



**Mondragon
Unibertsitatea**

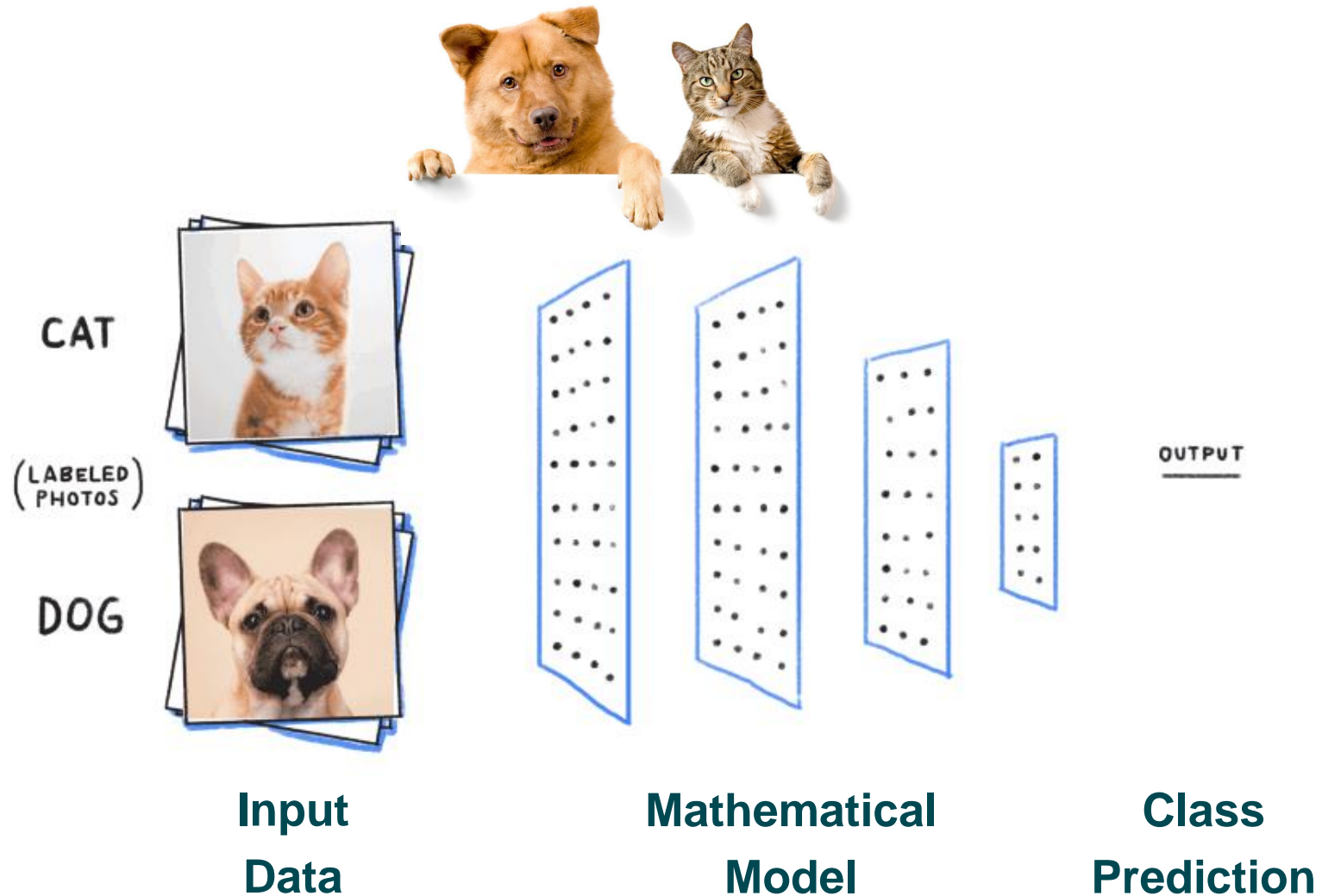
Escuela Politécnica
Superior

Classification

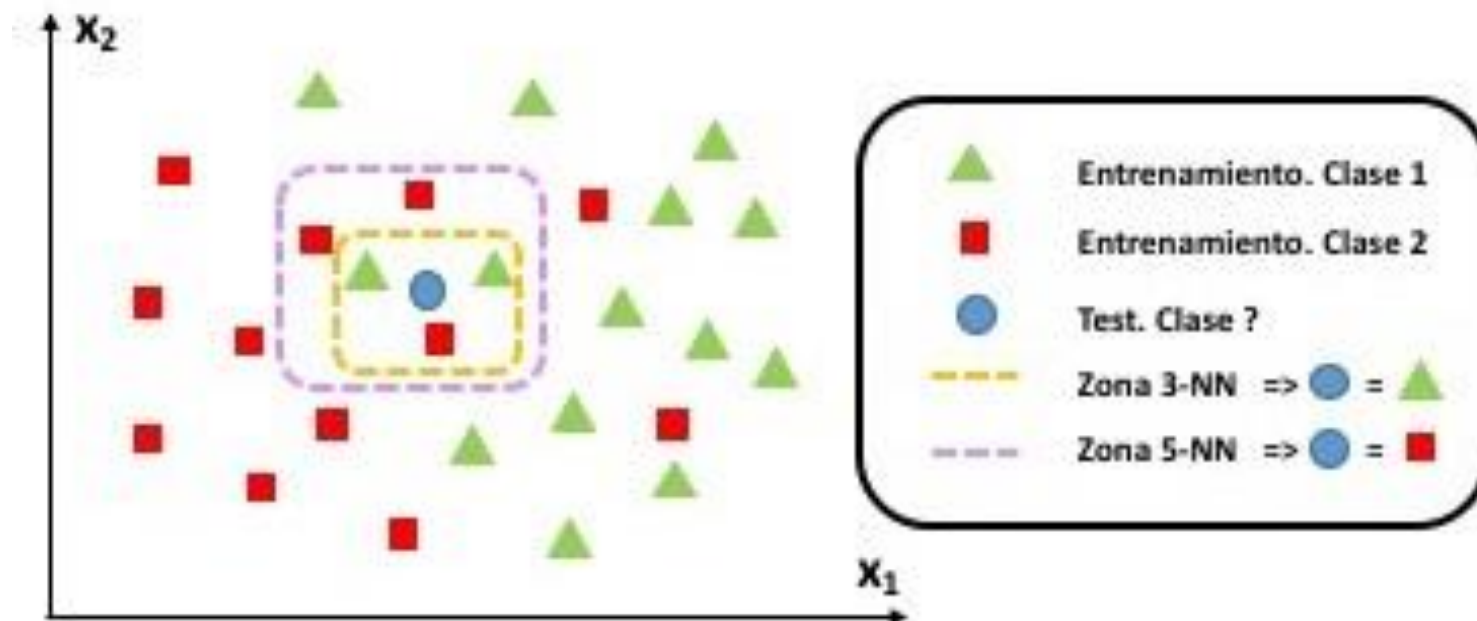
Classification



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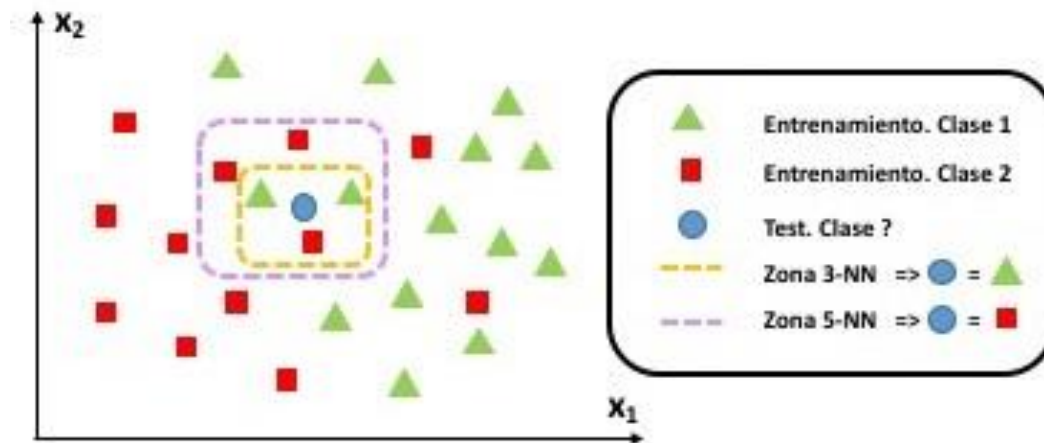


K-Nearest Neighbors



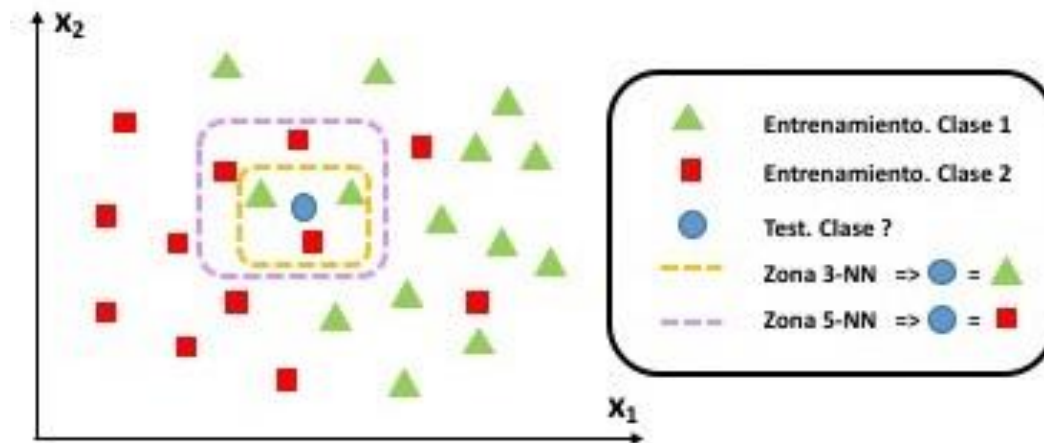
K-Nearest Neighbors

- Given a training set and a sample, for which we want to obtain a prediction



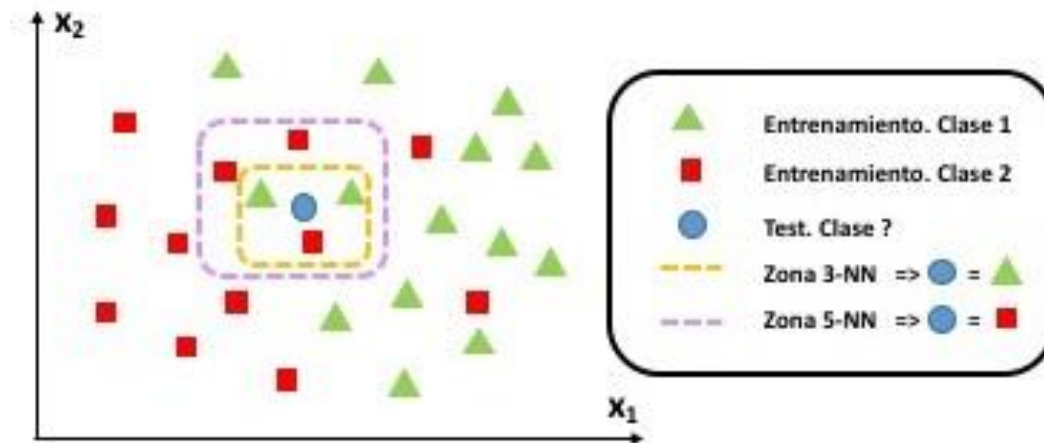
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 - Calculate all pairwise “distances” between the test samples and the train samples



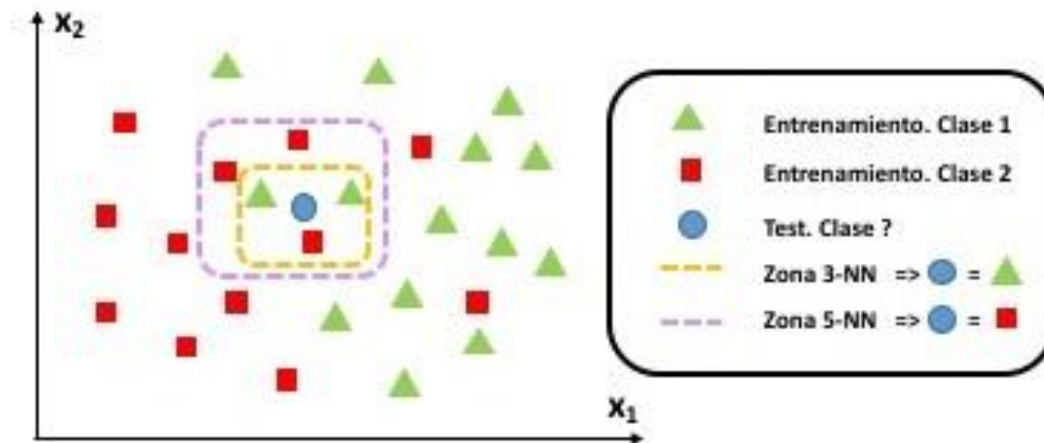
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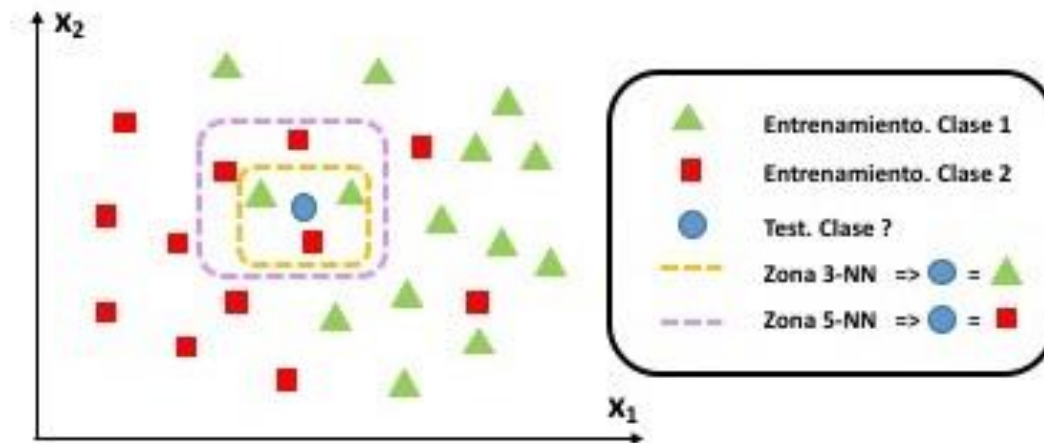
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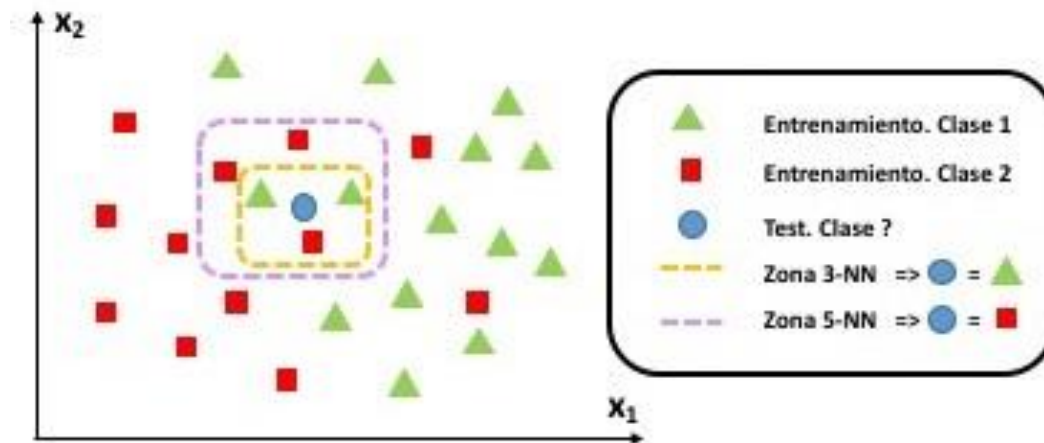
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- Variants

K-Nearest Neighbors

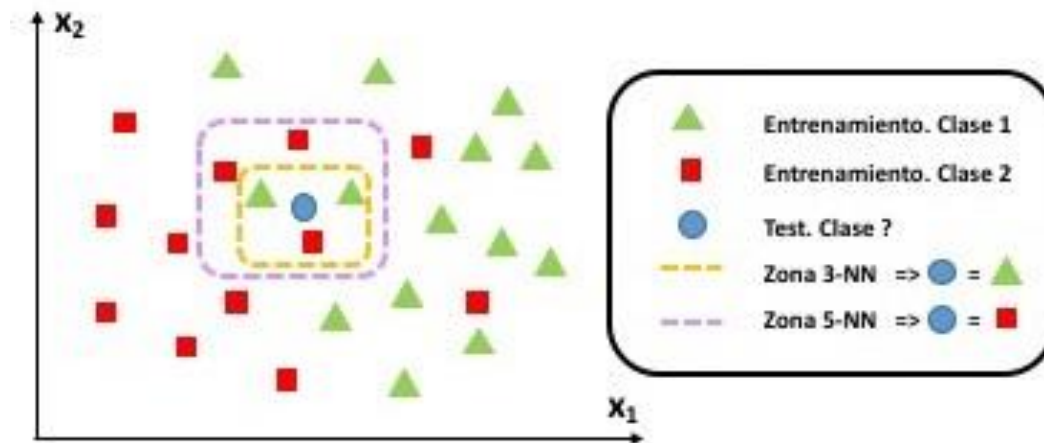
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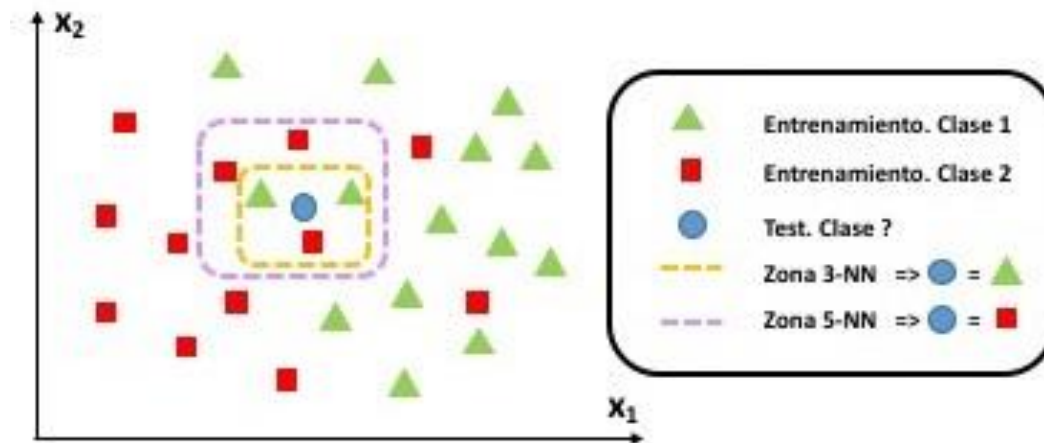
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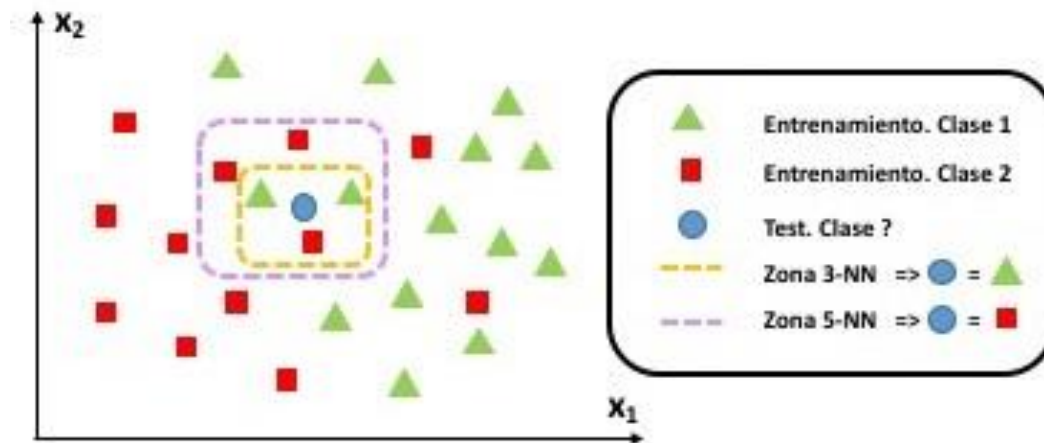
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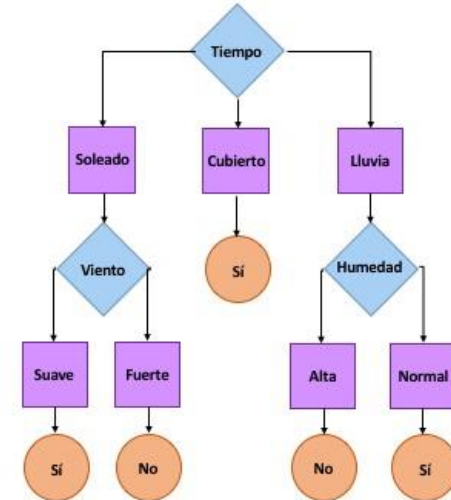


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- Prefixing K** is a tricky task to solve
- We must design an strategy for **breaking ties**

Decision trees

- Decision Trees (C4.5)
 - They can handle both continuous and discrete variables
 - They are highly interpretable if the number of variables is not much high
 - They can suffer from *overfitting* (adapt too much to the training data losing extrapolation power to unseen data)

Tiempo	Temp.	Humedad	Viento	Jugar golf
Lluvia	Calor	Alta	Suave	No
Lluvia	Calor	Alta	Fuerte	No
Cubierto	Calor	Alta	Suave	Sí
Soleado	Templado	Alta	Suave	Sí
Soleado	Frío	Normal	Suave	Sí
Soleado	Frío	Normal	Fuerte	No
Cubierto	Frío	Normal	Fuerte	Sí
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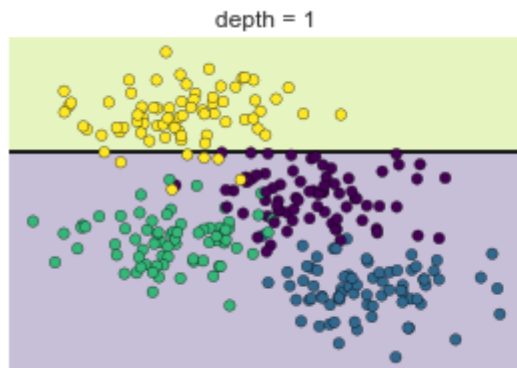
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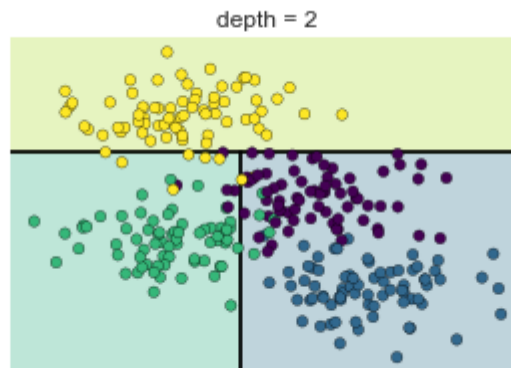
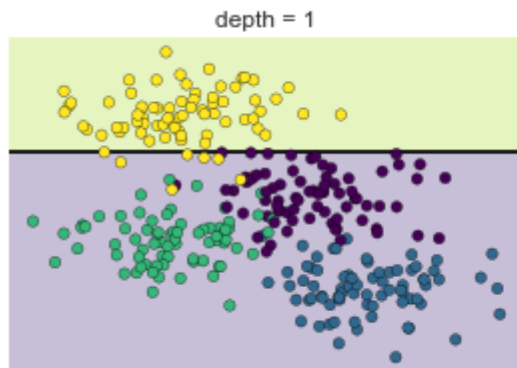
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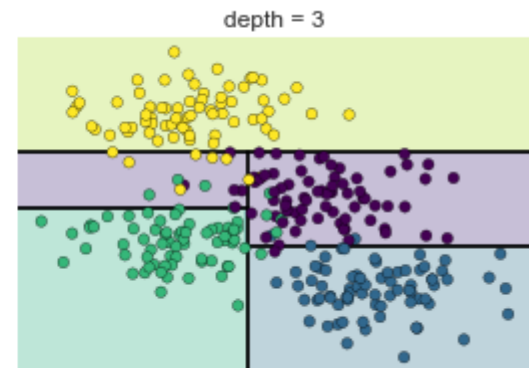
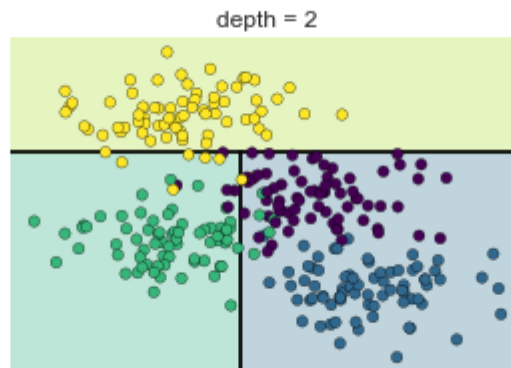
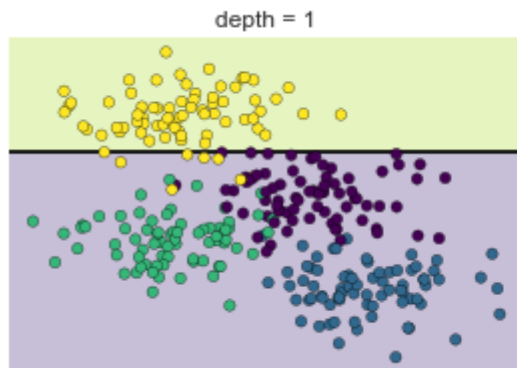
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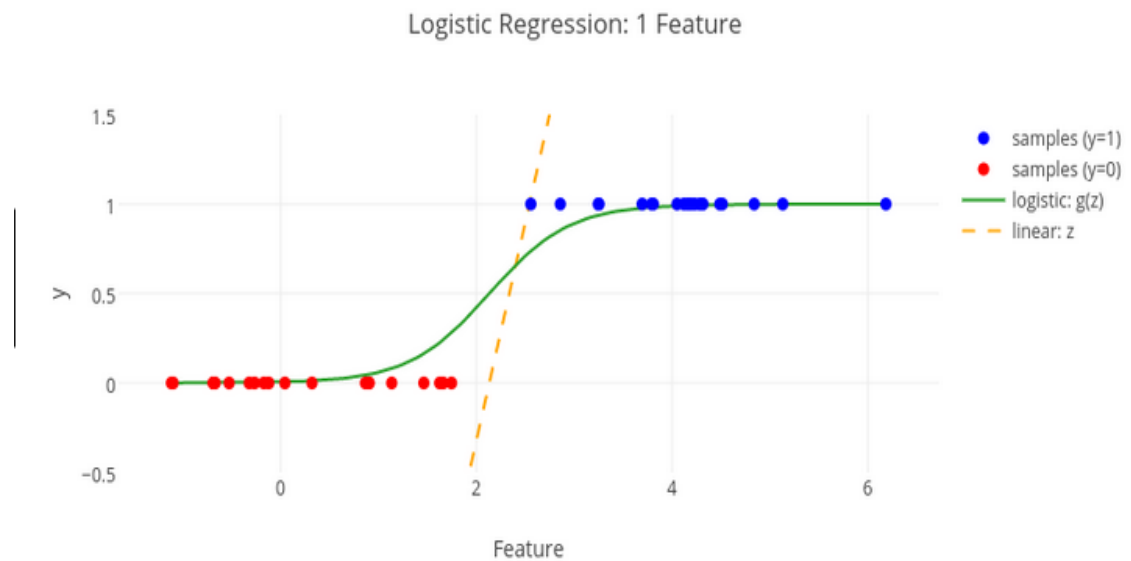
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Logistic regression

- Logit function

$$p(X) = \frac{e^{(\beta_0 + \beta_1 X)}}{1 + e^{(\beta_0 + \beta_1 X)}}$$

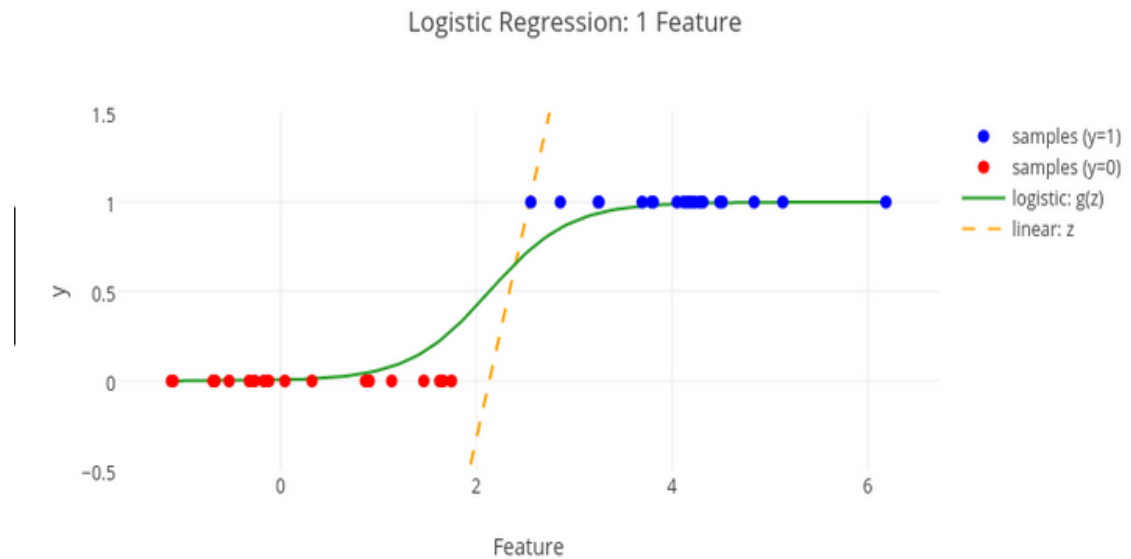


Logistic regression

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- Horizontal asymptotes
 - $y = 0$, towards the left
 - $y = 1$, towards the right

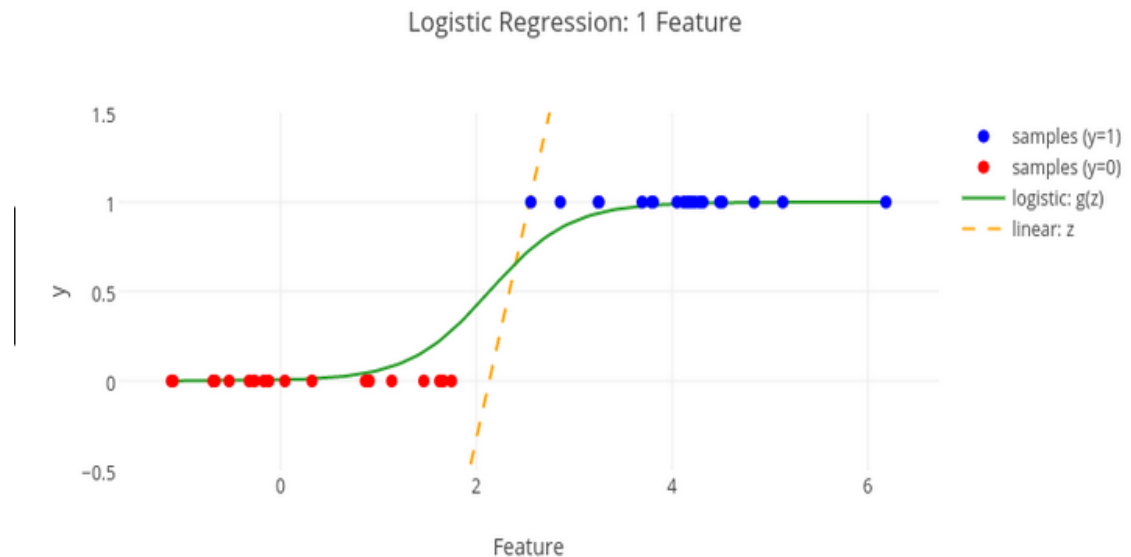


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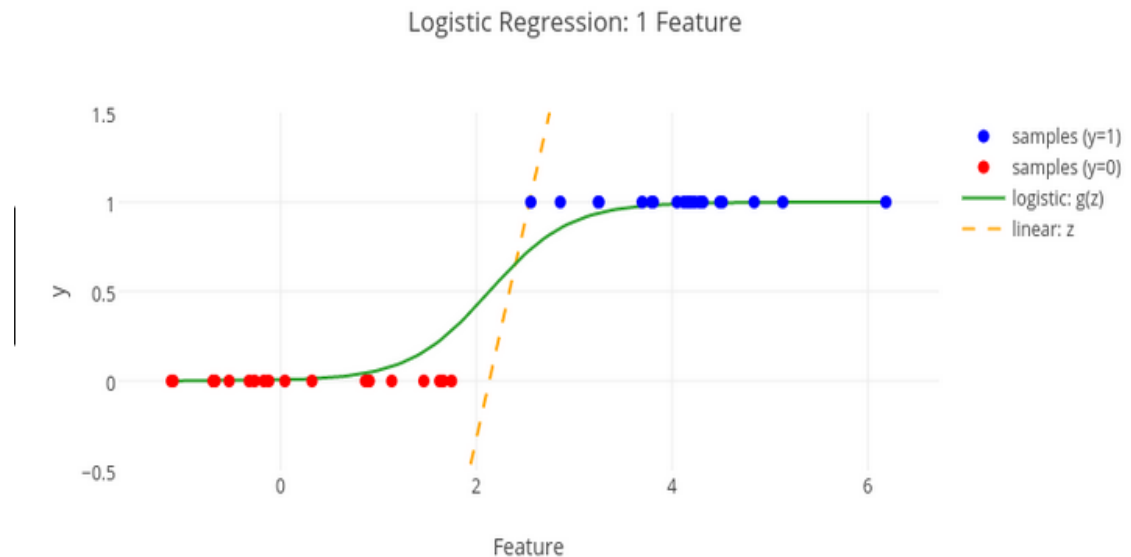


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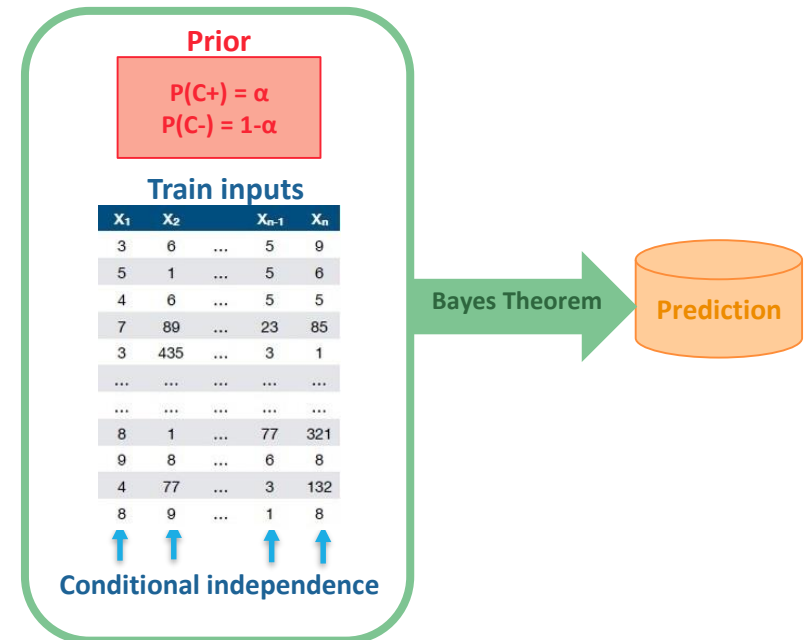
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- Horizontal asymptotes
 - $y = 0$, towards the left
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- It estimates classes probabilities
- It is not recommendable for multiclass classification, i.e. not binary



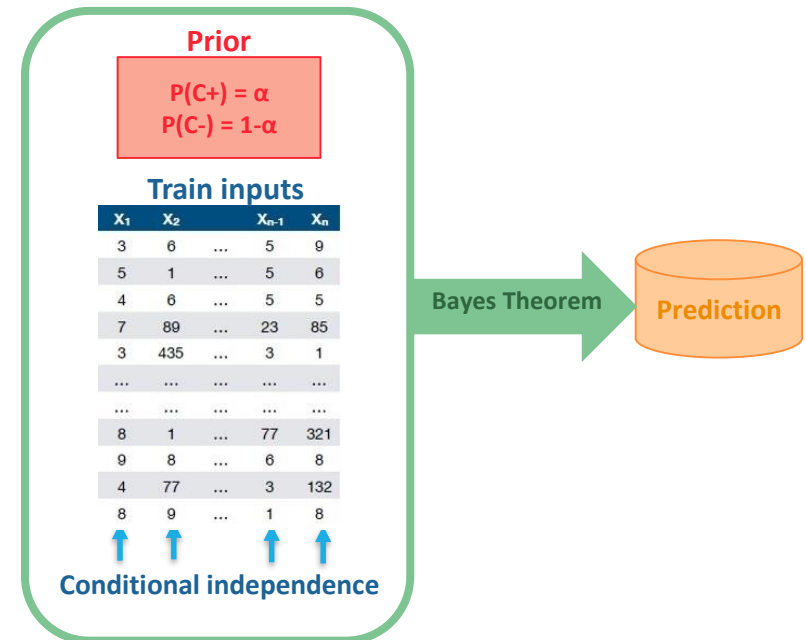
Naïve Bayes



Naïve Bayes

We need to calculate

$$p(C|X_1, \dots, X_n)$$



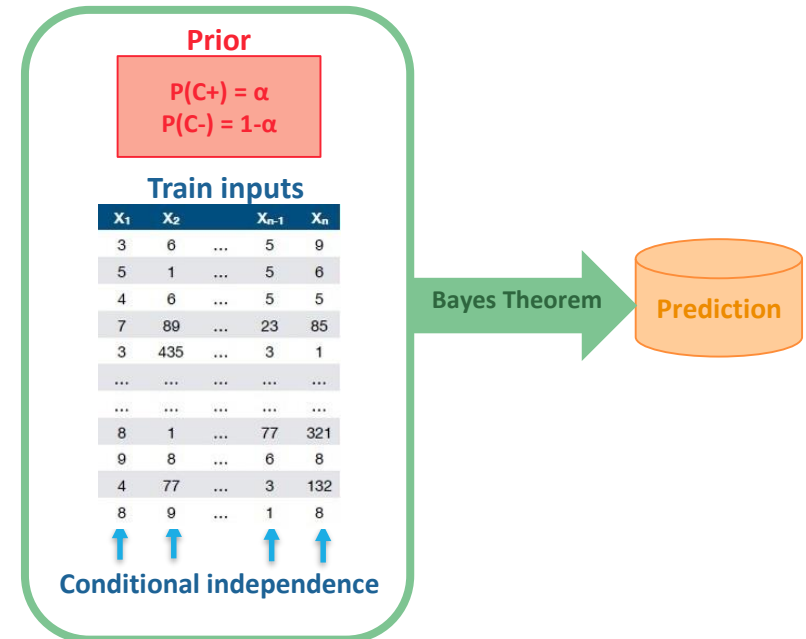
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Bayes Theorem,

$$p(C|X_1, \dots, X_n) = \frac{p(C) \cdot p(X_1, \dots, X_n|C)}{p(X_1, \dots, X_n)}$$



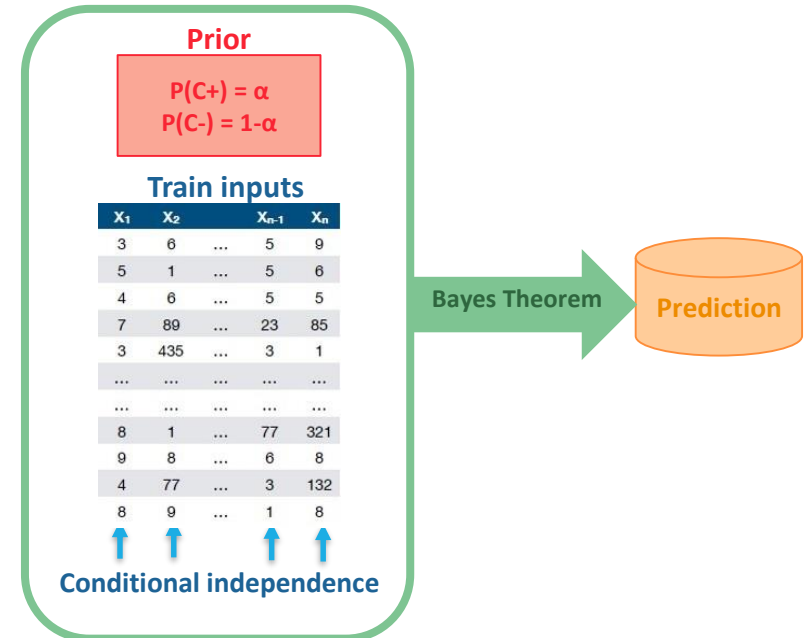
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We need to calculate

$$p(C|X_1, \dots, X_n) \quad \swarrow \text{Joint probability} \quad p(C, X_1, \dots, X_n)$$

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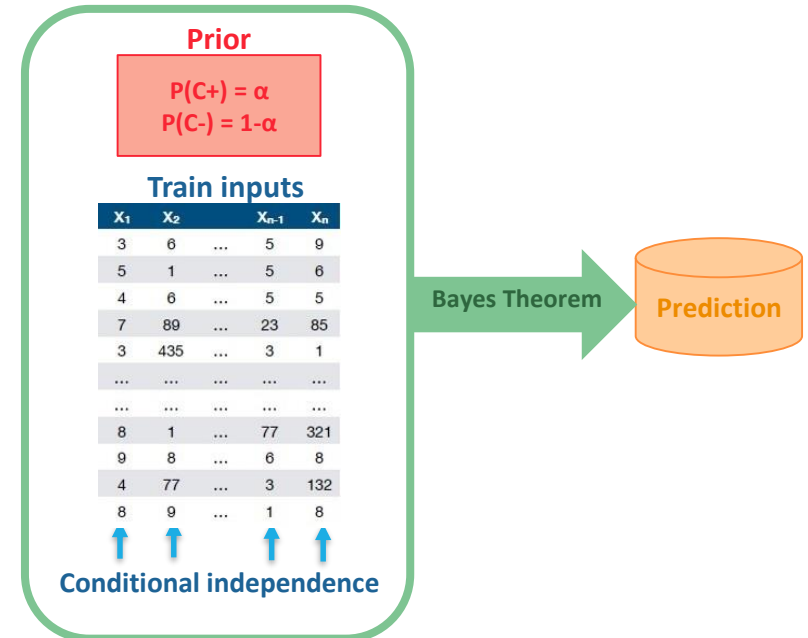
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Joint probability

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Applying the chain rule in conditional probability

$$p(C, X_1, \dots, X_n) = p(C) \cdot p(X_1|C) \cdot p(X_2|C, X_1) \cdot \dots \cdot p(X_n|C, X_1, \dots, X_{n-1})$$



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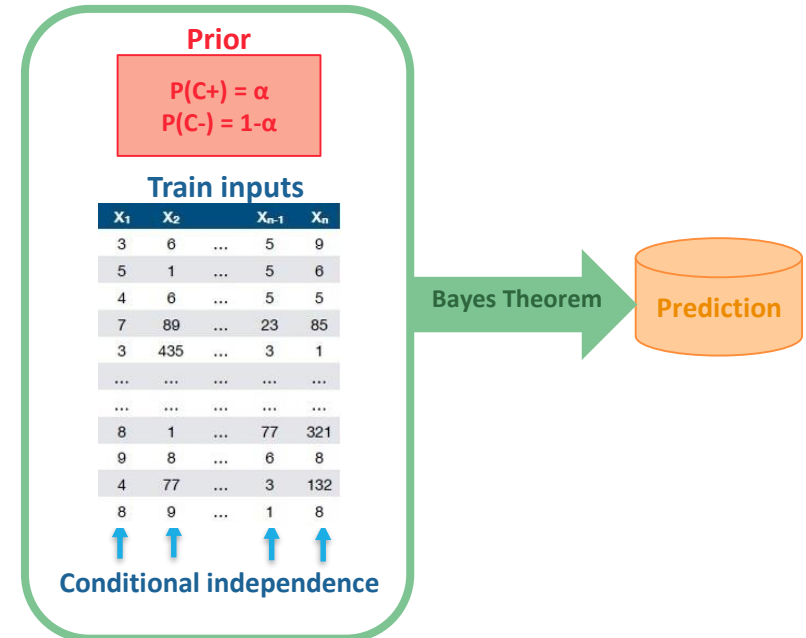
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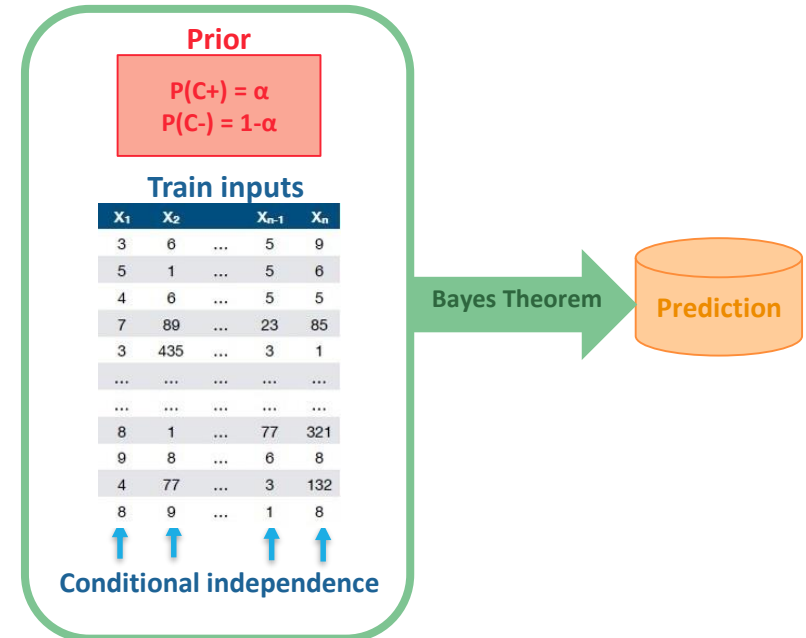
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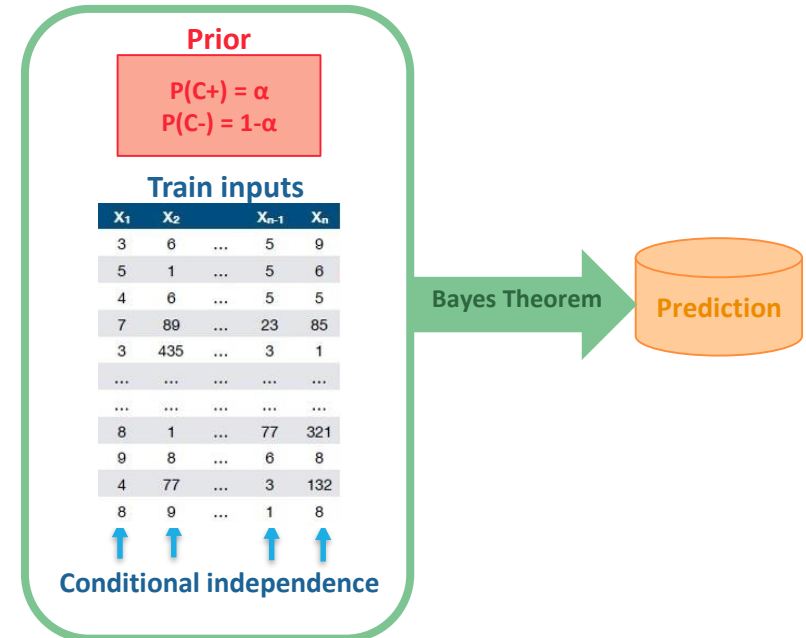
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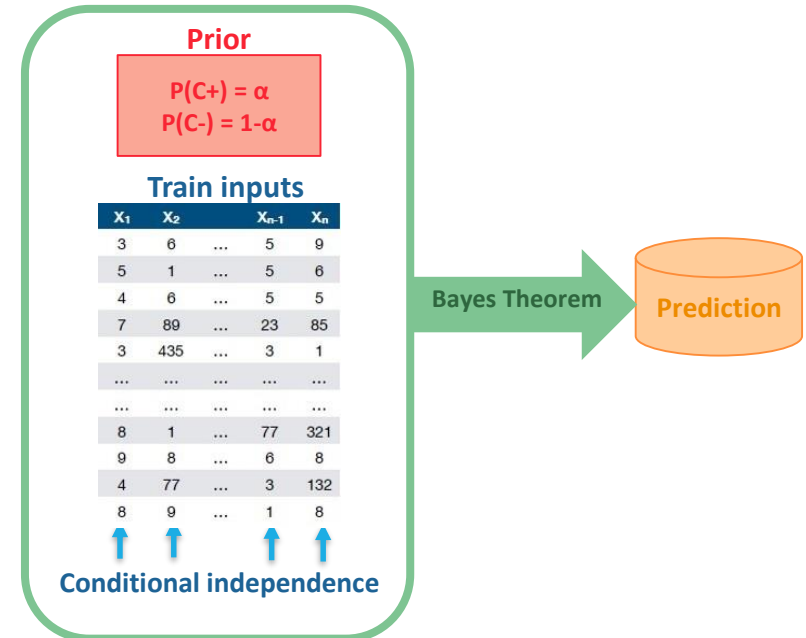
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Joint probability

$$p(C, X_1, \dots, X_n)$$

Prior

$$P(C+) = \alpha$$

$$P(C-) = 1-\alpha$$

Train inputs

X_1	X_2	...	X_{n-1}	X_n
3	6	...	5	9
5	1	...	5	6
4	6	...	5	5
7	89	...	23	85
3	435	...	3	1
...
...
8	1	...	77	321
9	8	...	6	8
4	77	...	3	132
8	9	...	1	8

Conditional independence

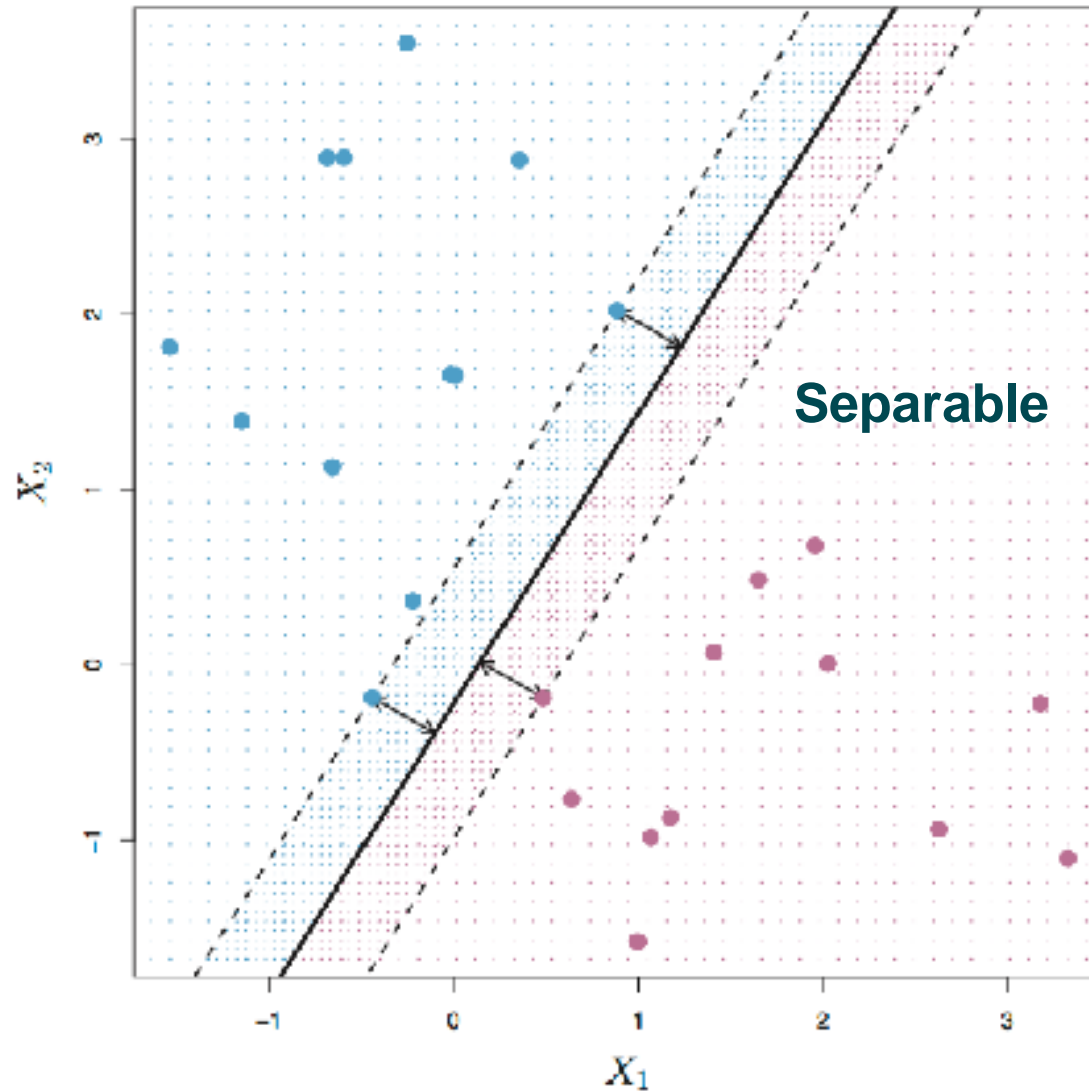
Sample data

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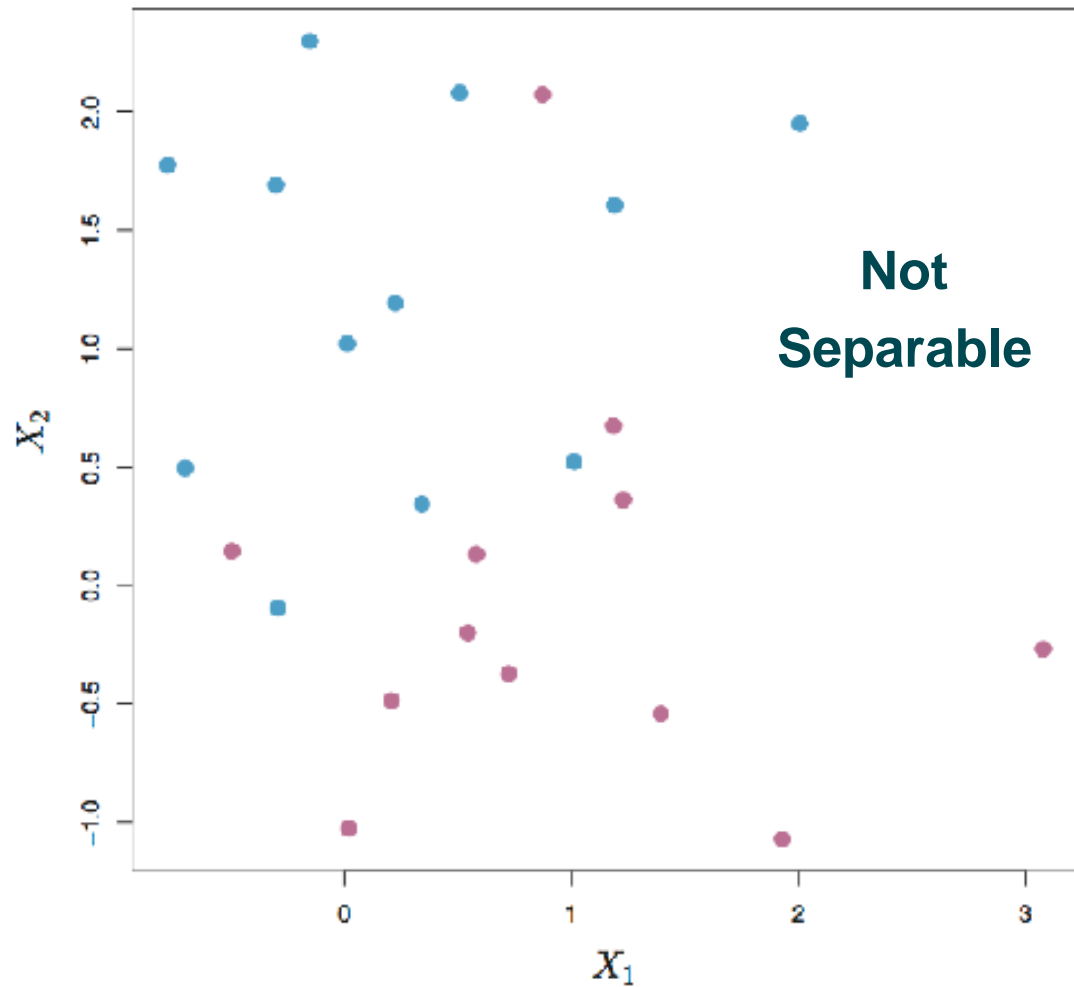
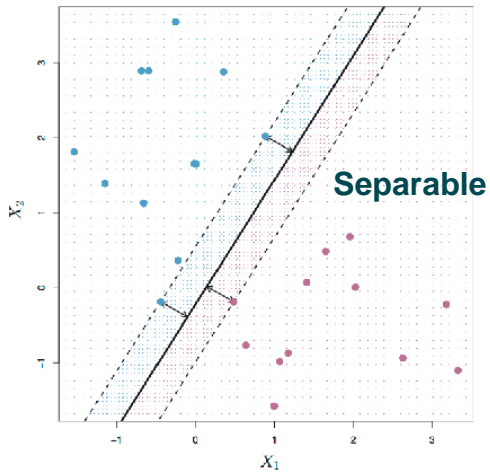
Bayes Theorem

Prediction

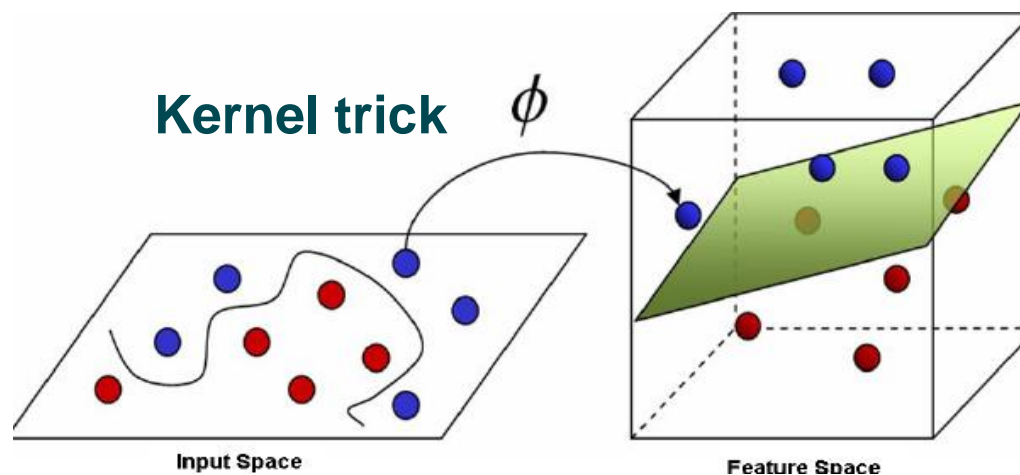
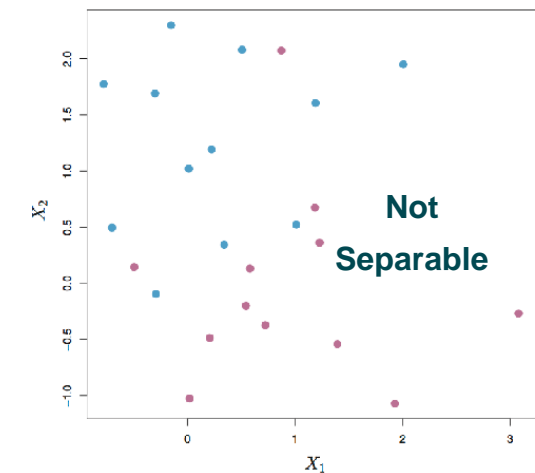
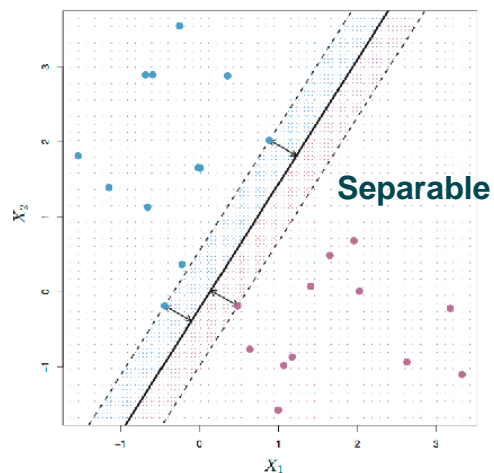
Support Vector Machines



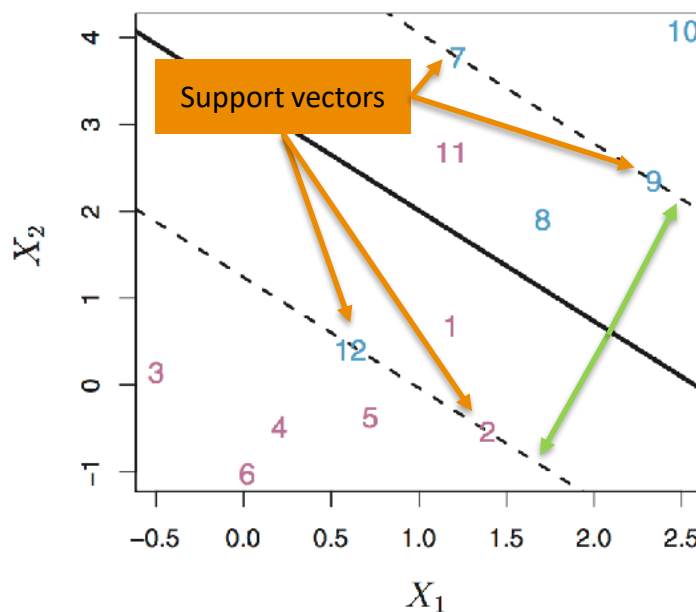
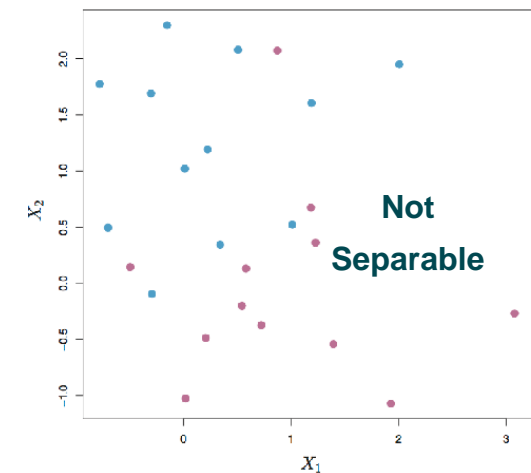
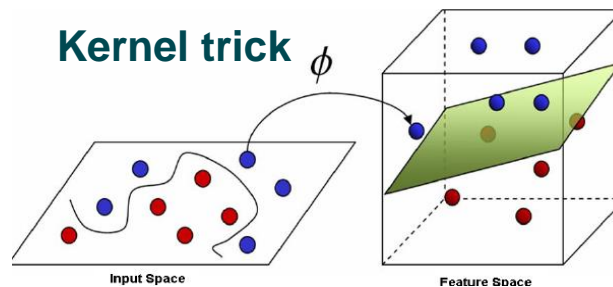
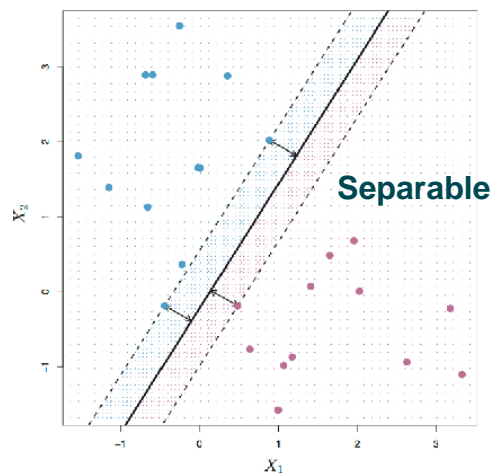
Support Vector Machines



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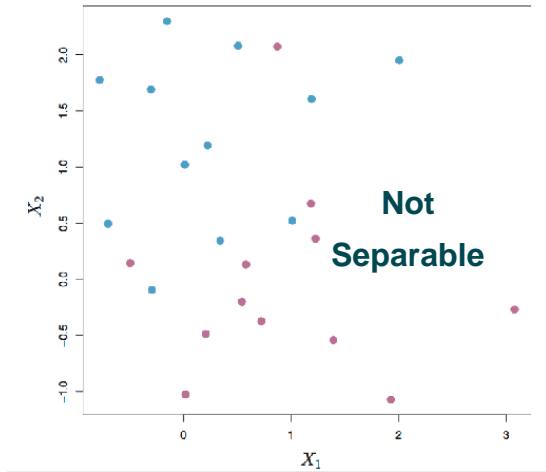
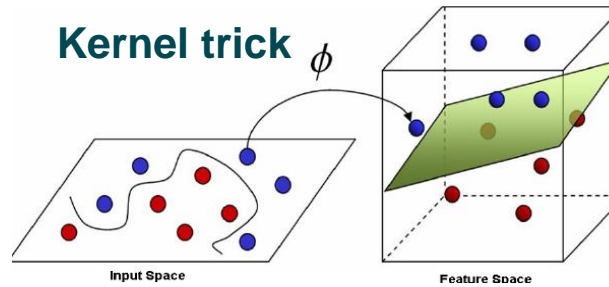
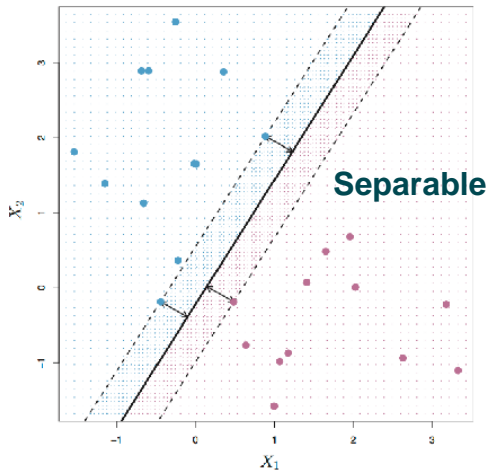


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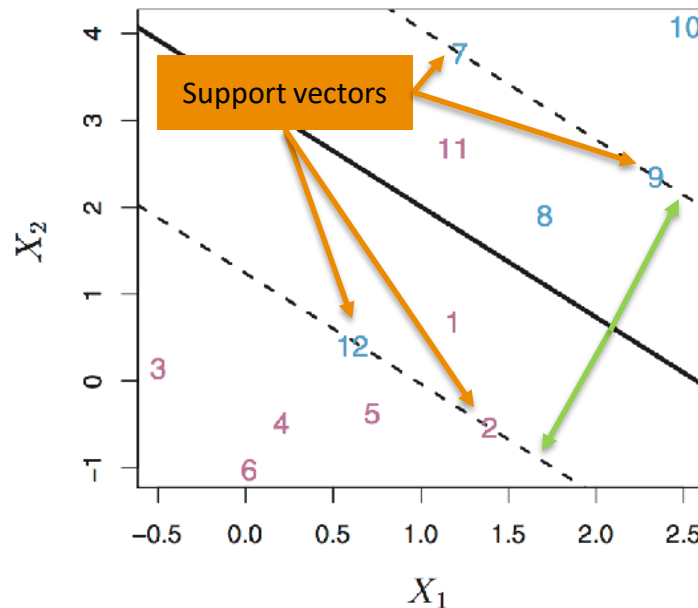


ϵ -loss

Support Vector Machines

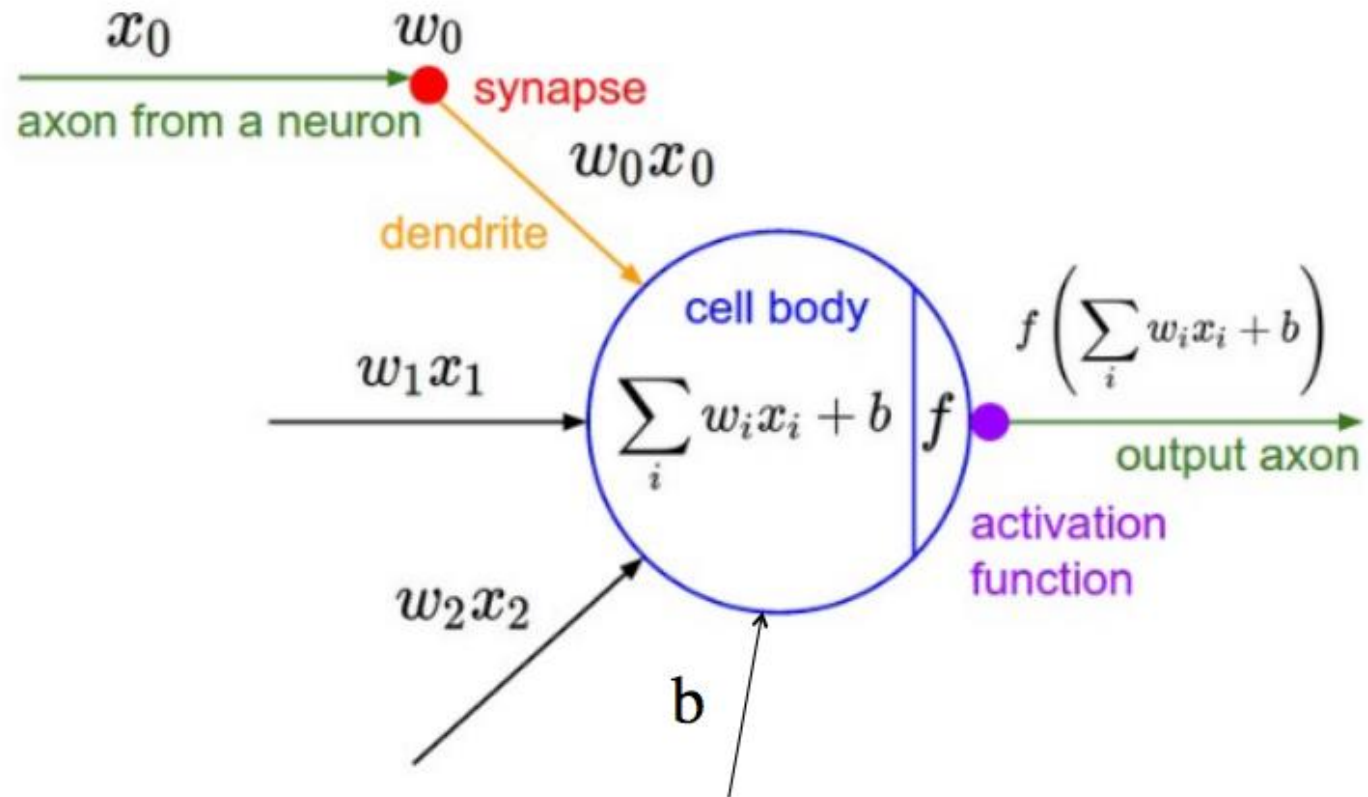


$$\begin{aligned} & \arg \max_{\beta_0, \beta_1, \dots, \beta_n} M \\ & \text{subject to } \sum_{j=1}^n \beta_j^2 = 1, \\ & y_i * (\beta_0 + \sum_j X_{ij} \beta_{ij}) \geq M(1 - \epsilon_i), \\ & \epsilon_i \geq 0, \sum_i \epsilon_i \leq C \end{aligned}$$



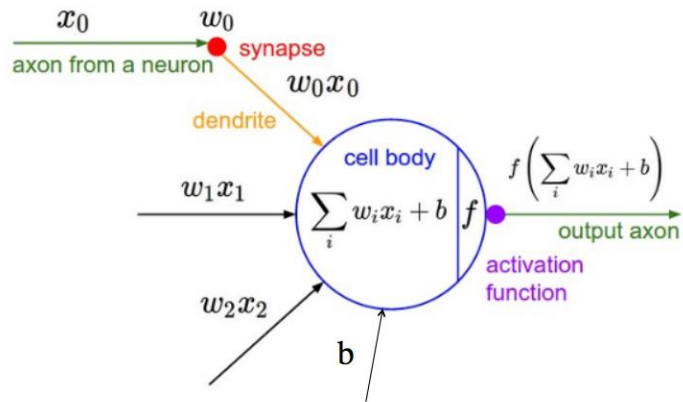
Neural networks

- Neuron

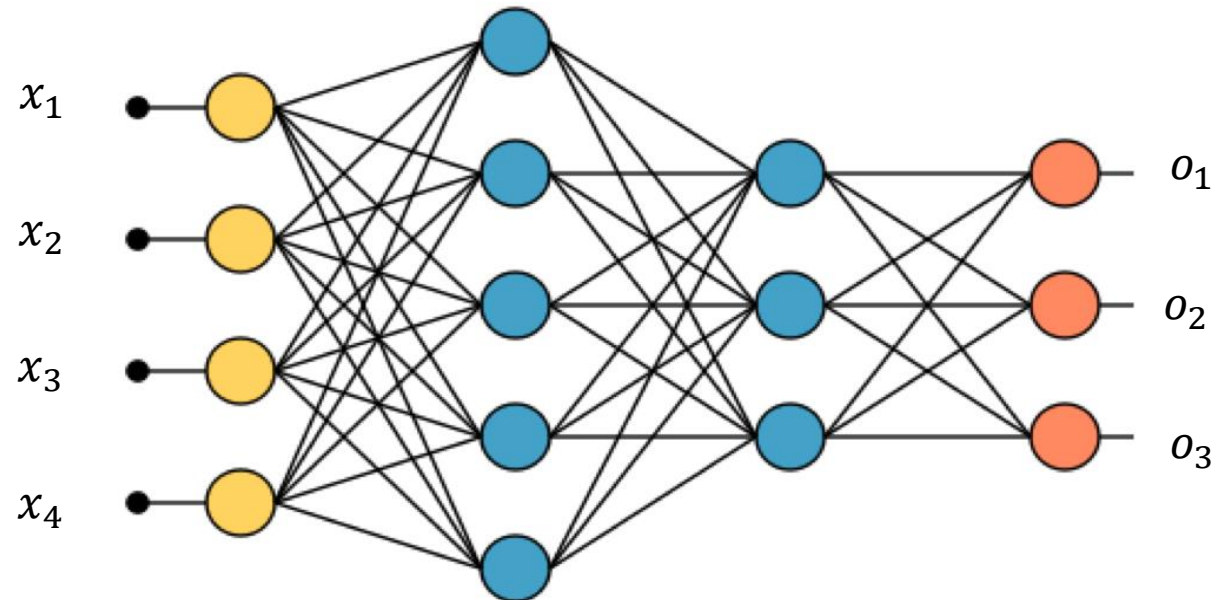


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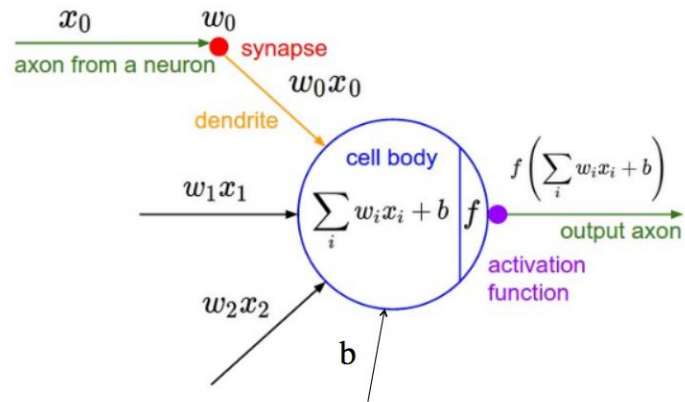


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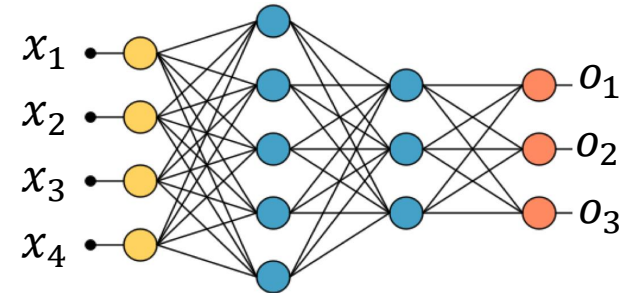


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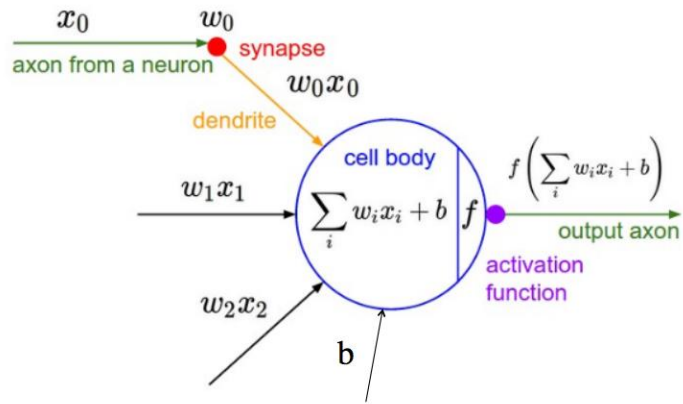
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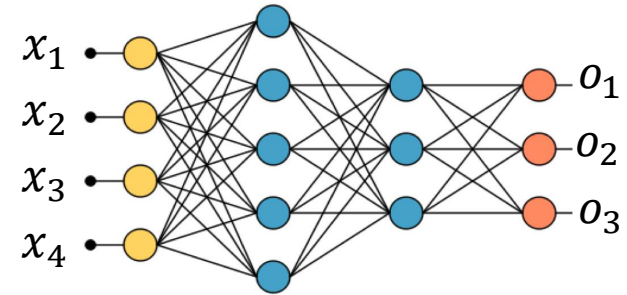
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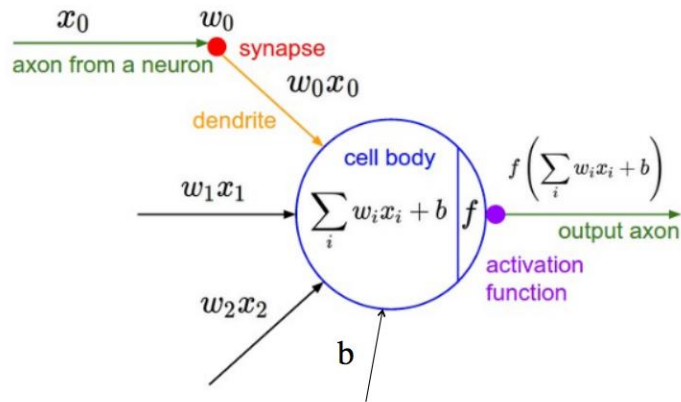


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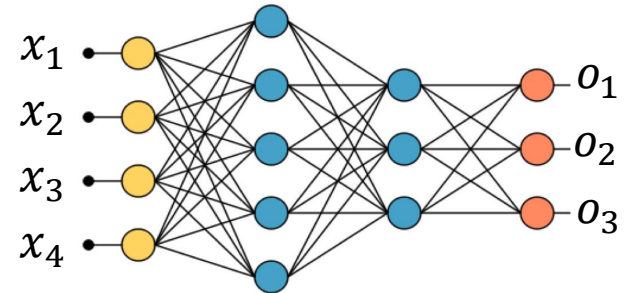
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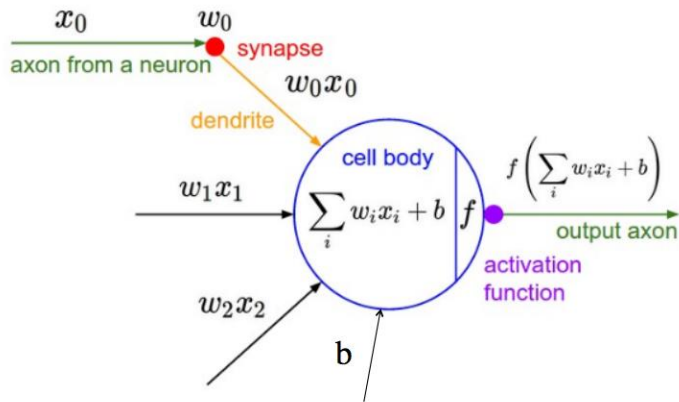
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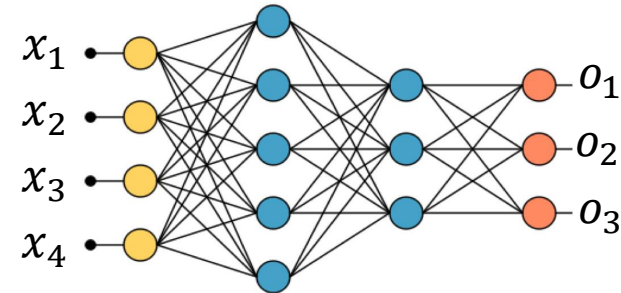
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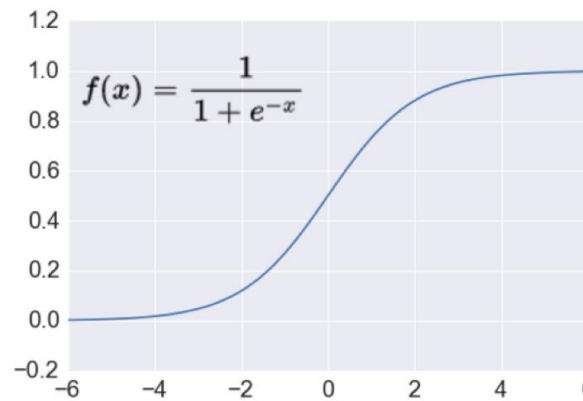


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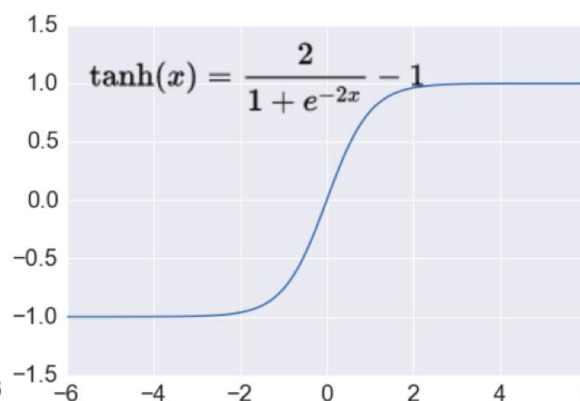
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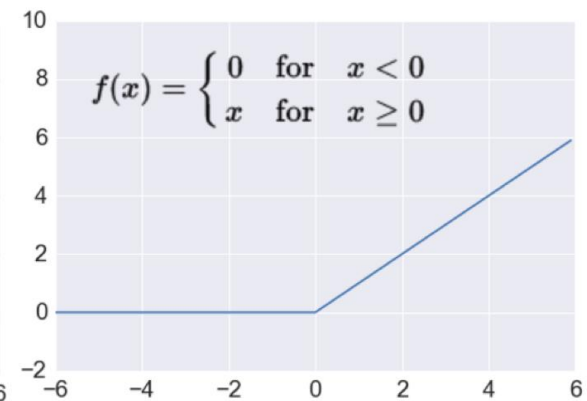
- Usual activation functions



Sigmoid



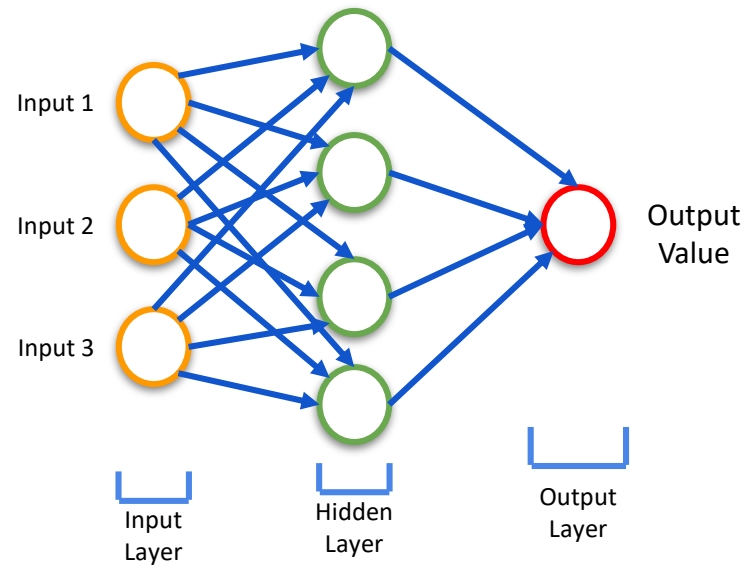
Hyperbolic tangent



ReLu

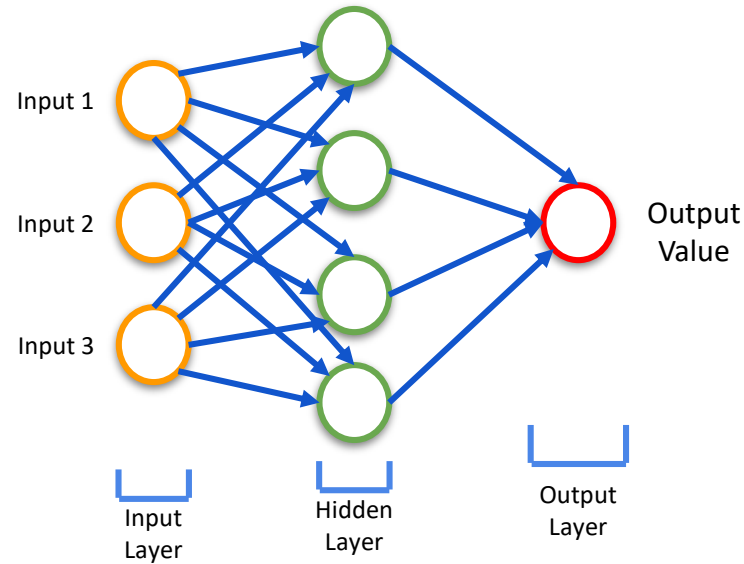
Neural networks

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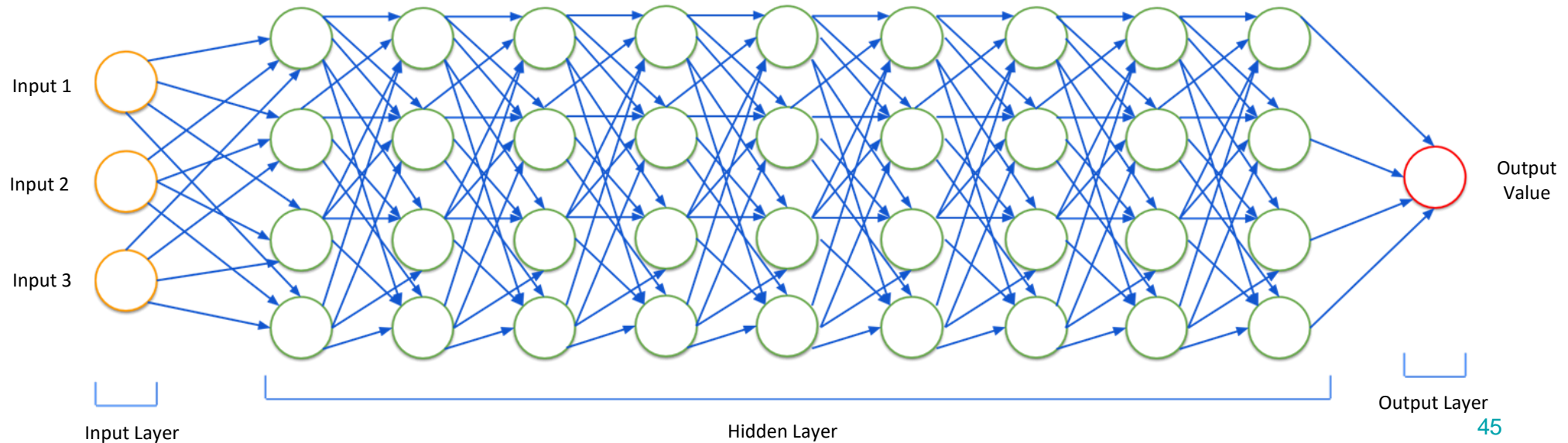


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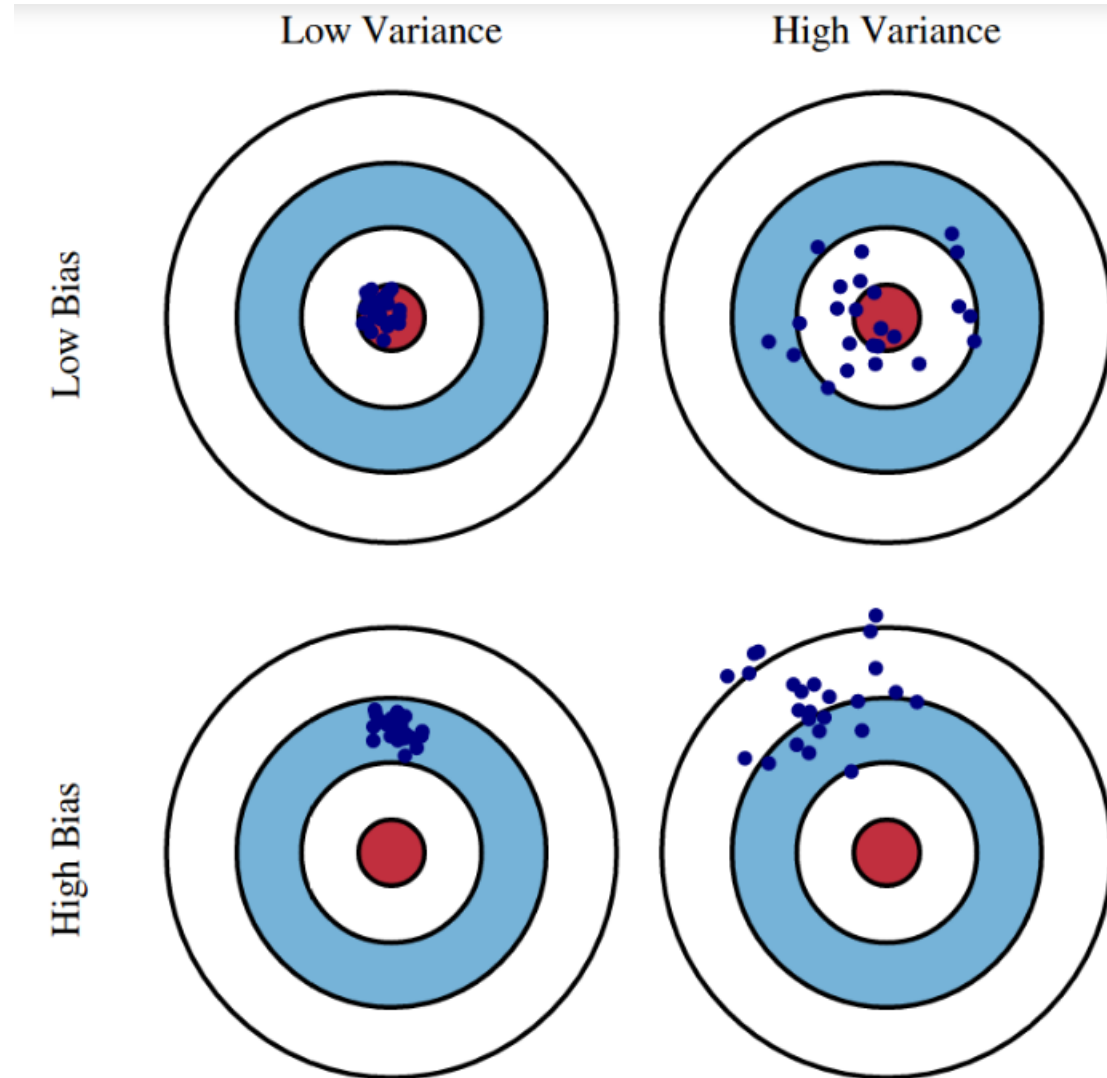
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- Such process considers the error of each weak learner on each sample in order to **adapt the weights for the weak learners** to be aggregated, so that **the overall error decreases as much as possible**.

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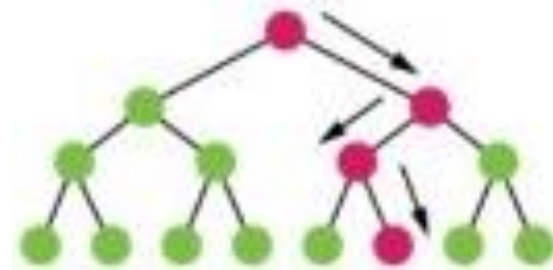
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- More recently, new approaches arised, such as **Gradient Boosting classifiers**, being **Extreme Gradient Boosting** (XGBoost) the new ML rockstar

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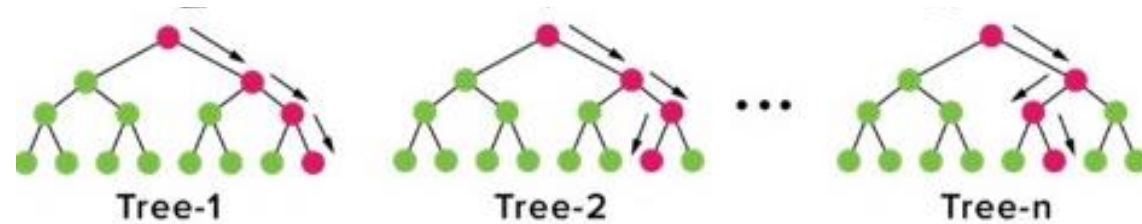
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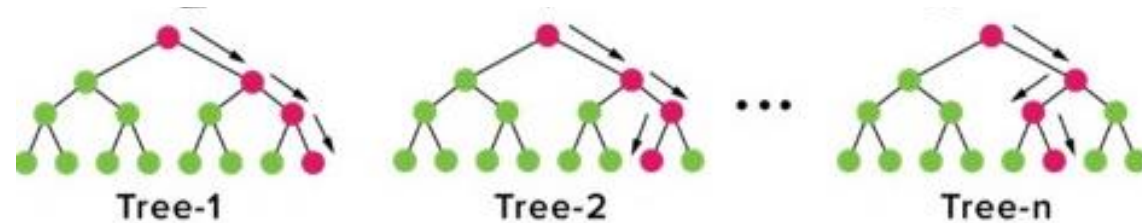
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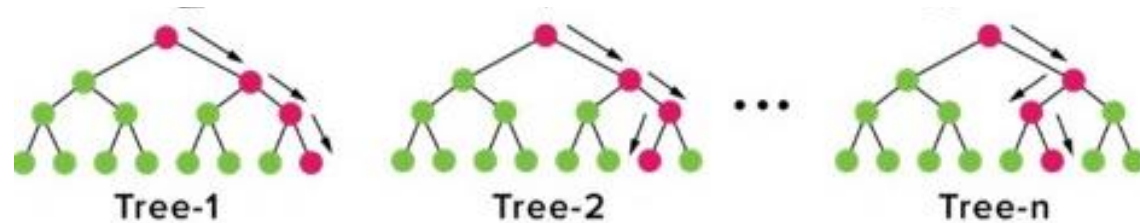
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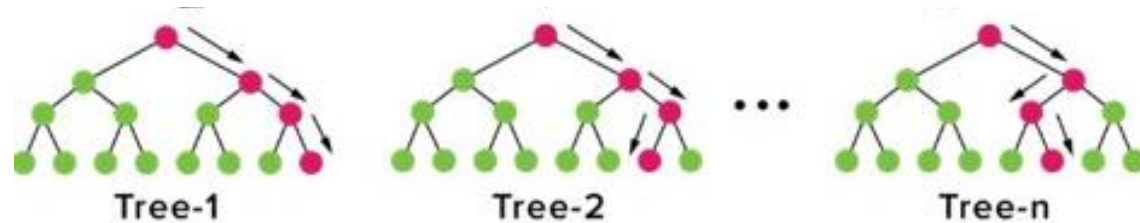
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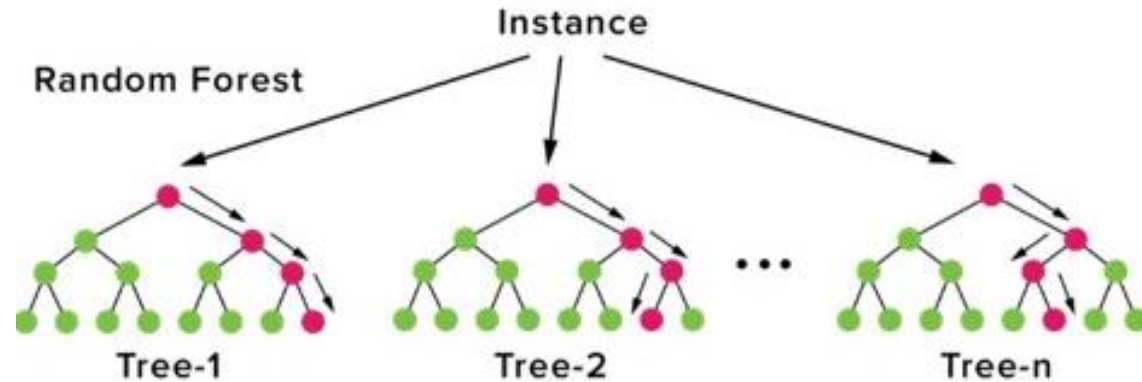
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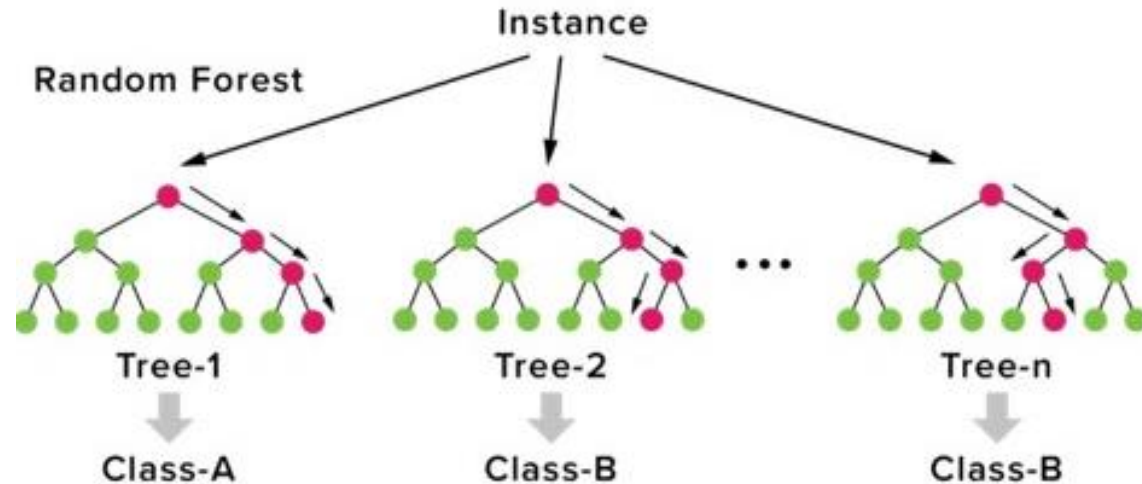
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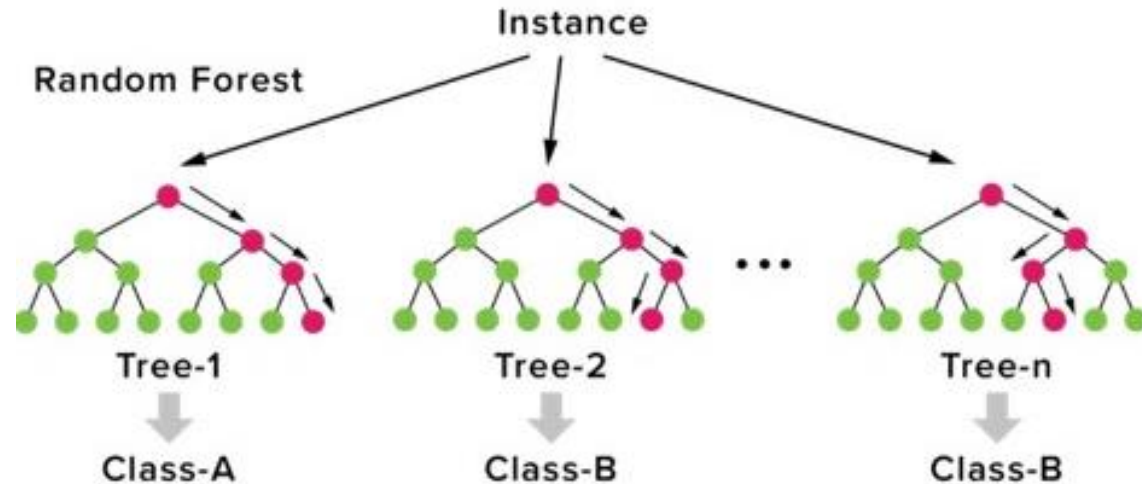
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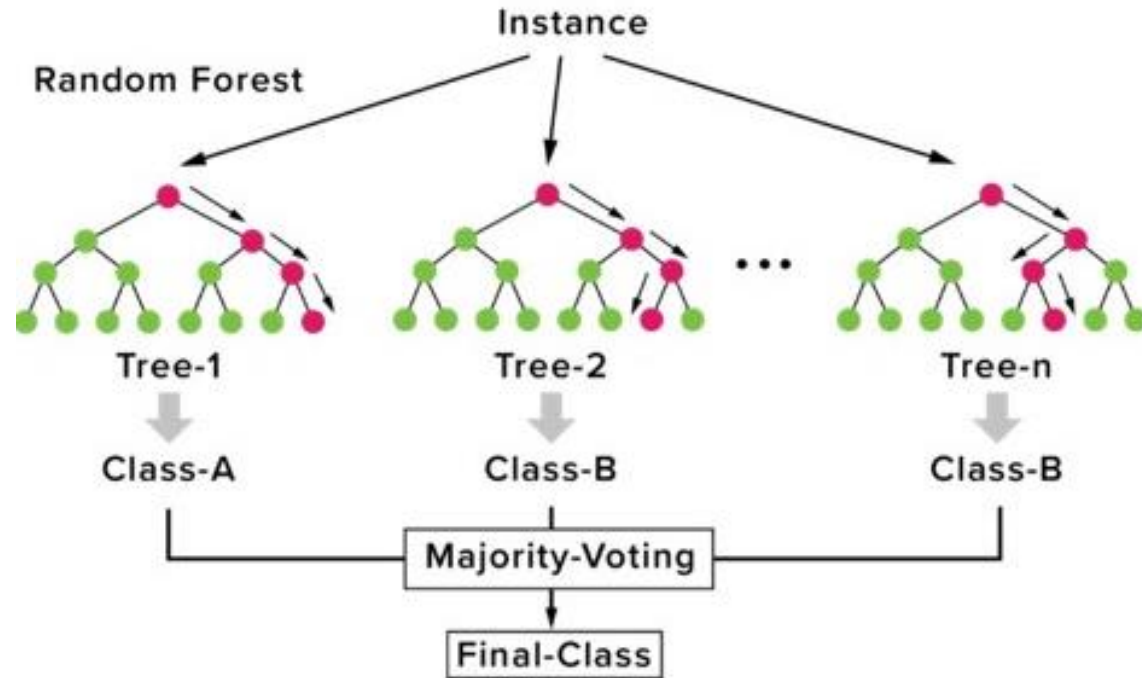
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- In both cases, numerical scores are **aggregated by averaging**

Python functions

Algoritmo	Entorno	Función
K-Nearest Neighbors	Scikit-learn	KNeighborsClassifier
Decision tree	Scikit-learn	DecisionTreeClassifier
Logistic Regression	Scikit-learn	LogisticRegression
Naïve Bayes	Scikit-learn	GaussianNB MultinomialNB ComplementNB BernoulliNB
Support Vector Machines	Scikit-learn	SVC NuSVC LinearSVC
Neural Networks	Scikit-learn	MLPClassifier
AdaBoost	Scikit-learn	AdaBoostClassifier
Bagging	Scikit-learn	BaggingClassifier
Random Forests	Scikit-learn	RandomForestClassifier
Gradient Boosting	Scikit-learn	GradientBoostingClassifier HistGradientBoostingClassifier



**Mondragon
Unibertsitatea**

Escuela Politécnica
Superior

Eskerrik asko
Muchas gracias
Thank you

Carlos Cernuda

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Goiru, 2

20500 Arrasate – Mondragon

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