

# [Machine Learning]

Machine learning (ML) is a subfield of artificial intelligence (AI) that focuses on developing algorithms and model that can automatically learn patterns and insights from data without being explicitly programmed. The goal of ML is to enable computers to learn and improve from experience, just like a human.

There are three main types of machine learning:

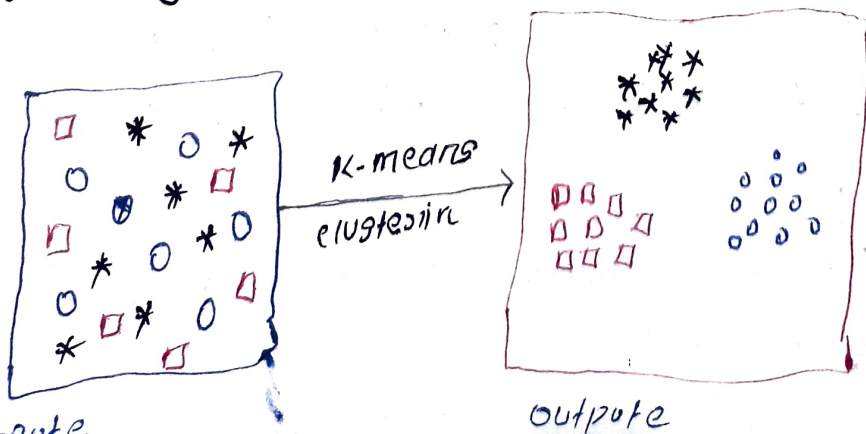
**Supervised learning:** Supervised learning is a type of machine learning that uses labeled data to train machine learning model. A labelled dataset is one that has both input and output parameters. The model just need to map the input to the respective outputs or target value.

Supervised learning algorithms:

- Linear Regression
- Logistic Regression
- Support vector machine
- KNN
- Decision tree
- Naive Bayes

**Unsupervised learning:** Unsupervised learning is a type of machine learning that uses unlabeled data to train machine. Unlabeled data doesn't have a fixed output variable. The model learn from the data, discovers the patterns and feature in the data, and return outputs.

- Clustering
- PCA
- K-means clustering
- Hierarchical clustering



Reinforcement Learning: In reinforcement learning, the algorithm learns by interacting with an environment and receive feedback in the form of rewards or punishment. The algorithms learn to take actions that maximize the cumulative reward over time. This type of learning is often used in robotic, gaming and control system.

### Well posed Problems

Well-posed learning problem in machine learning is a problem that is well-defined, has a clear objective and has feasible solution.

1) Well-defined problem statement: The problem statement should be clear and unambiguous. The inputs, outputs and the objective of the problem should be well-defined.

2) Accessible and representative data: The data used to train the model should be representative of the real-world problem and should be accessible to the algorithms. Sufficient data required.

3) Appropriate evaluation metrics: The evaluation metrics should be appropriate for problem at hand.

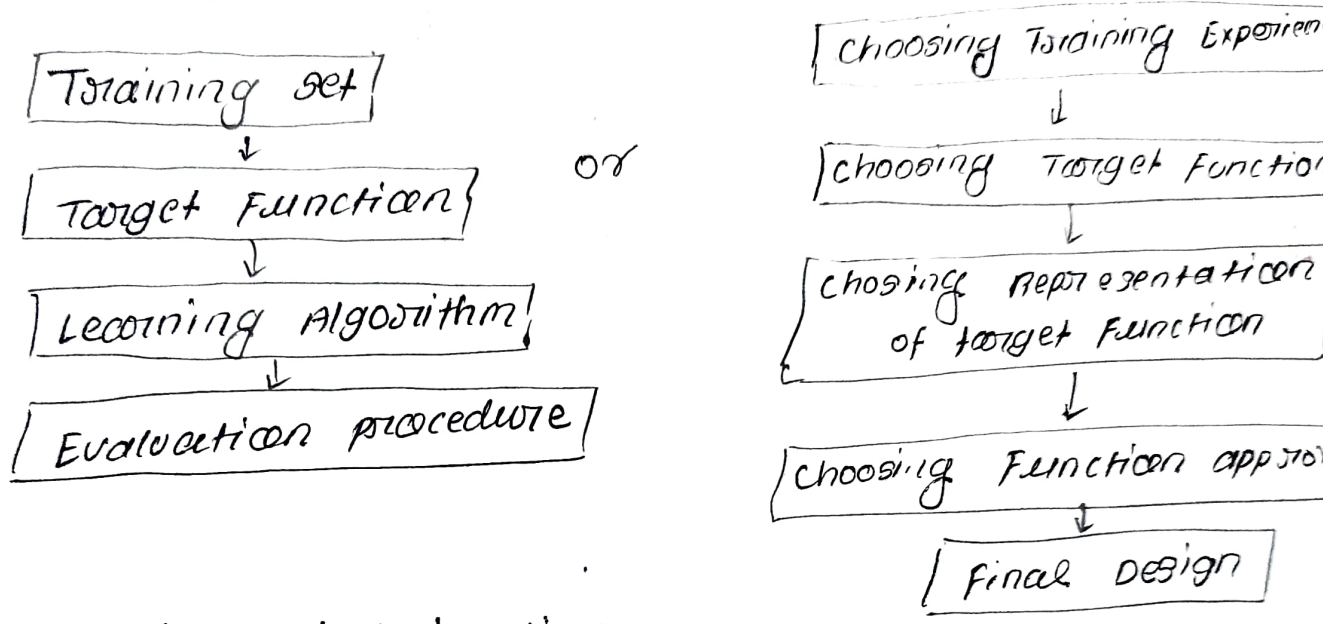
4) Feasible solution: The solution should be practical and should be achievable within a reasonable timeframe.

5) Generalizability: The solution obtain should be able to generalize well to unseen data.



- posed learning problem include:
- image classification
  - sentiment analysis
  - recommendation system
  - house price prediction
  - image caption generator

## Designing learning system



## Empirical risk minimization

Empirical risk minimization (ERM) is a common approach in supervised learning, which involves minimizing the average loss over a training dataset to find the best model parameters.

on ERM, a model is trained on a training dataset, which consists of input-output pairs. The model is then evaluated using a loss function, which measures the difference between the predicted output to the truth output. The goal of ERM is to find model parameters that minimize the average loss over training dataset.

Given a set of training data  $\{(x_1, y_1), (x_2, y_2), (x_3, y_3), \dots, (x_n, y_n)\}$

where  $x_i$  is the input and  $y_i$  is the output, and model parameterized by  $\theta$ . We want to find the value of  $\theta$  that minimizes the average loss over training data.

$$L_S(h) = \frac{1}{n} \sum_{i=1}^n L(h(x_i), y_i) = L_S(\theta) = \frac{1}{n} \sum_{i=1}^n L(\theta(x_i), y_i)$$

$$\text{minimize } \theta \frac{1}{n} \sum_{i=1}^n L(y_i, f(x_i; \theta))$$

$L$  = loss function

$f$  = model     $\theta$  = model parameter

### PAC (Probably Approximately Correct)

It is a theoretical framework in machine learning that provides bounds on the number of training examples needed to learn a concept to a certain degree of accuracy with high probability. The goal of PAC Learning is to find a hypothesis that approximates the true concept underlying a set of training examples.



PAC is a way to measure how well a machine learning algorithm can learn a concept from a set of examples. It like trying to learn new language by looking at example of sentences in that language.

PAC learning tell us that if we have set of example and a hypothesis (a guess about what the answer is), we can measure how ~~close~~ close our guess is to the truth answer. The goal is to find a hypothesis that is close to the true answer.

### [Data preprocessing]

- data cleaning
- data integration
- dimension reduction
- feature extraction
- data transformation
- data splitting
- one hot encoding
- word embedding
- tokenization
- normalization

### Normalization

Normalization is a data preprocessing technique that involves scaling numerical feature in dataset to a standard range. The goal of normalization is to bring all the feature to a similar scale, so that no single feature dominates others, and to make it easier for machine learning algorithm to learn from the data.

# # [ Gradient Descent ]

Gradient descent is a generic optimization algorithm capable of finding optimal solution to a wide range of problem.

The general idea of gradient descent is to tweak parameters iteratively in order to minimize a cost function.

## ① Batch Gradient Descent

$$\frac{\partial}{\partial \theta_j} \text{MSE}(\theta) = \frac{2}{m} \sum_{i=1}^m (\theta^T x^i - y^i) x_j^i$$

Gradient vector of the cost function

$$\nabla_{\theta} \text{MSE}(\theta) = \begin{pmatrix} \frac{\partial}{\partial \theta_0} \text{MSE}(\theta) \\ \frac{\partial}{\partial \theta_1} \text{MSE}(\theta) \\ \vdots \\ \frac{\partial}{\partial \theta_n} \text{MSE}(\theta) \end{pmatrix} = \frac{2}{m} X^T (X\theta - y)$$

notice that this formula involves calculation over the full training set  $X$  at each gradient descent step! This is why the algorithm is called batch gradient descent: it uses the whole batch of training data at every step (actually, full gradient descent would probably be a better name)

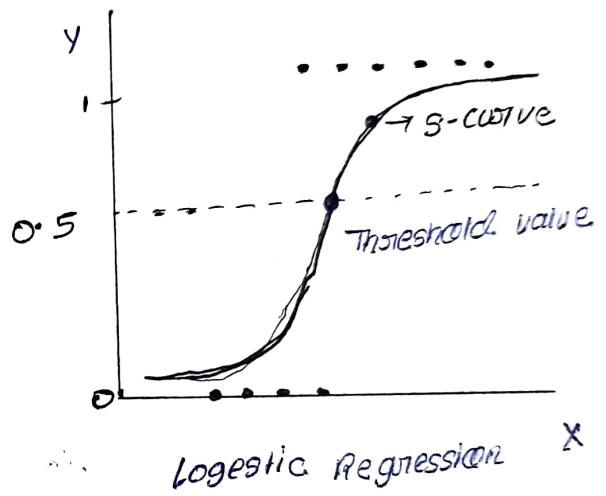
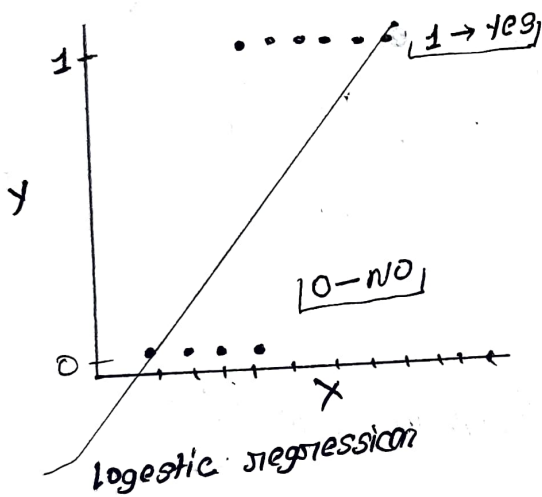
## # [Logistic Regression]

logistic regression is a statistical method used to predict the likelihood of a binary outcome like "yes" or "no".

it is a type of regression analysis that predicts the probability of occurrence of a categorical dependent variable based on one or more independent variables.

logistic regression = 
$$y = \frac{1}{1 + e^{-x}}$$

Sigmoid



Here logistic regression is fail.

The value of the logistic must be between 0 and 1, which cannot go beyond this limit, so it forms a curve like "S" form.

The S-form curve is called the Sigmoid function or the logistic function.

Sigmoid function help to convert the linear combination of predictor variable into probability estimate that use to make prediction.

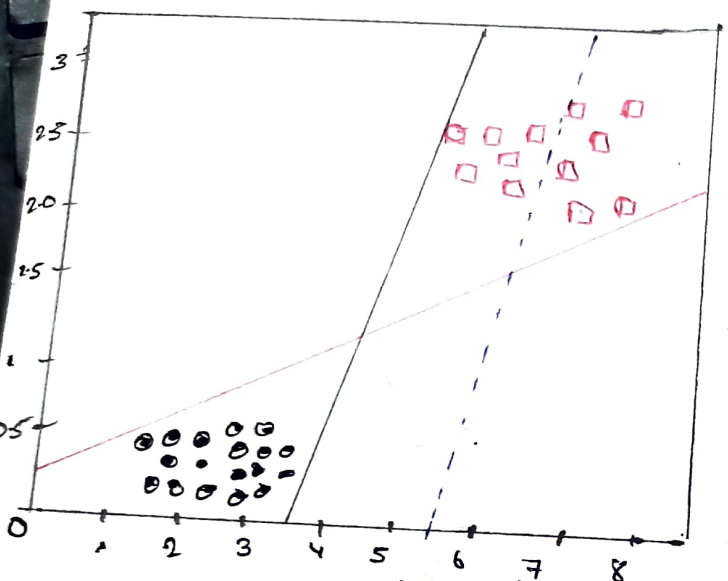


# Support Vector Machines

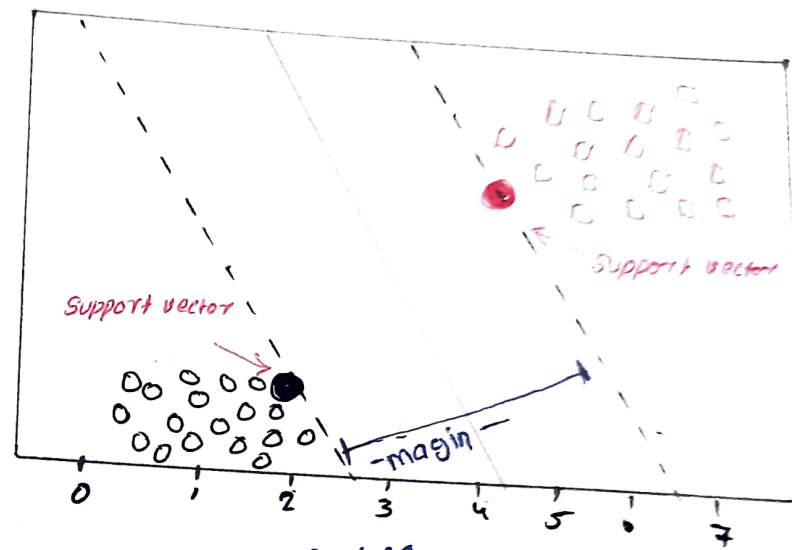
A support vector machine (SVM) is a powerful and versatile machine learning model capable of performing linear or nonlinear classification, regression and even novelty detection.

• it is <sup>sensitive</sup> sensitive to ~~the~~ outliers

$$\frac{2}{||w||}$$



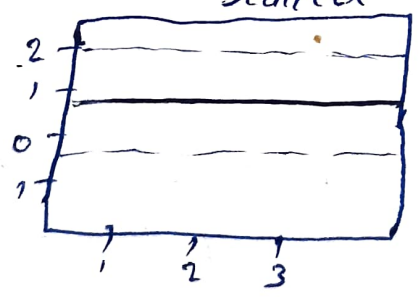
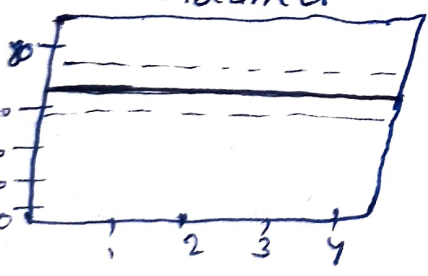
linear classification of 3 model



SVM

SVM is a maximum margin classifier. # [Go through book.]

• it is sensitive to the feature scales unscalled

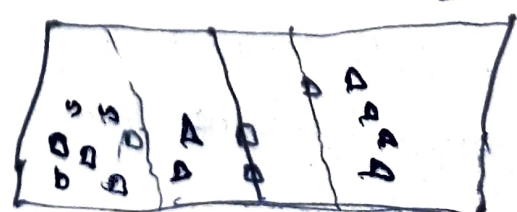


sensitive to outliers hence we use soft margin instead of hard margin.

$C=1$



$C=100$



if underfit then reduce

KNN, short for k-nearest neighbors, is a machine learning algorithm used for classification and regression problems. The KNN algorithm works by finding the k closest data points to the given inputs, and then using those data points to make predictions.

### Advantage of KNN

- Simple to understand and easy to implement
- No training period: unlike other machine learning algorithms that require training on a dataset.

KNN does not require a training period. It uses the entire dataset for making predictions.

- Good performance on small datasets.
- Works well with non-linear data.

• Euclidean distance

$$d(P, Q) = \sqrt{\sum_i (P_i - Q_i)^2}$$

### Disadvantage

- Computationally expensive
- Sensitive to outliers
- Requires normalization

• The choice of k: The performance of KNN is highly dependent on the choice of k, which can be a challenging task.

Choosing a larger k-value can lead to smoother decision boundaries, but it also increases the risk of ~~overfitting~~ underfitting.

k-less chance of ~~underfitting~~ overfitting.

# # [Bayesian Learning]

Bayesian learning is a machine learning approach that involves using Bayesian statistics to make predictions and decisions.

Bayesian learning is based on the Bayes theorem, which is a mathematical formula that describes the probability of an event based on prior knowledge and new evidence.

$P(x|y)$  → probability of  $x$  given  $y$

Bayes theorem

$$P(x|y) = \frac{P(y|x) P(x)}{P(y)}$$

$P(x|y)$  → is called a **posterior**, which we need to calculate

$P(y|x)$  → is called the **likelihood**. It is the probability of evidence when hypothesis is true.

$P(x)$  → called **prior probability**, probability of hypothesis before considering the evidence.

$P(y)$  → called **marginal probability**.



(10)

$$P(\text{cancer}) = 0.008$$

$$P(\text{pos} | \text{cancer}) = 0.98$$

$$P(\text{pos} | \sim \text{cancer}) = 0.03$$

Q if a new patient comes in with a positive test result, what is the probability that he has cancer?

$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

$$P(\text{cancer} | \text{pos}) = \frac{P(\text{pos} | \text{cancer}) * P(\text{cancer})}{P(\text{pos})}$$

$$P(\text{pos}) = P(\text{pos} | \text{cancer}) * P(\text{cancer}) + P(\text{pos} | \sim \text{cancer}) * P(\sim \text{cancer})$$

$$P(\sim \text{cancer}) = 1 - P(\text{cancer}) \rightarrow \text{probability of having no cancer}$$

Substituting these values we will get -

$$P(\text{cancer} | \text{pos}) = \frac{(P(\text{pos} | \text{cancer}) * P(\text{cancer}))}{P(\text{pos} | \text{cancer}) * P(\text{cancer}) + P(\text{pos} | \sim \text{cancer}) * (1 - P(\text{cancer}))}$$

$$= \frac{0.98 * 0.008}{0.98 * 0.008 + 0.03 * (1 - 0.008)}$$

$$P(\text{can} | \text{pos}) = 0.208$$

$$P(\text{cancer} | \text{positive}) = \frac{P(\text{positive} | \text{cancer}) \times P(\text{cancer})}{P(\text{positive})} \quad (1)$$

we have to find  $P(\text{positive})$

$$P(\text{positive}) = P(\text{positive} | \text{cancer}) \times P(\text{cancer}) + P(\text{positive} | \neg \text{cancer}) \times P(\neg \text{cancer})$$

$$P(\neg \text{cancer}) = 1 - P(\text{cancer})$$

$$\Rightarrow 1 - 0.008 = 0.992$$

$$P(\text{positive}) = P(\text{positive} | \text{cancer})P(\text{cancer}) + P(\text{positive} | \neg \text{cancer})P(\neg \text{cancer})$$

$$= 0.98 \times 0.008 + 0.03 \times 0.992$$

$$\Rightarrow 0.0376$$

$$P(\text{positive}) = 0.0376$$

we can put in equation (1)

$$P(\text{cancer} | \text{positive}) = \frac{P(\text{positive} | \text{cancer}) \times P(\text{cancer})}{P(\text{positive})}$$

$$= \frac{0.98 \times 0.008}{0.0376}$$

$$\approx 0.208$$

Decision trees are versatile machine learning algorithms that can perform both classification and regression tasks and even multioutput tasks.

## CART (Classification and Regression Tree)

- CART algorithm is a greedy algorithm.

cost function for classification

$$J(k, t_k) = \frac{m_{\text{left}}}{m} G_{\text{left}} + \frac{m_{\text{right}}}{m} G_{\text{right}}$$

where  $G_{\text{left/right}}$  → measures the impurity of the left/right subset

$m_{\text{left/right}}$  — is the number of instances in the left/right subset

The algorithm works by first splitting the training set into two subsets using a single feature  $k$  and a threshold  $t_k$

it searches for the pair  $(k, t_k)$  that produces the purest subsets weighted by their size.



once the CART algorithm has successfully split the training set in two, it splits the subset using the same logic, then the sub-subset, and so on, recursively. It stops recursion once it reaches the maximum depth (defined by the max-depth hyperparameter) or if it cannot find the split that will reduce impurity.

### ID3 (Iterative Dichotomiser 3)

It is a decision tree algorithm used in ML for classification tasks. The algorithm builds a decision tree by recursively selecting the input feature that provides the most information gain about the target variable, based on the entropy or impurity of the dataset.

#### Disadvantages

- Attributes must be in nominal values
- Dataset must not include missing data
- The algorithm tends to fall into over-fitting.

$$\left[ \text{Entropy (decision)} = \sum P(I) \cdot \log_2 P(I) \right]$$

$$\left[ \text{Gain (S, A)} = \text{Entropy (S)} - \sum [P(S|A) \cdot \text{Entropy (S|A)}] \right]$$

③ data set driver

• Firstly, we need to calculate global entropy

There are 14 examples; 9 instances says  $\rightarrow$  yes  
5 instances says  $\rightarrow$  no

$$\begin{aligned} \text{Entropy}(\text{Decision}) &= \sum -p(i) \cdot \log_2 p(i) \\ &= -p(\text{yes}) \cdot \log_2 p(\text{yes}) - p(\text{no}) \cdot \log_2 p(\text{no}) \\ &= -(9/14) \cdot \log_2 (9/14) - (5/14) \cdot \log_2 (5/14) \\ &= 0.9401 \end{aligned}$$

$\neq$  Wind factor on decision

$$\text{Gain}(\text{Decision}, \text{wind}) = \text{Entropy}(\text{Decision}) - \sum [P(\text{Decision} | w) \cdot \text{Entropy}(\text{Decision} | w)]$$

$\Rightarrow$  Wind attribute has two labels: weak and strong.

calculate (Decision | wind = weak) and (Decision | wind = strong)

Day	wind	Decision
1	weak	no
3	weak	yes
4	weak	yes
5	weak	yes
8	weak	no
9	weak	no
10	weak	yes
13	weak	yes

more are (instances) for weak wind. decision of 2 items are no and 6 items are yes.

$$\begin{aligned} \text{Entropy (decision/wind = weak)} &= -P(\text{no}) \cdot \log_2 P(\text{no}) - P(\text{yes}) \cdot \log_2 P(\text{yes}) \\ &= -\left(\frac{2}{8}\right) \cdot \log_2\left(\frac{2}{8}\right) - \left(\frac{6}{8}\right) \cdot \log_2\left(\frac{6}{8}\right) = 0.811 \end{aligned}$$

[Strong wind factor on decision]

$$\begin{aligned} \text{Entropy (decision/wind = strong)} &= -P(\text{no}) \cdot \log_2 P(\text{no}) - P(\text{yes}) \cdot \log_2 P(\text{yes}) \\ &= -\left(\frac{3}{6}\right) \cdot \log_2\left(\frac{3}{6}\right) - \left(\frac{3}{6}\right) \cdot \log_2\left(\frac{3}{6}\right) = 1 \end{aligned}$$

$$\begin{aligned} \text{Gain (decision, wind)} &= [P(\text{decision/wind = weak}) \cdot \text{Entropy (decision/wind = weak)}] - [P(\text{decision/wind = strong}) \cdot \text{Entropy (decision/wind = strong)}] \end{aligned}$$

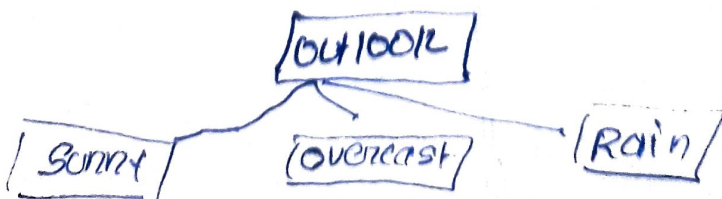
$$= 0.940 - \left[ \left(\frac{8}{14}\right) \cdot 0.811 \right] - \left[ \left(\frac{6}{14}\right) \cdot 1 \right] = 0.048$$

Entropy of strong wind

week wind      weak + strong wind      strong      Entropy of strong wind

[Information gain of all attributes]

- 1) Gain (Decision, outlook) = 0.246
- 2) Gain (Decision, Temperature) = 0.029
- 3) Gain (Decision, Humidity) = 0.151
- 4) Gain (Decision, wind) = 0.048





#

## # [CART algorithm]

it can handle both classification and regression and regression tasks.

This algorithm uses a new metric named gini index to create decision points for classification tasks.

Gini index

$$\text{Gini} = 1 - \sum (p_i)^2 \text{ for } i=1 \text{ to number of class.}$$

OUTLOOK	yes	no	number of instances	Gini
sunny	2	3	5	0.48
overcast	4	0	4	0
Rain	3	2	5	0.48

$$\text{Gini}(\text{OUTLOOK} \neq \text{sunny}) = 1 - \left(\frac{2}{5}\right)^2 - \left(\frac{3}{5}\right)^2 = 1 - 0.16 - 0.36 = 0.48$$

$$\text{Gini}(\text{OUTLOOK} = \text{overcast}) = 1 - \left(\frac{4}{4}\right)^2 - \left(\frac{0}{4}\right)^2 = 0$$

$$\text{Gini}(\text{OUTLOOK} = \text{rain}) = 1 - \left(\frac{3}{5}\right)^2 - \left(\frac{2}{5}\right)^2 = 1 - 0.36 - 0.16 = 0.48$$

$$\begin{aligned} \text{Gini}(\text{OUTLOOK}) &= \left(\frac{5}{14}\right) \times 0.48 + \left(\frac{4}{14}\right) \times 0 + \left(\frac{5}{14}\right) \times 0.48 \\ &= 0.171 + 0 + 0.171 \\ &= 0.342 \end{aligned}$$

Temperature	yes	no	no of instances
Hot	2	2	4
cool	3	1	4
Mild	4	2	6

$$\text{Gini (Temp = Hot)} = 1 - \left(\frac{2}{4}\right)^2 - \left(\frac{2}{4}\right)^2 = 0.5$$

$$\text{Gini (Temp = cool)} = 1 - \left(\frac{3}{4}\right)^2 - \left(\frac{1}{4}\right)^2 = 1 - 0.5625 - 0.0625 = 0.375$$

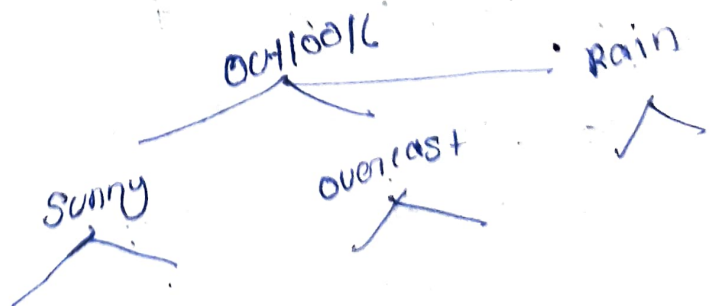
$$\text{Gini (Temp = mild)} = 1 - \left(\frac{4}{6}\right)^2 - \left(\frac{2}{6}\right)^2 = 0.439$$

$$\begin{aligned} \text{Gini (Temp)} &= \left(\frac{4}{14}\right) \times 0.5 + \left(\frac{4}{14}\right) \times 0.375 + \left(\frac{6}{14}\right) \times 0.439 \\ &= 0.439 \end{aligned}$$

Similarly we calculate for all columns.

Feature	Gini index
outlook	0.342
temp	0.439
Humidity	0.367
wind	0.428

The winner is outlook because its cost is minimum.

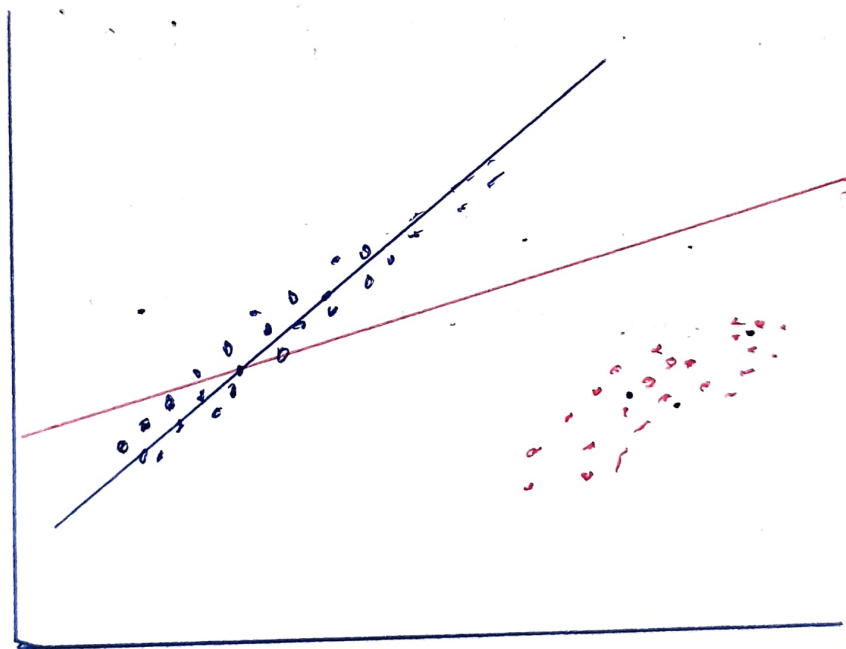


## Robust linear model estimation using RANSAC

We can see how robustly fit a linear model to faulty data using RANSAC algorithm.

The ordinary linear regressor is sensitive to outliers, and the fitted line can easily be skewed away from the truth underlying relationship of data.

The RANSAC regressor automatically split the data into inliers and outliers, and the fitted line is determined only by the identified inliers.



••• → inliers

••• → outliers

— RANSAC regressor

— linear regressor

RANSAC = (Random sample consensus)  
fit a model from random subsets  
of inliers from the complex data set.



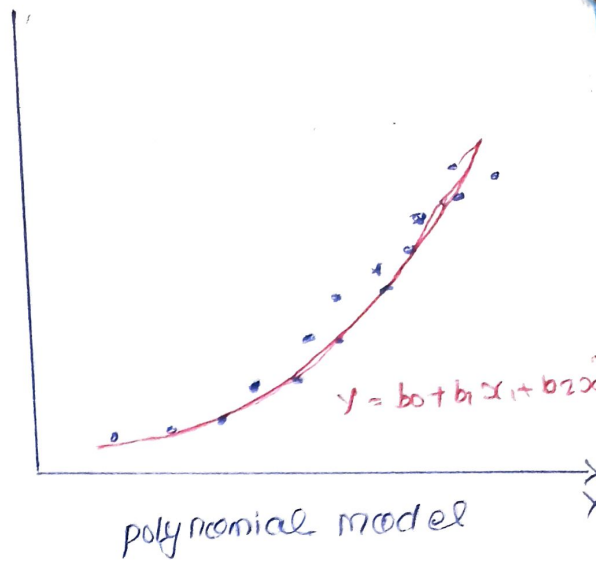
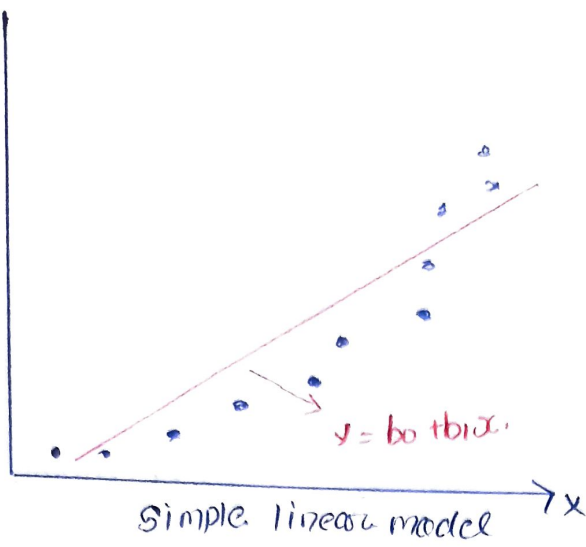
Randomized algorithms producing only a reasonable result with a certain probability, which is dependent on the number of iterations (max. trials parameter). It is typically used for linear and non-linear regression problems and is especially popular in the field of photogrammetric computer vision.

## # Polynomial Regression

Polynomial Regression is a regression algorithm that models the relationship between a dependent ( $y$ ) and independent variable as  $n$ th degree polynomial.

$$\text{Equation} = b_0 + b_1 x_1 + b_2 x_1^2 + b_3 x_1^3 - \dots - b_n x_1^n$$

- It is also called the special case of multiple linear regression.
- It is a linear model with some modification in order to increase the accuracy.
- It works well on non-linear data.
- In polynomial regression, the original features are converted into polynomial features of required degree and then modeled using a linear model.



Equation of the polynomial regression model

Simple linear equation :  $y = b_0 + b_1x$

multiple — — — — — :  $y = b_0 + b_1x + b_2x^2 + b_3x^3 -$

polynomial — — — — — :  $y = b_0 + b_1x + b_2x^2 + b_3x^3 -$

## # ARIMA

Autoregressive integrated moving Average is a model use to analyze and forecast time series data.

Time series data is a sequence of observations recorded over time, such as stock prices, temperature reading, or sales.

1) **Autoregressive (AR) component**: This component looks at the relationship between an observation and a certain number of past observations.

2) **integrate (I)**: it deals with transforming the data to make it stationary

3) **Moving Average (MA)** it is the influence of past error term in predicting future values.

it considers the average of the errors and their relationship to previous errors.

By combining these components, ARIMA helps capture the patterns, trends and dependencies present in the time series data.

**SARIMA**: Seasonal (ARIMA) is an extension of ARIMA that incorporates seasonality into the analysis.



## # Regularized methods for Regression

Regularized methods for regression are techniques used to mitigate (reduce) overfitting and improve the generalization performance of regression model. These methods add a regularization term to the loss function during model training, which help control the complexity of the model.

There are two commonly used regularized methods for regression:

- i) Ridge Regression (L2 Regularization)
- ii) Lasso Regression (L1 Regularization)
- iii) Elastic net (Ridge + Lasso)

**Ridge Regularization:** Ridge Regression adds a penalty term to the loss function, which is proportional to the sum of square coefficient of the regression model.

This penalty term discourages large coefficient values, making the model less sensitive to individual datapoint and reducing the likelihood of overfitting.

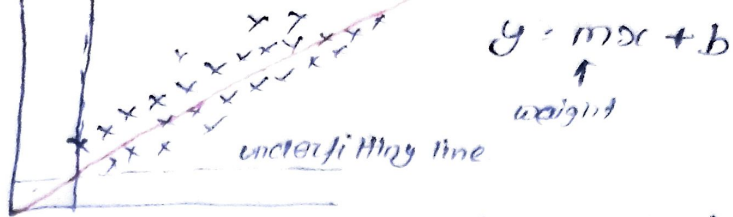
Loss function of ridge = Loss +  $\alpha$  \* (sum of square of coefficients)

$$\text{Loss} = \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

$$\text{Loss function of ridge} = \sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda (m^2)$$

$\alpha$  is a hyperparameter which control the strength of regularization.  $\alpha \uparrow$  -> more shrinking of coefficient  $\rightarrow$  more regularization, reducing model complexity.

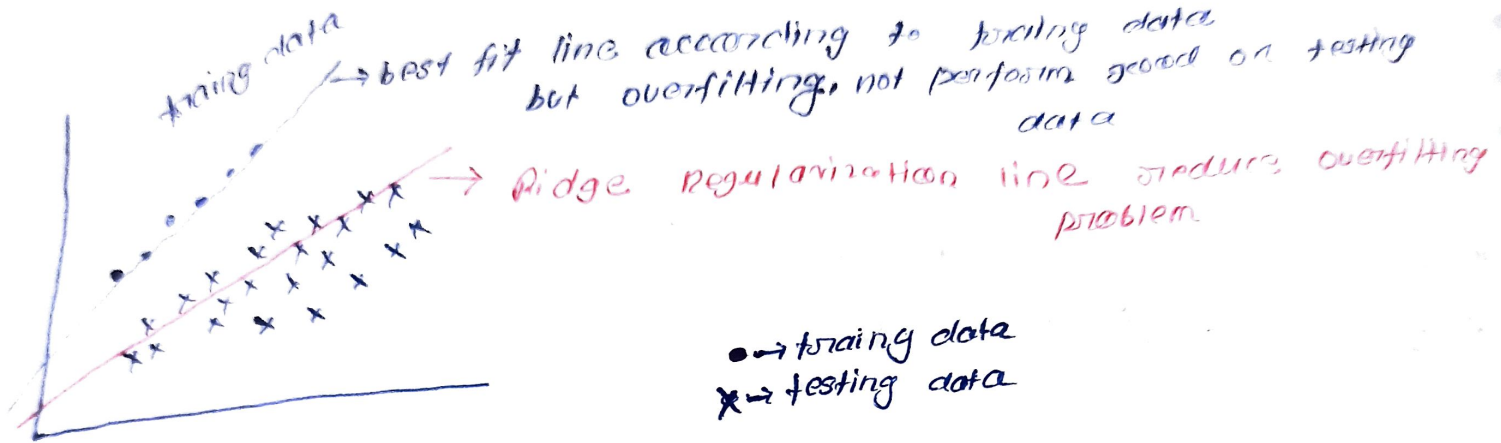
$$y = mx + b$$



when  $m \gg b$  then overfitting

when  $b \gg m$  then underfitting

when  $m \approx b$  then best fit.



→ shrinkage coefficient

$$\text{cost loss} = \sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda \|w\|^2$$

$$\lambda (\omega_1^2 + \omega_2^2 + \omega_3^2 + \dots)$$

$\lambda \rightarrow 0 \text{ to } \infty$

Lasso regression also add a penalty term to the loss function, but instead of the sum of squared coefficient, it uses the sum of the absolute values of the coefficients.

This encourages sparsity in the model, meaning that some coefficients may become exactly zero.

Lasso regression is useful for feature selection, as it tends to set less important feature to zero, effectively removing them from model.

$$\sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda |\omega|$$

3) Elastic net

$$\sum_{i=1}^n (y_i - \hat{y}_i)^2 + \lambda |\omega|^2 + \lambda |\omega|$$



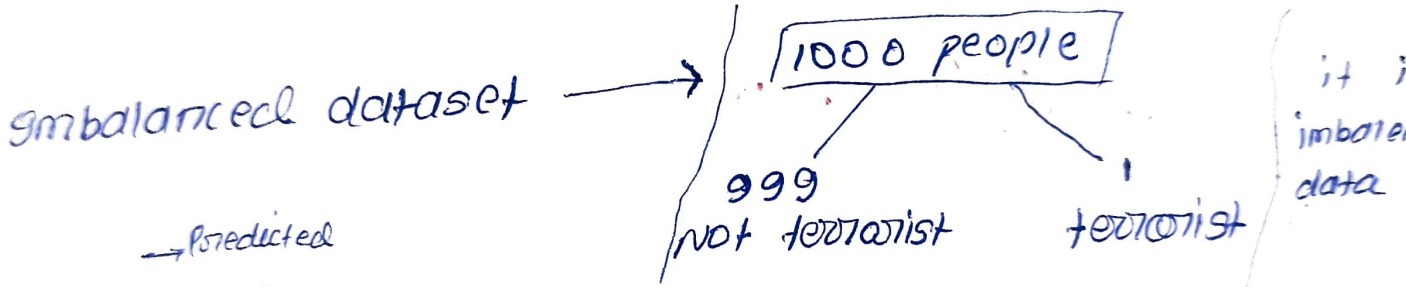
# [Relationship using correlation matrix]

it is used to calculate the relationship between different features in the dataset.

-1 to 1

- 1) positive correlation ( $> 0$ )
- 2) negative correlation ( $< 0$ )
- 3) no correlation ( $0$ )

## # confusion matrix



$\rightarrow$  Predicted

	1	0	
1	0	1	
0	0	999	add total

$$\text{Accuracy} = \frac{999}{999+1} = 99.9\% \text{ accuracy}$$

here accuracy is 99.9% according to it but it is not good way to measure accuracy because data is imbalanced

positive

(jitne jihho ko positive bola hai usme se kitne chijhe sach me positive hai)

precision: predicted positive value is what percent of predicted positive

		predicted	
		negative	positive
actual	negative	True negative	False positive
	positive	False negative	True positive

precision is indicated by a bracket under the True positive cell.

$$\text{precision} = \frac{\text{True positive}}{\text{True positive} + \text{False positive}}$$
$$= \frac{\text{True positive}}{\text{Total predicted positive}}$$

1) Recall: what proportion of actual positive is correctly classified

jitne logo ko sach me cancer hai usme se kitno logo ko detect kiya gaya.

$$\text{Recall} = \frac{\text{True positive}}{\text{True positive} + \text{False negative}}$$
$$= \frac{\text{True positive}}{\text{Total actual positive}}$$

$$F_1 = 2 \times \frac{\text{precision} \times \text{recall}}{\text{precision} + \text{recall}}$$

# NO FREE LUNCH (NFL) THEOREM is a fundamental

result in the field of machine learning and optimization.

It essentially states that there is no or universal algorithm that performs optimally across all possible problem domains or data distributions.

It argues that when averaging over all problem instances, every algorithm will have the same performance on average. In other words, no algorithms can outperform any other algorithm when considering the entire space of possible problems.

The NFL theorem also highlights the importance of understanding the problem at hand, exploring different algorithms and adapting them to specific problems.



## # Error decomposition

Error decomposition refers to the process of breaking down the total error in a prediction or estimation task into different components of understanding their individual contributions.

- 1) Bias:
- 2) Variance:
- 3) Irreducible Error: The irreducible error represents the inherent noise or uncertainty in the data that cannot be reduced, even with perfect model.

## # Performance measure

The ultimate goal of performance measure is to reduce errors.

### 1) MAE (Mean Absolute Error (MAE))

$$\frac{\sum_{i=1}^n |y_i - \hat{y}_i|}{n}$$

$y_i$  - target value

$\hat{y}_i$  - predicted value

• Advantage

1) Same unit as y-axis

2) Robust to outliers

• Disadvantage

it is modulus it is not differentiated at 0



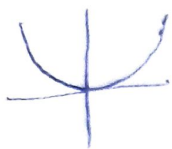
27 MSE (mean square error)

$$\frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n}$$

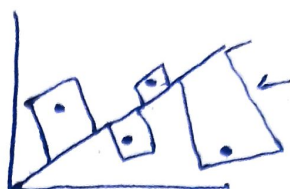
dis

- not good for outliers

adv



differentiable at all points



covering more area outliers

- unit of error = square of y-axis unit

$$RMSE = \sqrt{\frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n}} = \sqrt{MSE}$$

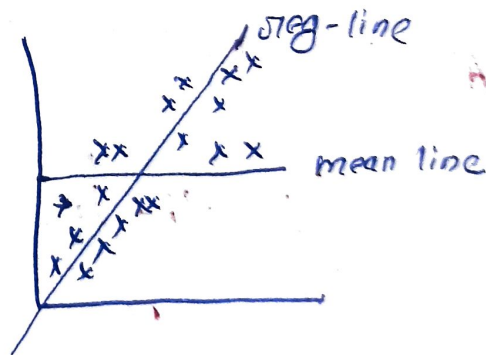
- same unit as y.

→ coefficient of determination ( $R^2$ ) or goodness of fit

$$R^2 = 1 - \frac{SSR}{SSM}$$

SSR = sum of square error in the regression line

SSM = sum of square error in mean line



$$R^2 = 1 - \frac{\left[ \sum_{i=1}^n (y_i - \hat{y}_i)^2 \right]_{reg}}{\left[ \sum_{i=1}^n (y_i - \bar{y})^2 \right]_{mean}}$$

⇒ MSLE (mean square logarithmic error)

$$MSLE = \frac{1}{n} \sum_{i=1}^n (\log(1 + \hat{y}_i) - \log(1 + y_i))^2$$

⇒ MAPE (mean absolute percentage error) also known as MARD

$$MAPE = \frac{100\%}{n} \sum_{t=1}^n \left| \frac{A_t - F_t}{A_t} \right|$$

$A_t$  → Actual value

$F_t$  → Forecast value

# VC Dimension

VC → Vapnik-Chervonenkin

VC-dimension represent the maximum number of data point that can be shattered or perfectly separated by hypothesis class

For two data point =  $n=2$ ,

" three " " ( $n=3$ )

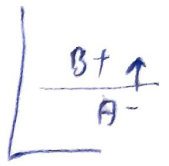
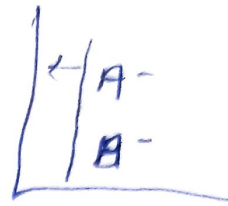
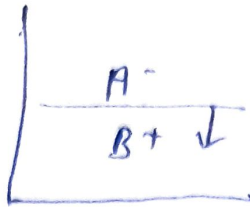
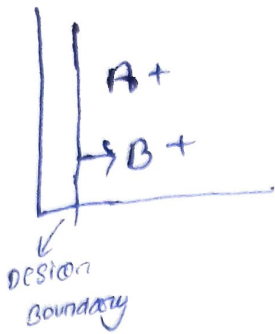
total 4 label ( $2^2$ )

total 8 (label) ( $2^3$ )

So, ( $2^n$ )

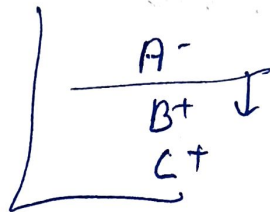
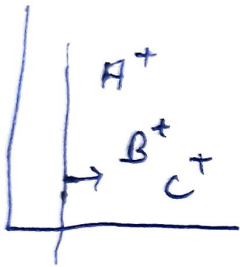


Let take two class of positive and negative  $n=2$



Four labels

$n=3$



total 8 possibility

VC concept apply in various ml, like, SVM, neural network, decision tree etc

## # Bagging and boosting

Bagging and boosting are both ensemble learning techniques that aim to improve the performance of individual base classifiers by combining predictions.

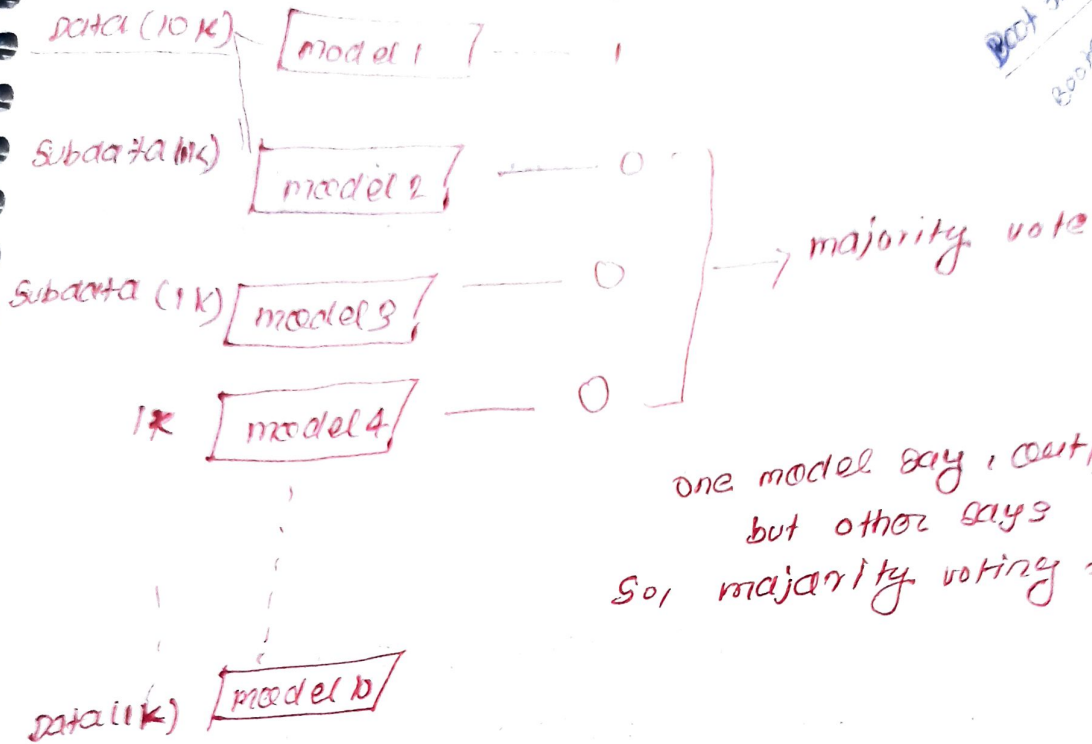
# Bagging

Bootstrapping

Aggregation

output on test data (x)

Bootstrapping + Aggregation  
Bootstrapping + Aggregation  
Bootstrapping + Aggregation



we divide our data and give to each model individually for training.

Bagging involves training multiple base classifiers independently on different subset of the training data. Each base classifier is trained on a random selected subset of the original training data.

The final prediction is then made by aggregating the predictions of all base classifiers typically through majority voting.

Ex, Random Forest

Bagged decision tree

# Boosting  
Boosting is an ensemble learning technique that combines multiple weak learner or base model to create a strong predictive model.

It is a sequential learning process where each subsequent model in the ensemble is trained to correct mistake made by previous model.

Ex, Adaboost, Gradient Boosting

# Ensemble learning is a machine learning technique that combines the predictions of multiple individual model to make final prediction

Ex Bagging, Boosting, Random Forest

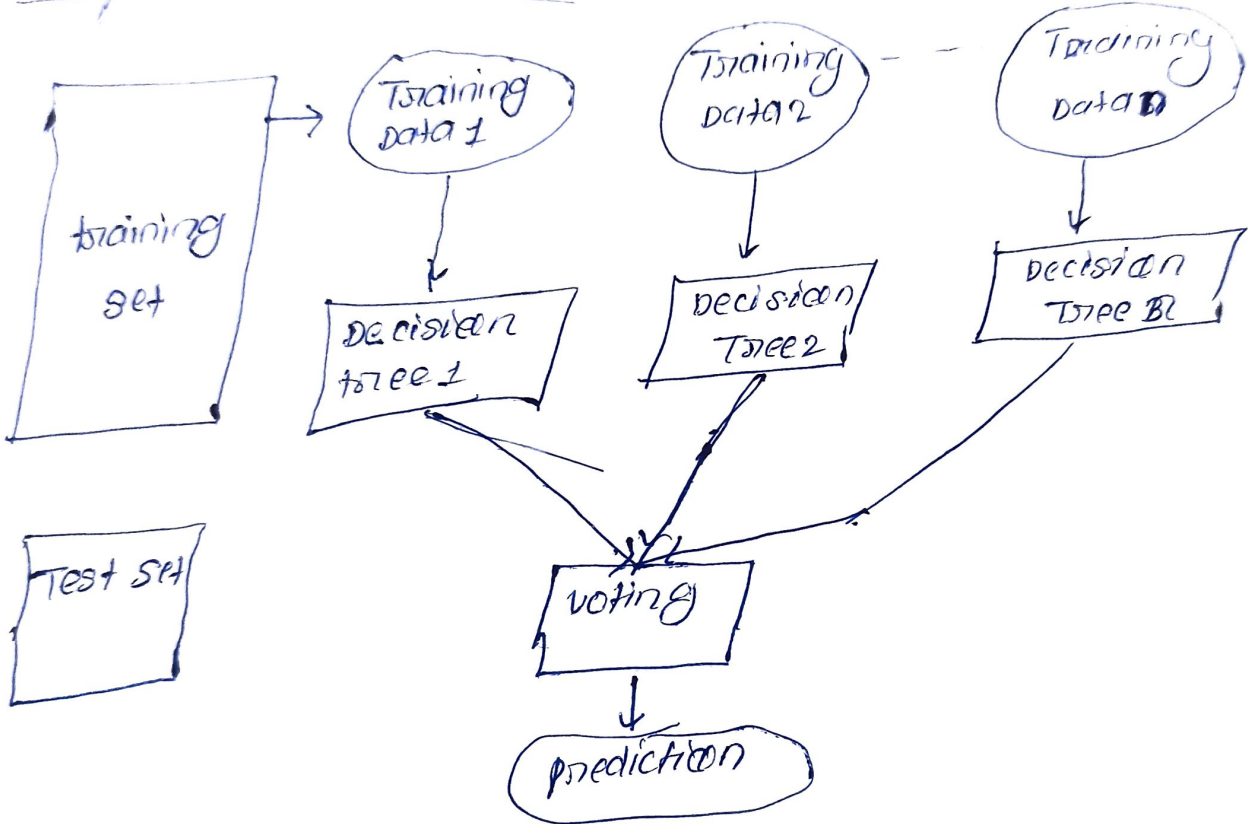
= Random Forest = Bagging + Decision tree.

in Bagging we use any algo. if we use Decision tree in bagging then it called Random Forest.



The majority voting classifier is a simple ensemble learning technique that combine the predictions of multiple individual classifiers or model by majority voting to make the final prediction.

### # Random Forest



$$\text{at max} = \left[ \text{function ka differential} = 0 \right]$$

(c) well-posed learning problem consist of

→ input data, output data, problem statement.

2) primary goal of empirical risk minimization

Ans = To minimize risk associated with ml model

3) what is the role of inductive bias in empirical risk minimization

Ans = To bias the model towards certain type of data

4) PAC → probably approximately correct learning

5) inductive bias helps models generalize well to unseen data

⇒ True

6) what does the "approximately correct" aspect in PAC learning

Ans The model is approximately accurate in its generalization to unseen data.

7) VC dimension in PAC refer to ?

Ans The capacity of hypothesis space

8) why is data preprocessing an essential step

⇒ it helps improve the performance and reliability of