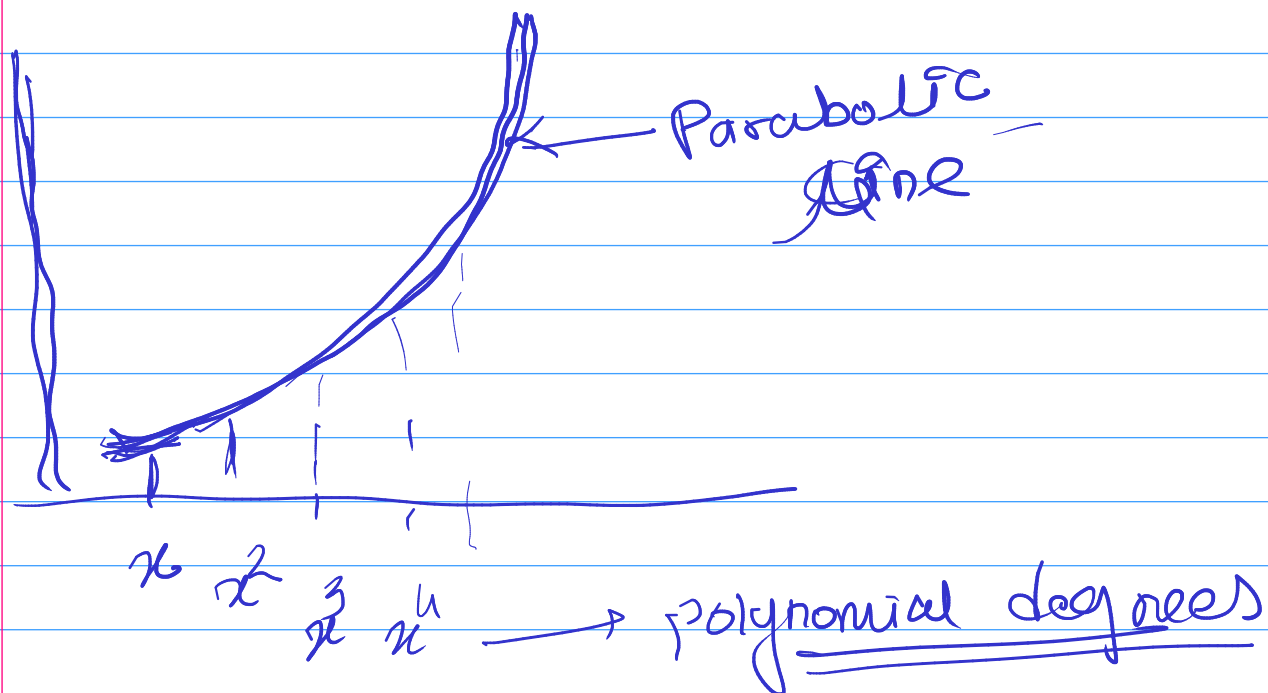


Convex

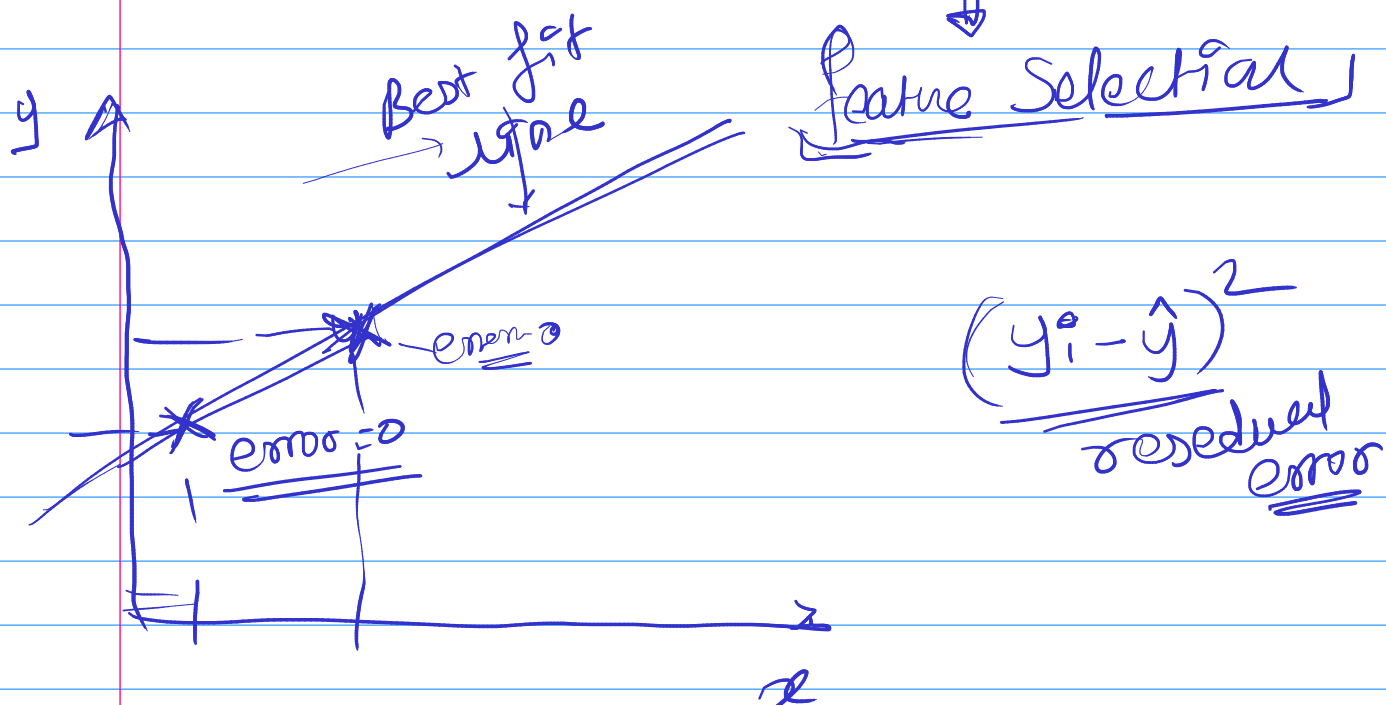


non-convex

### ③ Polynomial Regression



### ④ (L2) Ridge & (L1) Lasso (Regularization)



L2-regulation = Ridge

$L_1$ -regularization = Lasso

Residual =  $(y_i - \hat{y})^2 + \text{error}$

$\downarrow$   
error add

error = 0  
overfitting

$y_i = \hat{y}$

$1 = 1$

① all data

② test data  
Same as train data

~~$(\text{slope})^2$~~   $\rightarrow$  if Slope 0  
 $\downarrow$  small value

$L_2 = (y_i - \hat{y})^2 + \lambda (\text{slope})^2$

$= 0 + 4 = 4 \rightarrow \text{error}$

$\downarrow$  4     $\downarrow$  16     $\leftarrow \text{error} \uparrow$

$\rightarrow$  (overfitting, prevent)

$L_1$  reg (Lasso)

$= (y_i - \hat{y})^2 + \lambda \|\text{slope}\|$

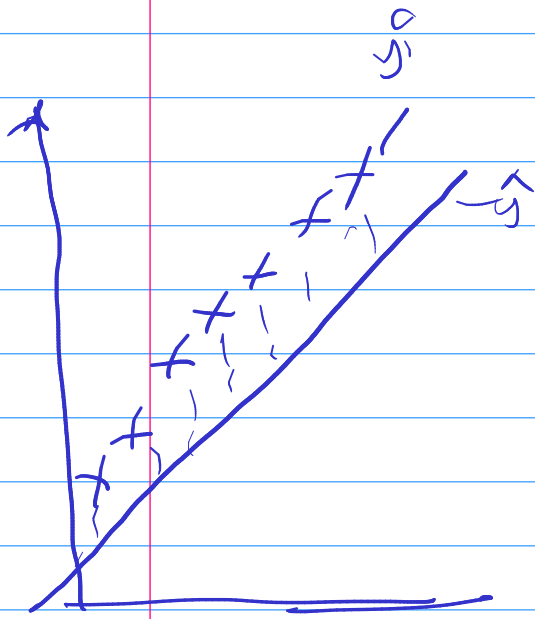
$\rightarrow$  lambda

$\rightarrow$  feature selection

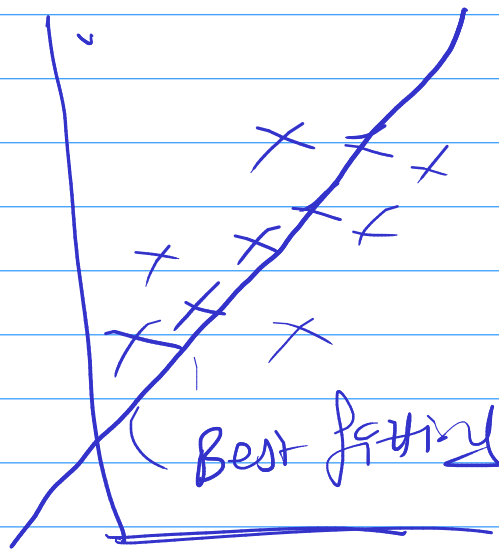
# Overfitting & feature Selection

## elasticNet (Regularization)

$$= (y_i - \hat{y})^2 + \lambda (\text{slope})^2 + \lambda |\text{slope}|$$



Underfitting



Good fit  
Best fit



Overfitting

## Bias & Variance

Bias = error of training data  
Variance = error of testing data



underfitting

Train Acc.  $\downarrow$  error  $\uparrow$

Test Acc  $\downarrow$  error  $\uparrow$

high bias ✓

High Variance

Best fit

Train & Test  
Acc.  $\uparrow$

error  $\downarrow$

low Bias  $\&$   $\downarrow$

low Variance  $\downarrow$

overfitting

Train Acc  $\uparrow$

Test Acc  $\downarrow$

Low Bias  
High Variance

X

Data

test data

train

1000

[CV] Tra

[CV]

CV = 5

[CV]

[CV]

Train  
data

Validation  
data

$(y_i - \hat{y})$   
 $(y_i - \hat{y})^2 \rightarrow L2$   
 $(y_i - \hat{y}) + L1$   
 $(y_i - \hat{y}) + L1 + L2$  — elastic net

binary (Regression)  
 $\rightarrow 0 - 1$

inp  $\rightarrow$  sys

error

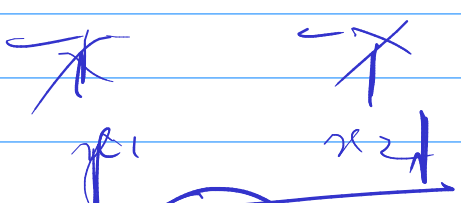
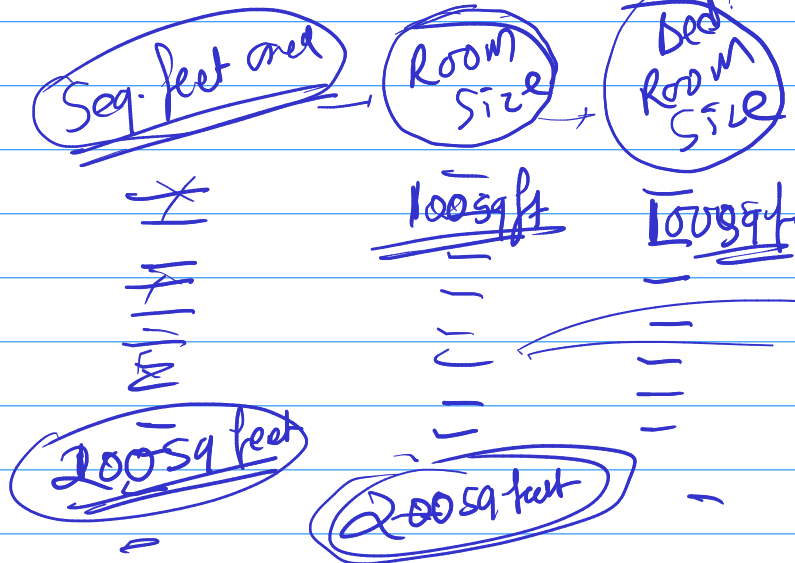
class

reg =

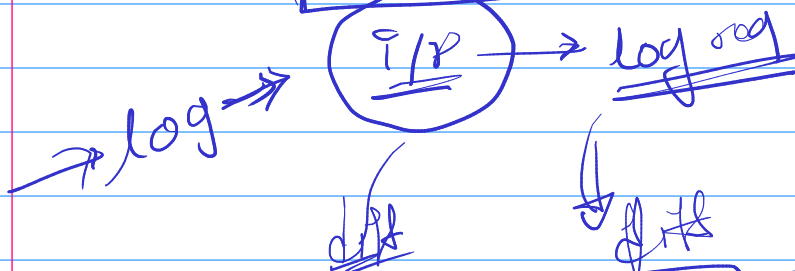
Classification

Classes

$0 \rightarrow x$   
 $1 \rightarrow y$   
 $2 \rightarrow z$   
 $0$   
 $1$   
 $2$



yes / no  
 True / false



0  
 1  
 0  
 1  
 0

All indep features are independent

$A \rightarrow B$   
 $A \rightarrow B \leftrightarrow$   
 $B \rightarrow A$

o/p

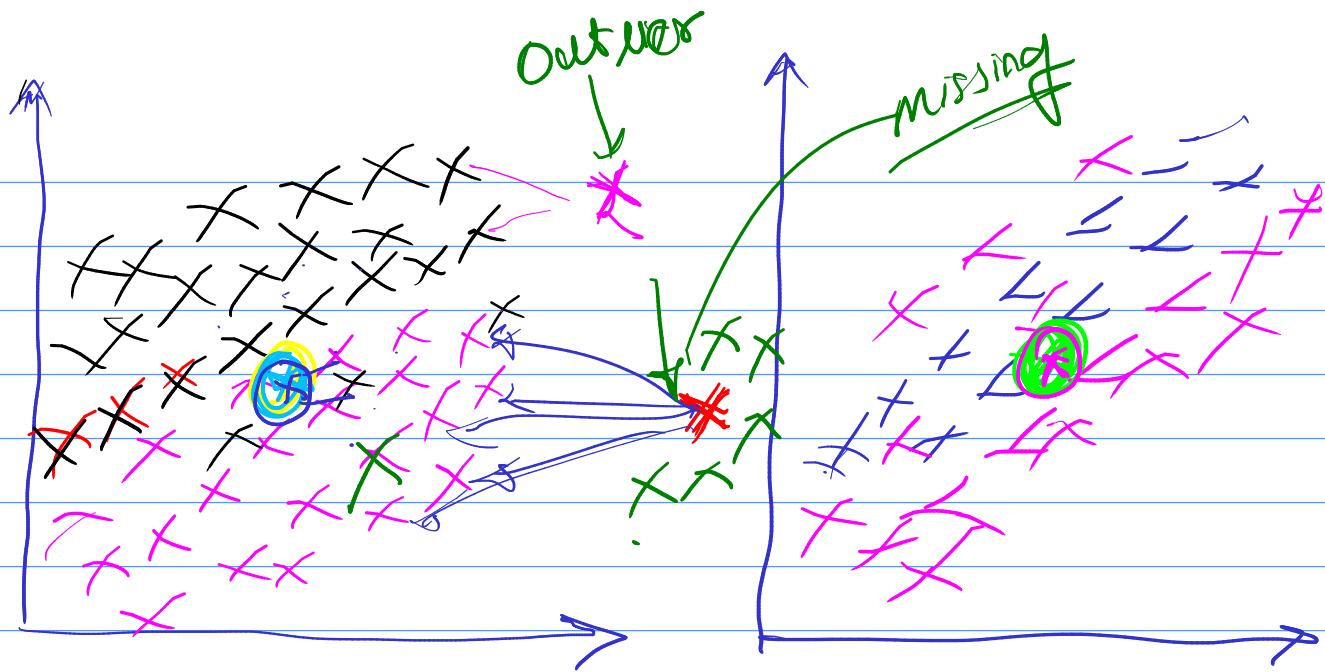
Bayes  $\Rightarrow$  ~~Naive~~ Naive Bayes classification

$$P(A/B) = \frac{P(A) \cdot P(B/A)}{P(B)}$$

① Gaussian NB  $\Rightarrow$  o/p is in numerical form.

② Bernouli Naive Bayes  $\Rightarrow$  o/p is in True/False  
yes/no  
 $\rightarrow$  Binary

③ multinomial Naive Bayes  $\Rightarrow$  o/p is classes

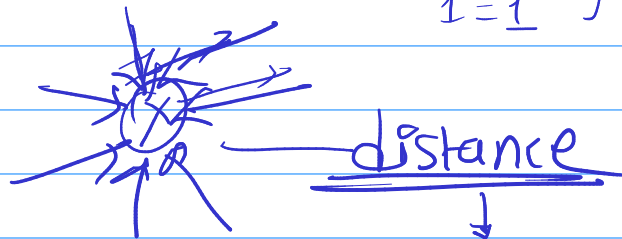


KNN - K-nearest Neighbors  
(Reg - Class)

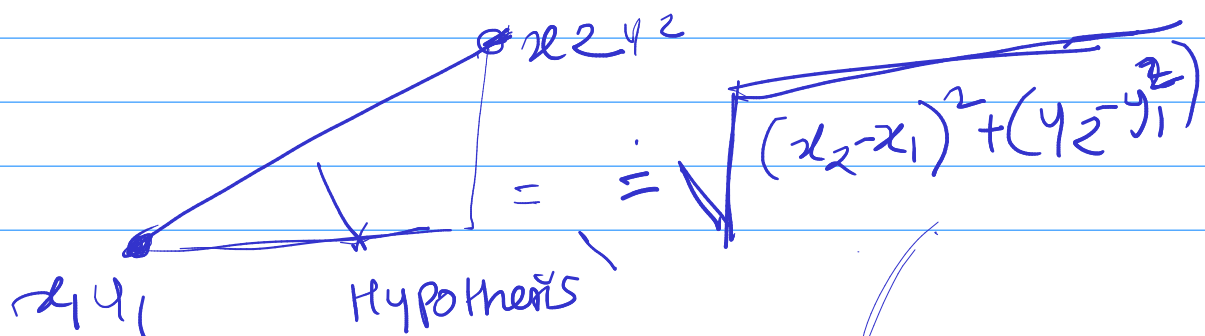
K-value - Hyperparameter K=2

K=3 K=4  $\rightarrow \begin{matrix} 3=0 \\ 1=1 \end{matrix} \} 0$

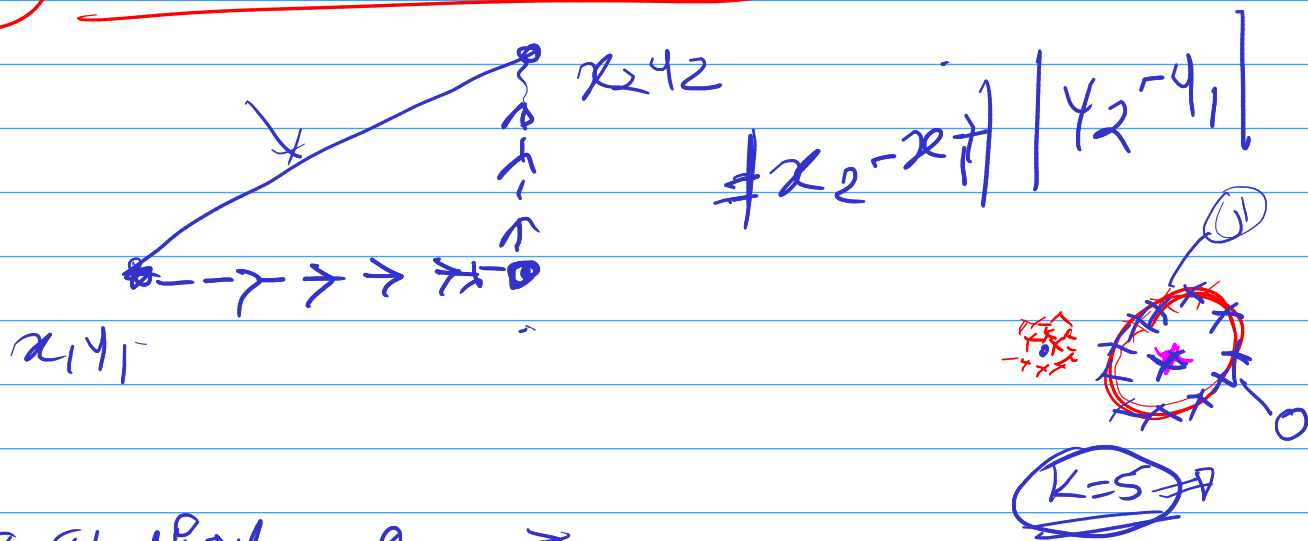
Nearest?



① Euclidean Distance



## ② Manhattan Distance



Limitation  $\rightarrow$

- do not work with huge data because of distance.
- Sensitive to outlier
- sensitive to missing value

