

# Data Science

## 11: Machine Learning in a nutshell

# Data Science

## Recap

In the following we consider the general test procedure.

$X_1, \dots, X_n$  independent and identically distributed random variables.

1 Formulation of the **test-problem**:

- $H_0: \mu = \mu_0$  vs.  $H_1: \mu \neq \mu_0$  (two-sided)
- $H_0: \mu \leq \mu_0$  vs.  $H_1: \mu > \mu_0$  (right-sided)
- $H_0: \mu \geq \mu_0$  vs.  $H_1: \mu < \mu_0$  (left-sided)

The rejection of  $H_0$  is a hard conclusion for which the probability of a wrong decision is limited by  $\alpha$ . Therefore, the **important statement to be verified is placed in the alternative**.

2 Chose a proper **significance level**  $\alpha$

3 **Test-statistic:**  $TS$ : Choice depends on the distribution of the random variable.

# Data Science

## Recap

- 4 Determination of the **area of rejection** for selected  $\alpha$ : Reject  $H_0$ , if
  - $|ts| > ts_{1-\alpha/2}$  for a two-sided test
  - $ts > ts_{1-\alpha}$  for a right-sided test
  - $ts < -ts_{1-\alpha}$  for a left-sided test
- 5 Compute the **value of the test statistic** for an observed sample:  $ts$
- 6 **Decision:**
  - **Reject**  $H_0$  if the value of  $z$  is in the rejection area  
Do **not reject**  $H_0$  if the value of  $z$  is **not** in the rejection area
  - Name the used significance level
  - Formulate the significance of the test decision for the original question

# Data Science

## Recap

Null hypothesis      Alternative hypothesis      Test-statistics      Rejection area

(approximate) Gaussian test ( $X \sim \mathcal{N}(\mu, \sigma^2)$  or  $n \geq 30, \sigma$  known)

$\mu = \mu_0$	$\mu \neq \mu_0$	$Z = \frac{\bar{X} - \mu_0}{\sigma / \sqrt{n}}$	$ z  > z_{1 - \frac{\alpha}{2}}$
$\mu \geq \mu_0$	$\mu < \mu_0$		$z < -z_{1 - \alpha}$
$\mu \leq \mu_0$	$\mu > \mu_0$		$z > z_{1 - \alpha}$

t-test on location ( $X \sim \mathcal{N}(\mu, \sigma^2)$ ,  $\sigma$  unknown)

$\mu = \mu_0$	$\mu \neq \mu_0$	$T = \frac{\bar{X} - \mu_0}{S / \sqrt{n}}$	$ t  > t_{n-1, 1 - \frac{\alpha}{2}}$
$\mu \geq \mu_0$	$\mu < \mu_0$		$t < -t_{n-1, 1 - \alpha}$
$\mu \leq \mu_0$	$\mu > \mu_0$		$t > t_{n-1, 1 - \alpha}$

approximate Gaussian test ( $n \geq 30, \sigma$  unknown)

$\mu = \mu_0$	$\mu \neq \mu_0$	$Z = \frac{\bar{X} - \mu_0}{S / \sqrt{n}}$	$ z  > z_{1 - \frac{\alpha}{2}}$
$\mu \geq \mu_0$	$\mu < \mu_0$		$z < -z_{1 - \alpha}$
$\mu \leq \mu_0$	$\mu > \mu_0$		$z > z_{1 - \alpha}$

# Data Science

## Recap

### t-Test for location difference

Assumption:  $X \sim \mathcal{N}(\mu_X, \sigma_X^2)$ ,  $Y \sim \mathcal{N}(\mu_Y, \sigma_Y^2)$ ,  $\sigma_X, \sigma_Y$  unknown

Null-hypothesis	Alternative hypothesis	Test-statistic	Rejection area
$H_0 : \mu_X - \mu_Y = \delta_0$	$H_1 : \mu_X - \mu_Y \neq \delta_0$		$ t  > t_{k,1-\alpha/2}$
$H_0 : \mu_X - \mu_Y \geq \delta_0$	$H_1 : \mu_X - \mu_Y < \delta_0$	$T = \frac{\bar{X} - \bar{Y} - \delta_0}{\sqrt{S_X^2/n + S_Y^2/m}}$	$t < -t_{k,1-\alpha}$
$H_0 : \mu_X - \mu_Y \leq \delta_0$	$H_1 : \mu_X - \mu_Y > \delta_0$		$t > t_{k,1-\alpha}$

with  $k = \lfloor (S_X^2/n + S_Y^2/m)^2 / (\frac{1}{n-1}(S_X^2/n)^2 + \frac{1}{m-1}(S_Y^2/m)^2) \rfloor$

# Data Science

## Today

we  
focus  
on  
students

**A common machine learning model and more**

## 1 Machine Learning in a nutshell

- Data preparation
- Decision trees
- Evaluating models

## 2 Summary & Outlook

## 3 References

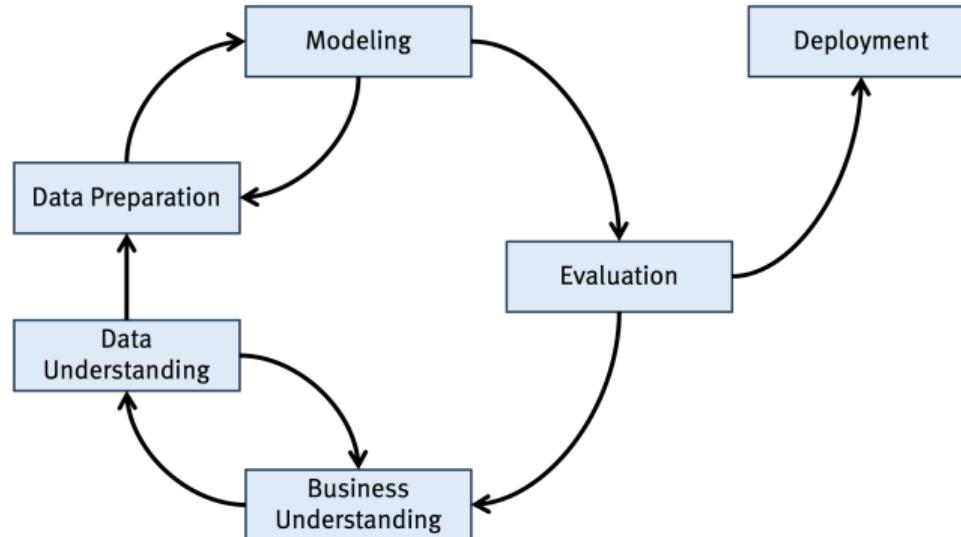
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## Machine Learning in a nutshell

# Data Science

## Today



**CRISP-DM** process model gives an overview on the steps needed for developing a machine learning model.

# Data Science

## Today

- Business understanding: Talk with the data holder!
- Data understanding: Analyze the given data (see previous lectures)
- Modeling: Linear regression - **more models?**
- **Evaluation?**

The deployment step is very important to bring machine learning models to production, unfortunately we neglect this step...

## Machine Learning in a nutshell

### Data preparation

# Data Science

## Data preparation

Already seen: Depending on the source of data, the quality can differ extremely

- There could be different formats (e.g. German or international date format)
- There could be different sources which needs to be joined
- There could be missing values
- ...

The process of preparing one or multiple data sets for machine learning is called **data preparation**.

# Data Science

## Data preparation

**Missing data** is quite common, unfortunately they can occur in different ways:

- No values given
- A value like *N/A*, *NULL*, *NONE*, – ...
- Non-typical values like 9999 for a year or –1 for a height.

### Example

- **Survey:** In a survey, some questions could be led open or are only answered if needed
- **Sensor data:** A sensor might be broken for some time or had transmission issue

# Data Science

## Data preparation

There is no general strategy to handle missing values, it is common to **filter**, **mark** or **impute** these values.

### Filter missing values

- If there are only a few observations with missing values, these could be dropped.
- If an attribute mainly contains missing value, the attribute could be dropped.

Deleting the observations with missing values could introduce a bias into the data!

### Mark missing values

- For categorical attributes, one could include a class for the missing values.
- For other attributes, one could add a categorical variable which identifies if a value is missing or not.

# Data Science

## Data preparation

The process of replacing missing values with a substitute value is called **imputation**.

### Imputation strategies

There are several strategies to impute missing values. Some examples:

- Replace all missing values with the mean, median or modal value of the other observations
- Replace one missing value with the value of an observation which is most likely
- Create a model to predict the missing value based on the remaining attributes

For finding the most likely observation a proper metric is needed. For mixed variables (qualitative and quantitative), the Gower-metric can be used.

# Data Science

## Data preparation

**Task:** Consider the following data set<sup>[1]</sup> concerning the prices of laptops. There are several variables with missing values, how to impute these missing values?

variable	number missing values
Laptop	0
Status	0
Brand	0
Model	0
CPU	0
RAM	0
Storage	0
Storage type	42
GPU	1371
Screen	4
Touch	0
Final Price	0

# Data Science

## Data preparation

**False data** is quite common, unfortunately they can occur in different ways:

- Typographical errors (e.g. 10 or 10 instead of 100)
- Different notation (e.g. *str* instead of *street*)
- Duplicates
- Systematically errors (e.g. false variable types)

In contrast to missing values, it is not directly clear if a value is wrong. In some cases it is impossible to identify false data!

# Data Science

## Data preparation

- Analysis of the data - see previous lectures - to identify suspicious data
- Analysis of outlier (e.g. using a boxplot for metric data)

Discuss with a **domain expert** for better data understanding and identify false data!

### Handling missing data

- Correcting false data if possible (e.g. with the help of domain experts)
- Handling false data as missing data

# Data Science

## Data preparation

Often, a sample contains information which are not needed (could be dropped) or information that should be processed further.

The process of transforming raw data into effective and meaningful data is called **feature engineering**.

- Create new features based on the given data
- Replace data with new computed features
- New values should be more general or show concrete information
- Given attributes could be combined to new ones
- Rescale values

# Data Science

## Data preparation

### Examples

- Compute the age of a patient from birthdate
- Compute Weekday from a date
- Derive the address from geo coordinates
- Compute the relative sales price based on the purchasing power in a year

# Data Science

## Data preparation

**Task:** Consider the following dataset, what are possible features one could derive?

Lot Area	NBHD	Type	Qual	Cond	Built	1st Flr SF	Mo Sold	SalePrice
11160	NAmes	1Fam	7	5	1968	2110	4.2010	244000
4920	StoneBr	TwnhsE	8	5	2001	1338	4.2010	213500
7500	Gilbert	1Fam	7	5	1999	1028	6.2010	189000
7980	Gilbert	1Fam	6	7	1992	1187	3.2010	185000
12537	NAmes	1Fam	5	6	1971	1078	4.2010	149900
1680	BrDale	Twnhs	5	5	1971	525	3.2010	105500
2280	NPkVill	Twnhs	7	6	1975	836	6.2010	120000
11520	NridgHt	1Fam	9	5	2005	1698	6.2010	275000
10171	NridgHt	1Fam	7	5	2004	1535	3.2010	214000
7132	NridgHt	TwnhsE	8	5	2006	1370	4.2010	205000
3203	Blmngtn	TwnhsE	7	5	2006	1145	1.2010	160000
13300	Gilbert	1Fam	7	5	2004	744	6.2010	184500

# Data Science

## Data preparation

With the help of data preparation, a dataset is prepared for

There are much more things, one need to consider:

- Balancing of classes
- Sparse data
- too large or too few data
- ...

## Machine Learning in a nutshell

### Decision trees

# Data Science

## Decision trees

### Simple linear regression

Computing the best fitting linear relation between two variables. Result gives the expected value for a given input.

**Extension:** Multiple linear regression - linear relation between multiple variables and one target variable.

**Often:** Target variable is a categorical variable and not a continuous variable.

As **classification**, we denote the process of applying a class (category) to an object based on their properties.

- Categories are predefined
- A classifier is a process / function / model that applies the class for a given object

Linear regression can also be used as classifier e.g. by applying class A if the predicted value is larger than a specific threshold

### Examples

- Car category (van, sports car) based on the properties of the Car
- Disease based on the symptoms
- Spam mails based on the content

# Data Science

## Decision trees

### No free lunch theorem

The quality of a classifier, highly depend on the given data to be classified. Therefore, there is no classifier which is optimal for all types of data or problems.

**Task:** How does a human classify objects?

**Supervised learning** is the process to learn a predictor based on data where the desired output is given.

# Data Science

## Decision trees

A decision tree is an ordered directed tree, by following the tree to leafs decisions are done.

- In every node a test on an attribute of the data is done (e.g. height of a person is larger than 1.7 m)
- Each leaf describes an outcome, i.e. a class (e.g. van, sports car etc.)

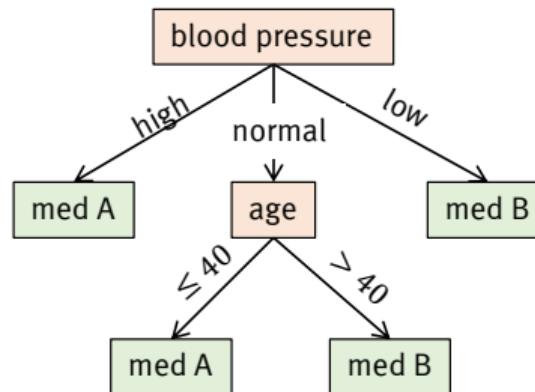
# Data Science

## Decision trees

### Example: How to choose the right medicine

The goal is to choose the right medicine based on the age and blood pressure of the patient.

- Measure blood pressure and age
- Check blood pressure:
  - high: medicine A
  - low: medicine B
  - normal: Check age:
    - older than 40: medicine B
    - younger than 40: medicine A



# Data Science

## Decision trees

A decision tree can be build by hand or learned with the help of data!

- Building the tree starting with the root node - which property first?
- Idea:
  - Choosing the split of the data based on one attribute which reduces the entropy (disorder) most
  - Compute reduction of the entropy for all attributes

The **entropy** describes the disorder in a set. The more objects with different classes are in the set - the larger is the entropy

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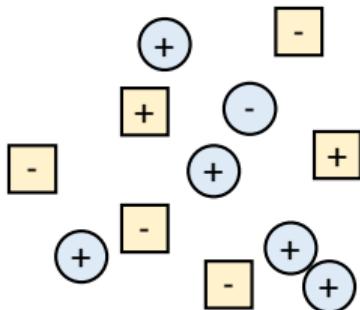
## Decision trees

The **entropy**  $H(M)$  of a set  $M$  can be computed by

$$H(M) = \sum_{x \in M} -p_x \cdot \log_2(p_x)$$

where  $p_x$  is the relative frequency of an element  $x$  in the set  $M$ . Here, we define  $0 \cdot \log_2(0) = 0$ .

### Example



There are different elements given. The goal is to classify the attributes in classes *rectangle / yellow* and *circle / blue*

**Task:** Compute the Entropy for the classes blue and yellow

$$\begin{aligned}H_{blue,yellow} &= -p_{blue} \cdot \log_2 p_{blue} - p_{yellow} \cdot \log_2 p_{yellow} \\&= -\frac{6}{12} \log_2 \left( \frac{6}{12} \right) - \frac{6}{12} \log_2 \left( \frac{6}{12} \right) = 1\end{aligned}$$

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## Decision trees

For a split  $S = \{s | s \subset M\}$ , we can compute the **gain  $H_G$  of order** by

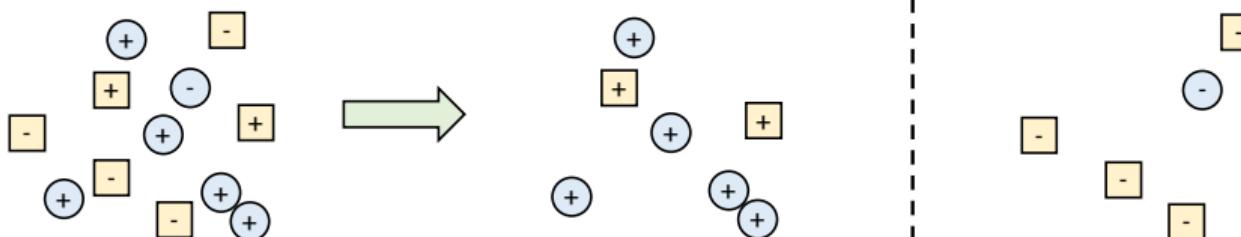
$$H_G = H_M - \oplus(S),$$

where  $\oplus(S)$  denotes the weighted sum of the entropy of the splitted subsets.

$$\oplus(S) = \sum_{s \in S} \frac{|s|}{|M|} H(s).$$

# Data Science

## Decision trees



$$H_G = H_{complete} - H_+ \oplus H_-$$

For an attribute with two possible values (+ and -) the gain can be computed by

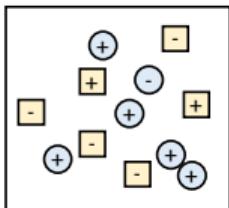
$$H_+ \oplus H_- = \frac{n_+H_+ + n_-H_-}{n_+ + n_-}$$

where  $n_-$  equals to the number of observations of class + and  $n_-$  the number of observations of class -.

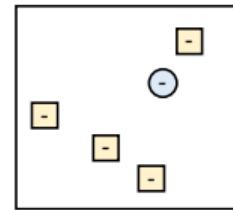
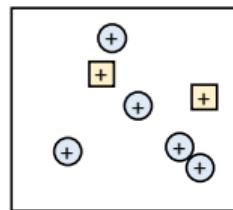
# Data Science

## Decision trees

### Example



$$H_M = -\frac{6}{12} \log_2 \left( \frac{6}{12} \right) - \frac{6}{12} \log_2 \left( \frac{6}{12} \right) = 1$$



$$H_+ = -\frac{5}{7} \log_2 \left( \frac{5}{7} \right) - \frac{2}{7} \log_2 \left( \frac{2}{7} \right)$$

$$\approx 0.863$$

$$H_+ = -\frac{1}{5} \log_2 \left( \frac{1}{5} \right) - \frac{4}{5} \log_2 \left( \frac{4}{5} \right)$$

$$\approx 0.729$$

# Data Science

## Decision trees

### Example

#	Sex	Age	Blood pressure	Medicine
1	m	20	normal	A
2	f	73	normal	B
3	f	37	high	A
4	m	33	low	B
5	f	48	high	A
6	m	29	normal	A
7	f	52	normal	B
8	m	42	low	B
9	m	61	normal	B
10	f	30	normal	A
11	f	26	low	B
12	m	54	high	A

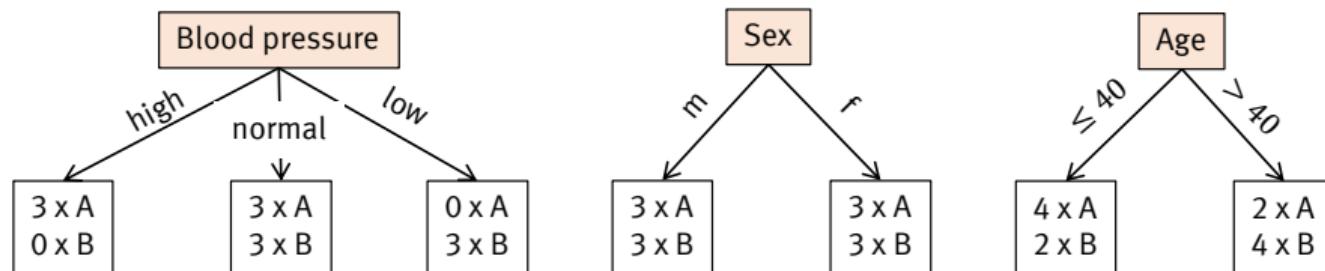
**Task:** Decide which medicine should be used, based on sex, age and blood pressure of the patients.

# Data Science

## Decision trees

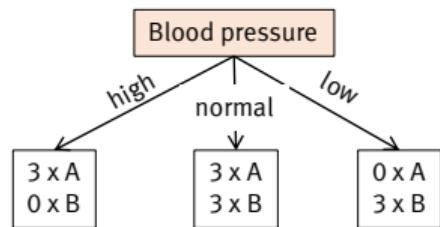
There are three possible splits for the first step

- 1 based on **sex** in **male** and **female**
- 2 based on **age** in (e.g.) **older than 40** and **younger than 40**
- 3 based on **blood pressure** in **low**, **normal** and **high**



# Data Science

## Decision trees



normal			low			high		
Sex	Age	Med.	Sex	Age	Med.	Sex	Age	Med.
m	20	A	m	33	B	f	37	A
f	73	B	m	42	B	f	48	A
m	29	A	f	26	B	m	54	A
f	52	B						
m	61	B						
f	30	A						

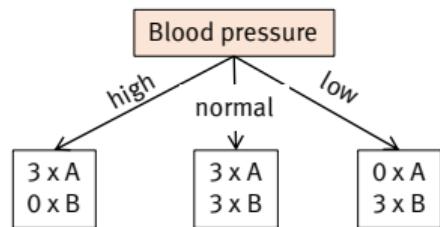
Task: Compute the values

$$H(M) = \sum_{x \in M} -p_x \cdot \log_2(p_x)$$

$$H_G = H_M - \sum_{s \in S} \frac{|s|}{|M|} H(s)$$

# Data Science

## Decision trees



normal			low			high		
Sex	Age	Med.	Sex	Age	Med.	Sex	Age	Med.
m	20	A	m	33	B	f	37	A
f	73	B	m	42	B	f	48	A
m	29	A	f	26	B	m	54	A
f	52	B						
m	61	B						
f	30	A						

**Task:** Compute the values

$$H(M) = \sum_{x \in M} -p_x \cdot \log_2(p_x)$$

$$H_G = H_M - \sum_{s \in S} \frac{|s|}{|M|} H(s)$$

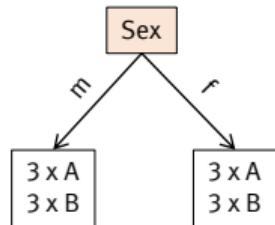
$$H_{normal} = 1, \quad H_{low} = 0, \quad H_{high} = 0$$

$$H_{all} = -\frac{6}{12} \log_2 \left( \frac{6}{12} \right) - \frac{6}{12} \log_2 \left( \frac{6}{12} \right) = 1$$

$$H_{G,bp} = H_{all} - \left( \frac{3}{12} \cdot 0 + \frac{6}{12} \cdot 1 + \frac{3}{12} \cdot 0 \right) = 1 - \frac{1}{2} = \frac{1}{2}$$

# Data Science

## Decision trees



male

Age	BP	Med.
20	normal	A
33	low	B
29	normal	A
42	low	B
61	normal	B
54	high	A

female

Age	BP	Med.
73	normal	B
37	high	A
48	high	A
52	normal	B
30	normal	A
26	low	B

$$H(M) = \sum_{x \in M} -p_x \cdot \log_2(p_x)$$

$$H_G = H_M - \sum_{s \in S} \frac{|s|}{|M|} H(s)$$

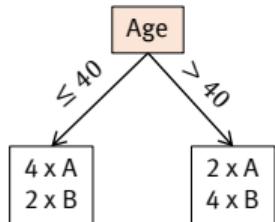
$$H_m = 1, \quad H_w = 1$$

$$H_{all} = 1$$

$$H_{G,sex} = H_{all} - \left( \frac{6}{12} \cdot 1 + \frac{6}{12} \cdot 1 \right) = 1 - 1 = 0$$

# Data Science

## Decision trees



Younger than 40

Sex	BP	Med.
m	normal	A
f	high	A
m	low	B
m	normal	A
f	normal	A
f	low	B

Older than 40

Sex	BP	Med.
f	normal	B
f	high	A
f	normal	B
m	low	B
m	normal	B
m	high	A

$$H(M) = \sum_{x \in M} -p_x \cdot \log_2(p_x)$$

$$H_G = H_M - \sum_{s \in S} \frac{|s|}{|M|} H(s)$$

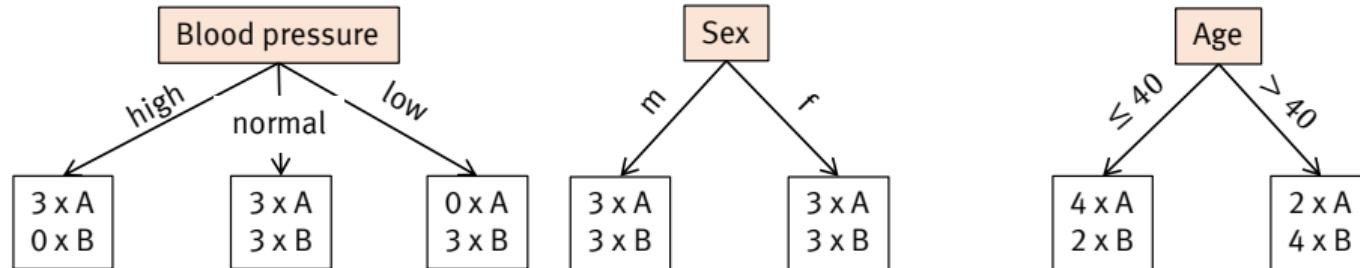
$$H_y \approx 0.918, \quad H_o \approx 0.918$$

$$H_{all} = 1$$

$$H_{G,age} = H_{all} - 0.918 = 0.082$$

# Data Science

## Decision trees



$$H_{G,BP} = 0.5$$

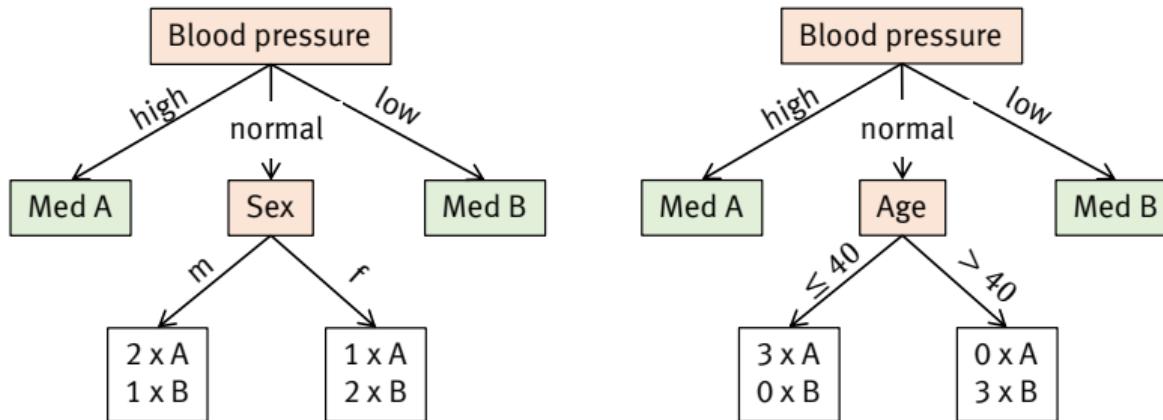
$$H_{G,sex} = 0$$

$$H_{G,age} = 0.082$$

- The gain for using blood pressure to split the data is the largest. Therefore: Using blood pressure for the first split
- The resulting subsets for high and low are pure, therefore the decision for these sets are clear
- Further splitting for the subset normal is needed

# Data Science

## Decision trees



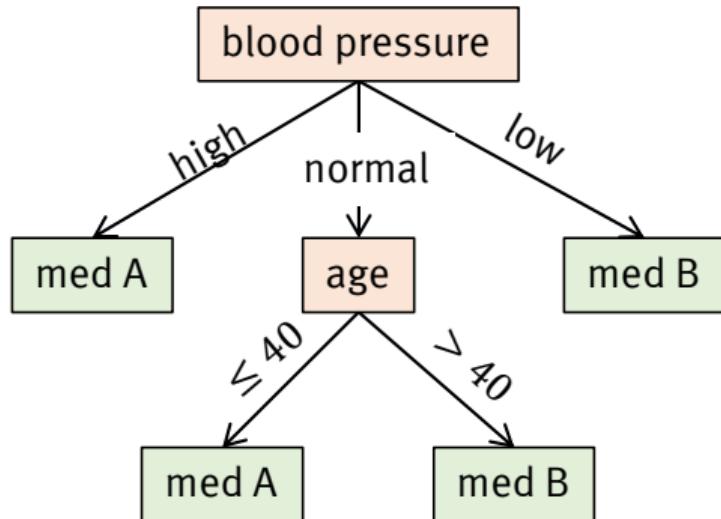
$$H_{G,sex} = 0.82$$

$$H_{G,age} = 1$$

- The gain for using age to split the data is the largest.
- The resulting subsets are pure, therefore all decisions are clear
- The attribute sex does not play any role in the decision tree

# Data Science

## Decision trees



Decision trees are a simple method for decision or classification problems.

### Pros

- Easy to be implemented (if-then-rules)
- Fast in usage (only follow the path through tree)
- Explainable and easy to understand (no black-box)
- Can be extended to regression problems

### Cons

- Not useful for numerical attributes (discretization)
  - Need to define fixed boundaries (e.g.  $age < 40$ )
- Could lead to small-scale distinctions (overfitting)

- Decision trees are one part of *state of the art* machine learning algorithms
- Especially, for tabular data tree based methods are very popular

The **random forest** method learns multiple, ideally uncorrelated, decisions trees. From these trees an ensemble is build to make a prediction.

Similarly to random forest methods, **gradient boosting decision tree** methods learn an ensemble of decisions trees. These are improved due to the boosting technique (technique to reduce bias).

## Machine Learning in a nutshell

### Evaluating models

# Data Science

## Evaluating models

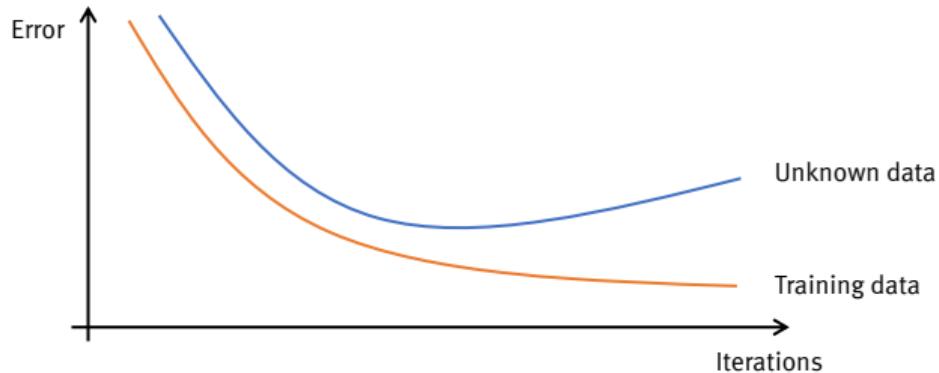
A machine learning model, like decision trees or linear regression, are fitted to a given dataset.

- Training process finds optimal fit for the given data
- **Problem:** The perfect fit for the training data might not be the perfect general model!



# Data Science

## Evaluating models



The problem of **overfitting** occurs, if a model fits too good to the training-data, and therefore performs worse on other data.

The problem of **underfitting** occurs, if a model can not adequately capture the structure of the data.

# Data Science

## Evaluating models

- Compute error (e.g. residuum) on independent dataset

In machine learning it is common to split the given data set into a training set and a test set. This is called **train-test splitting**.

- The train-test splitting can be obtained in different ways, depending on the application and data:
  - Random split: Randomly separate the data in train/test
  - Temporal split: For temporal data, split could be obtained by putting data before a date into train and after a date into test
- Often 80/20 or 70/30 split, i.e. use 80% of the data for training and 20% for testing

# Data Science

## Evaluating models

In order to compare machine learning models, it is useful to add a additional dataset, i.e. one performs a **train-validation-test split**.

- **Train set:** Used to train the different models
- **Validation set:** Used to compare the different models
- **Test set:** Used to verify that the best model performs well

How to measure the quality of an algorithm?

# Data Science

## Evaluating models

The **mean squared error (MSE)** of a predictor  $\hat{\theta}$  for an unknown value  $\theta$  is given by  $E\left(\left(\hat{\theta} - \theta\right)^2\right)$ . Thus, for predicted values  $\hat{y}_i$  with exact values  $y_i$  the MSE is given by

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

There are several alternative

- Mean average error (MAE):  $\frac{1}{n} \sum_{i=1}^n |y_i - \hat{y}_i|$
- Mean absolute percentage error:  $\frac{1}{n} \sum_{i=1}^n \frac{|y_i - \hat{y}_i|}{|y_i|}$

**Task:** What is the difference of these errors?

# Data Science

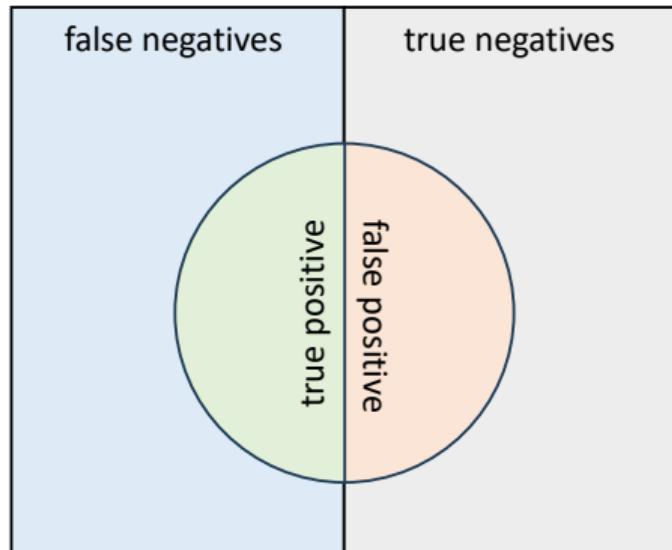
## Evaluating models

The **confusion matrix** is a table, collecting the quality of predictions on a dataset for binary classification problem.

		actual values	
		Positive	negative
predicted values	Positive	True positive (TP)	False positive (FP)
	Negative	False negative (FN)	True negative (TN)

# Data Science

## Evaluating models



# Data Science

## Evaluating models

**Task:** Assume that the following table gives the results of a machine learning model on a test-set. What is the confusion matrix?

$i$	$y_i$	$\hat{y}_i$
1	1	1
2	1	0
3	1	0
4	1	1
5	1	1
6	0	1
7	0	1
8	0	0
9	1	0
10	1	1

# Data Science

## Evaluating models

**Task:** Assume that the following table gives the results of a machine learning model on a test-set. What is the confusion matrix?

$i$	$y_i$	$\hat{y}_i$		
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5	1	1		
6	0	1		
7	0	1		
8	0	0		
9	1	0		
10	1	1		

	<b>predicted values</b>	1	0	
1		4	2	
0		3	1	

# Data Science

## Evaluating models

For the TP, FP, TN, FN values of confusion matrix we define

- the **accuracy** as

$$\frac{TP + TN}{TP + TN + FP + FN}$$

- the **precision** as

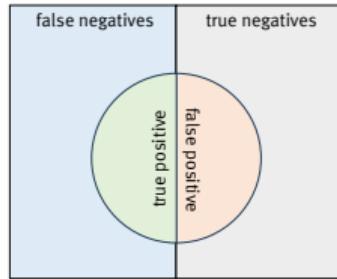
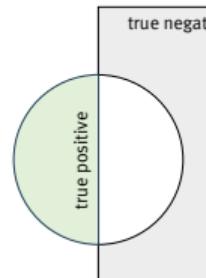
$$\frac{TP}{TP + FP}$$

- the **recall** as

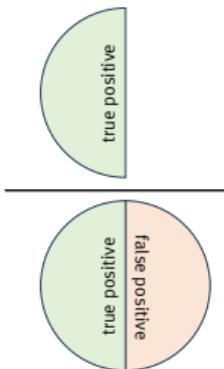
$$\frac{TP}{TP + FN}$$

# Data Science

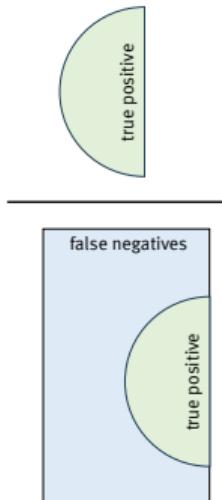
## Evaluating models



Proportion of all predicted correct.



Proportion of the true predicted correct.



Proportion of the true class found.

# Data Science

## Evaluating models

**Task:** Compute accuracy, precision and recall for the given confusion matrix

		actual values	
		1	0
predicted values	1	4 (TP)	2 (FP)
	0	3 (FN)	1 (TN)

■ **accuracy:**  $\frac{TP+TN}{TP+TN+FP+FN}$

■ **precision:**  $\frac{TP}{TP+FP}$

■ **recall:**  $\frac{TP}{TP+FN}$

# Data Science

## Evaluating models

**Task:** Compute accuracy, precision and recall for the given confusion matrix

		actual values	
		1	0
predicted values	1	4 (TP)	2 (FP)
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■ **accuracy:**  $\frac{TP+TN}{TP+TN+FP+FN}$

■ **precision:**  $\frac{TP}{TP+FP}$

■ **recall:**  $\frac{TP}{TP+FN}$

■ **accuracy:**  $\frac{TP+TN}{TP+TN+FP+FN} = \frac{4+1}{4+1+3+2} = \frac{5}{10} = 0.5$

■ **precision:**  $\frac{TP}{TP+FP} = \frac{4}{4+2} = \frac{4}{6} = 0.66$

■ **recall:**  $\frac{TP}{TP+FN} = \frac{4}{4+3} = \frac{4}{7} = 0.57$

# Data Science

## Evaluating models

The predictive performance of a classifier can be measured with help of the **F1** score, which is given by

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

- Harmonic mean of precision and recall
- If recall and precision equals to 1, the  $F_1$  score equals to 1.
- If recall or precision equals to 0, the  $F_1$  score equals to 0.

# Data Science

## Evaluating models

**Task:** Compute the  $F_1$  score of the given precision and recall values!

■ **precision:**  $\frac{TP}{TP+FP} = \frac{4}{4+2} = \frac{4}{6} = 0.66$

■ **recall:**  $\frac{TP}{TP+FN} = \frac{4}{4+3} = \frac{4}{7} = 0.57$

# Data Science

## Evaluating models

**Task:** Compute the  $F_1$  score of the given precision and recall values!

■ **precision:**  $\frac{TP}{TP+FP} = \frac{4}{4+2} = \frac{4}{6} = 0.66$

■ **recall:**  $\frac{TP}{TP+FN} = \frac{4}{4+3} = \frac{4}{7} = 0.57$

$$F_1 = 2 \frac{\text{precision} \cdot \text{recall}}{\text{precision} + \text{recall}} = 2 \frac{0.66 \cdot 0.57}{0.66 + 0.57} = 0.31$$

# Data Science

## Evaluating models

Computing the metrics of a machine learning model gives a glimpse on the quality. Unfortunately, this not always gives an information if the results are useful or not.

- Is 90% accuracy good?
  - Assume 100 data points, 90 are of class *A* and 10 of class *B*.
  - Predicting always class *A* would lead to an accuracy of 90%
- Defining a naive reference solution could help in interpreting the results

# Data Science

## Evaluating models

Consider the following setting: A machine learning model should predict the price of a car, based on the properties brand, style and engine.

**Task:** What are possible naive reference solutions?

## Summary & Outlook

# Data Science

## Summary & Outlook: Summary

- You understand what a data preparation is and are able to perform some preparation steps
- You are able to compute and use decision tree classifier
- You know how to evaluate machine learning models and compare them

# Data Science

## Summary & Outlook: Outlook

### Dashboards and Summary

## References

# Data Science

## Summary & Outlook: Endnotes

[1]<https://www.kaggle.com/datasets/juanmerinobermejo/laptops-price-dataset>

# Data Science

## Summary & Outlook: Acknowledgement

Parts of the lecture base on the lectures

- "Angewandtes Maschinelles Lernen" (FH Dortmund) by Prof. Dr. Nadja Bauer
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