Testing Your Model's Accuracy

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Machine Learning Workflow

1. Asking the right question
2. Preparing data
3. Selecting the algorithm
4. Training the model
5. Testing the model

Machine Learning Workflow

Asking the right question

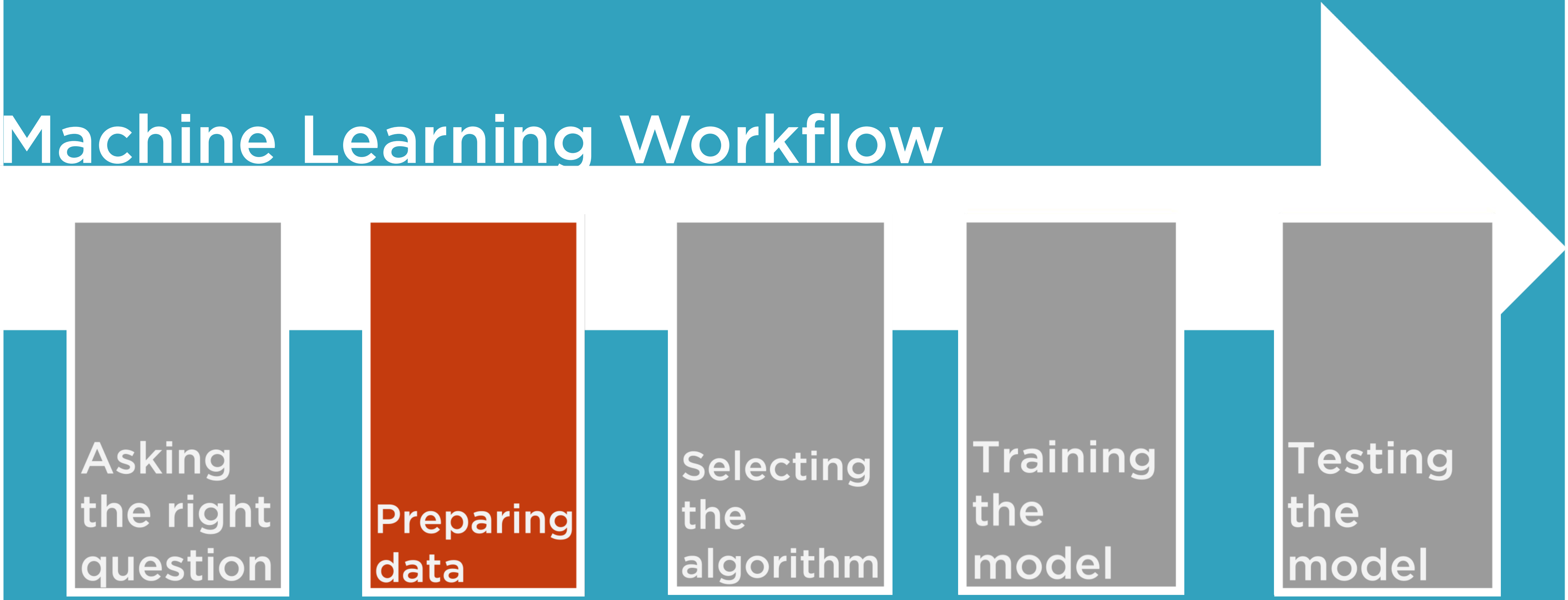
Preparing data

Selecting the algorithm

Training the model

Testing the model

Machine Learning Workflow



Machine Learning Workflow

- Asking the right question
- Preparing data
- Selecting the algorithm
- Training the model
- Testing the model

Machine Learning Workflow

- Asking the right question
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- **Training the model**
- Testing the model

Machine Learning Workflow

- Asking the right question
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Overview

Evaluate the model against test data

Interpret results

Improve results

Statistics are only data.

We define what is good or bad.

Performance Improvement Options

Adjust current algorithm

Get more data or improve data

Improve training

Switch algorithms

Random Forest

Ensemble Algorithm

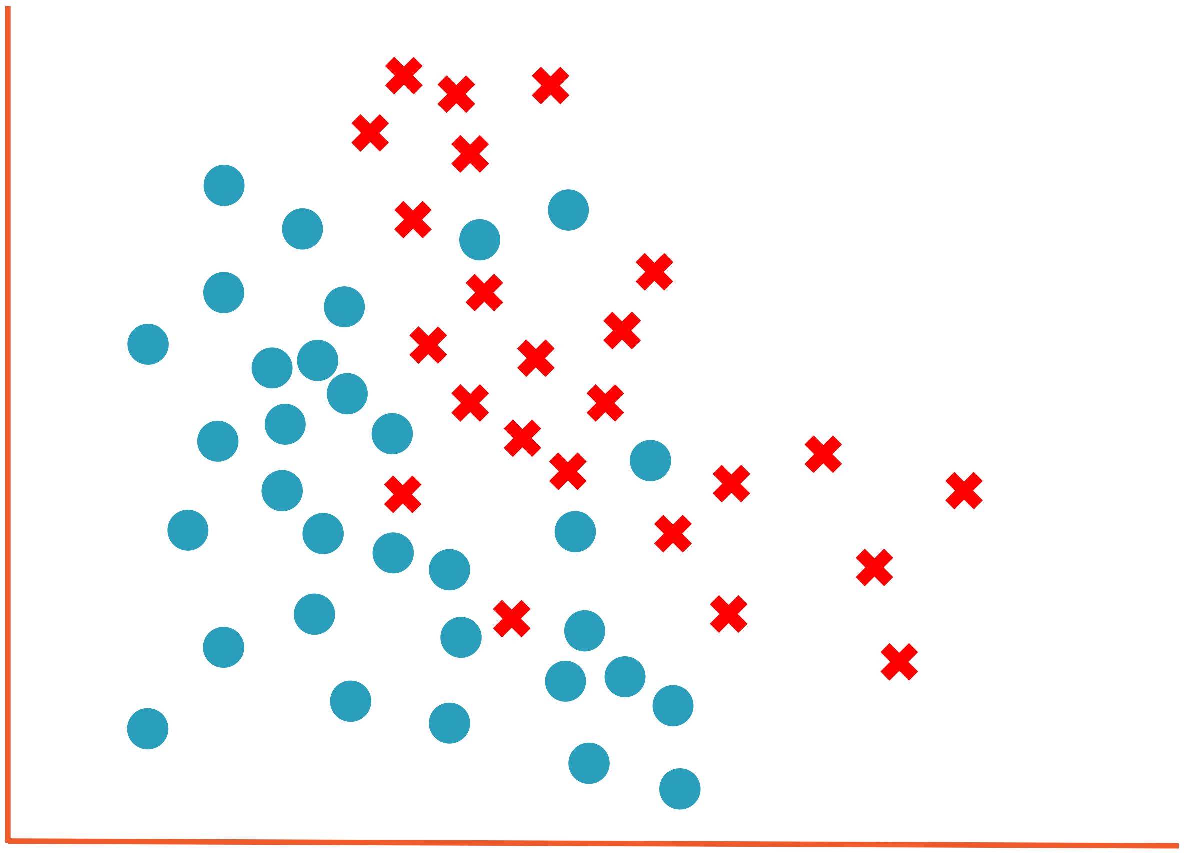
Fits multiple trees with subsets of data

Averages tree results to improve performance and control overfitting

Demo

Train and evaluate Random Forest

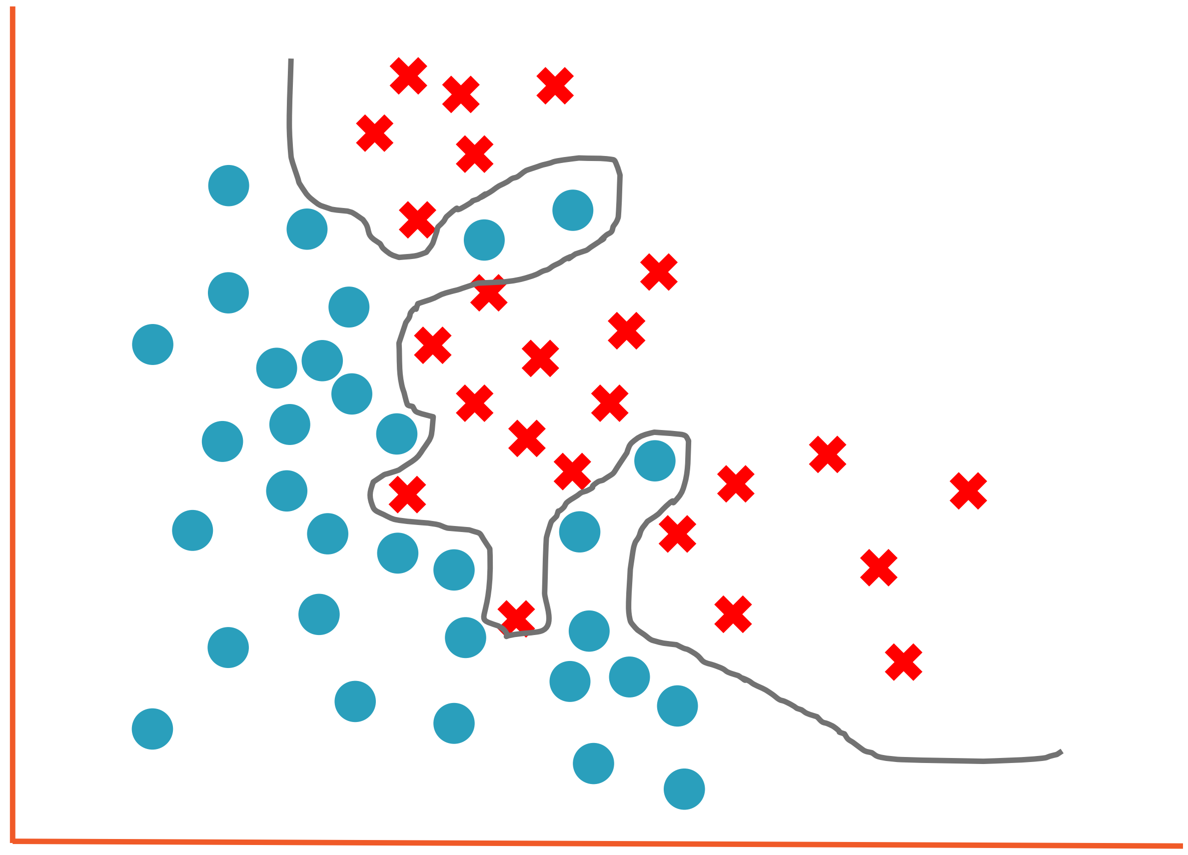
Training Data



Red “X” - Positive

Blue “Circles” - Negative

Fitting Training Data



Train with training data

$$y = x_1 + w_2 {x_2}^3 + w_3 {x_3}^8$$

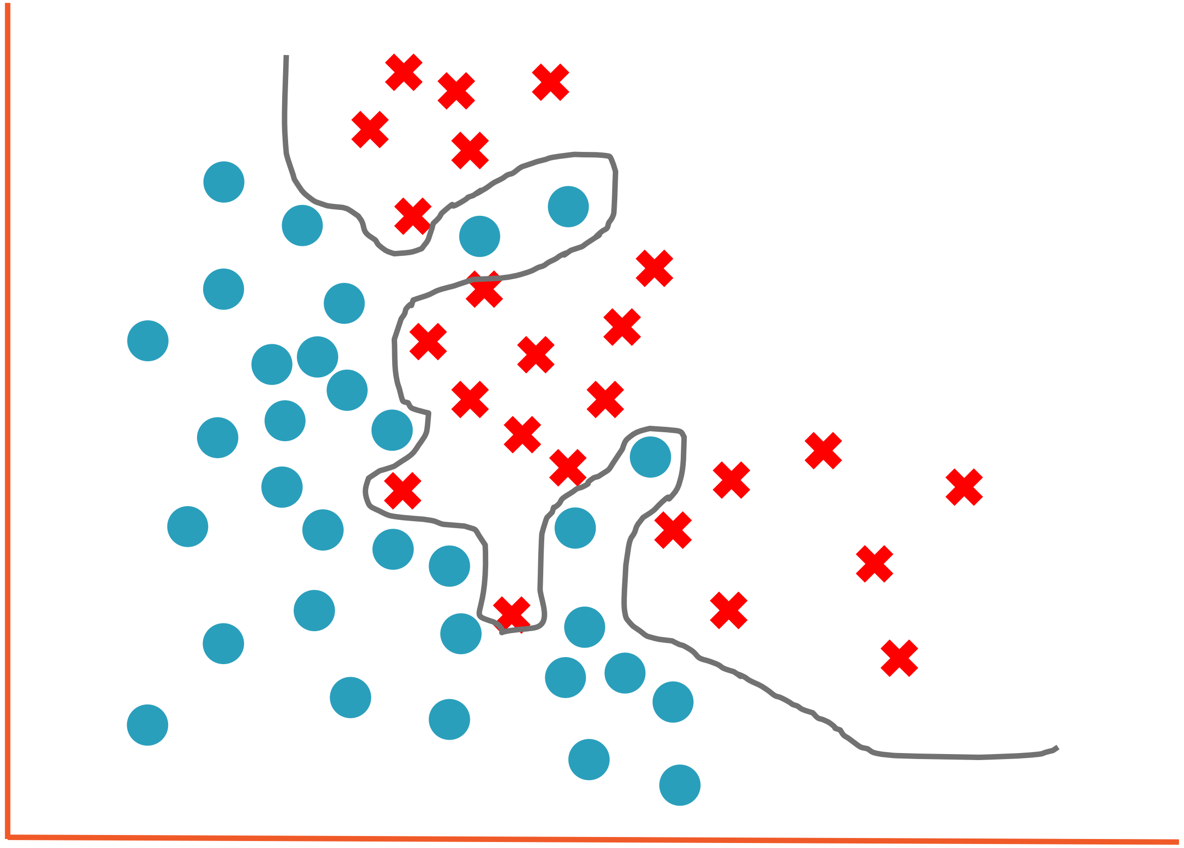
Complex decision boundary

Good fit of training data

Poor fit of test data

Overfitting

Fixing Overfitting



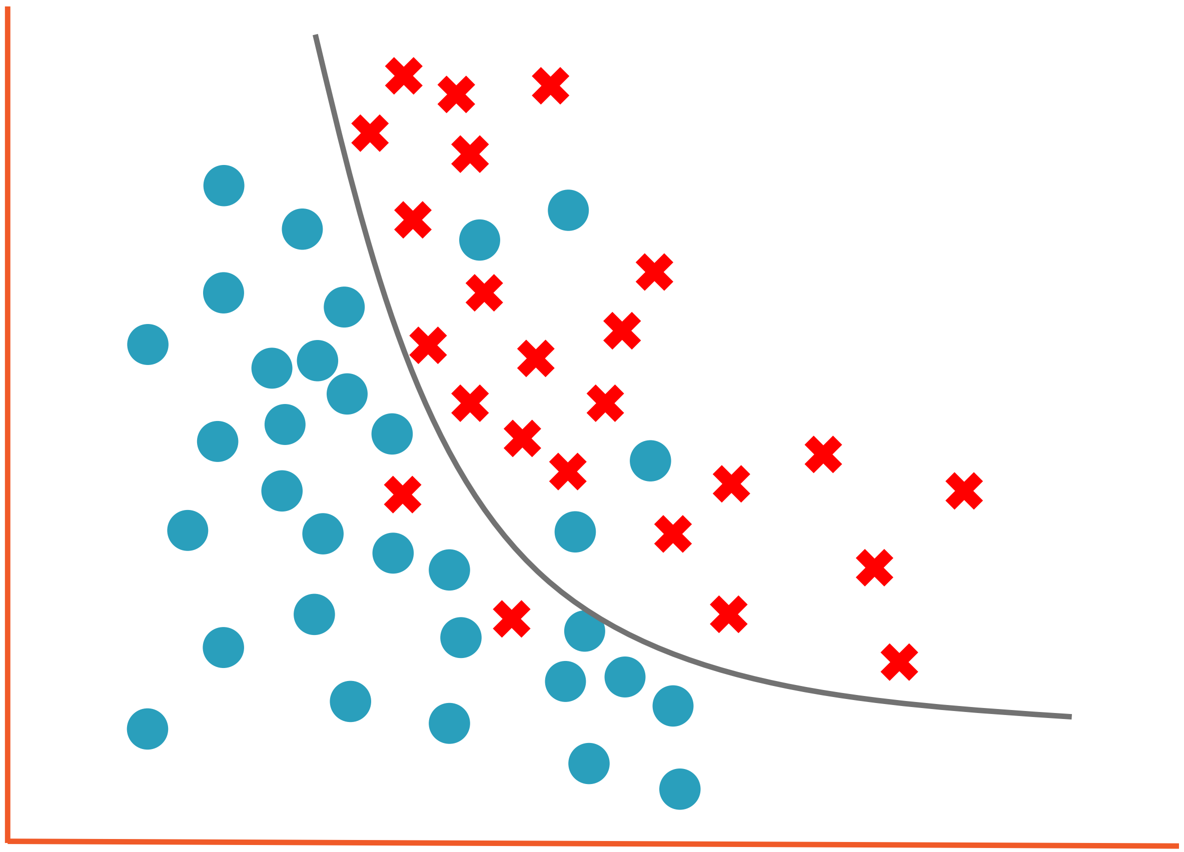
Regularization hyperparameter

$$y = x_1 + w_2 {x_2}^3 + w_3 {x_3}^8 - \frac{f(W)}{\lambda}$$

Cross validation

Bias – variance trade-off

Fixing Overfitting



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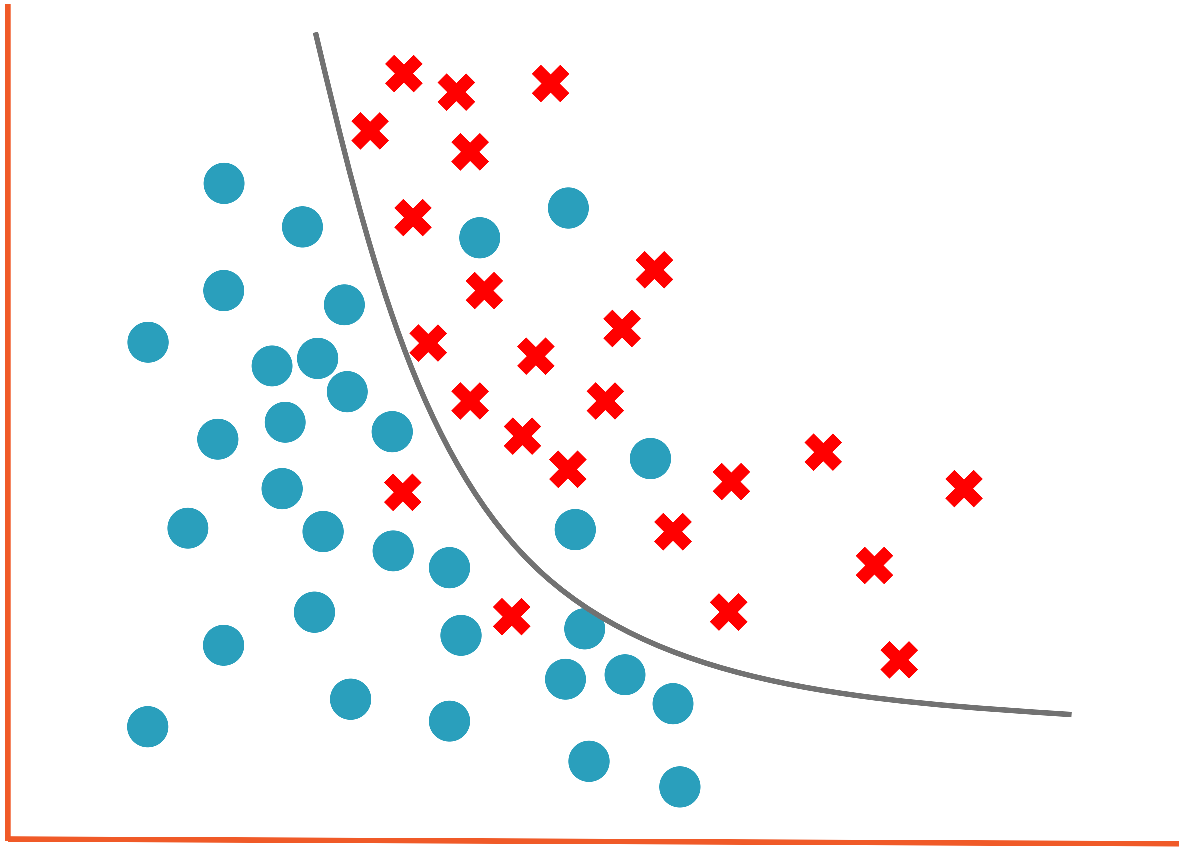
Sacrifice some perfection for better overall performance.

Fixing Overfitting



Sacrifice some perfection for better overall performance.

Performance Improvement Options, Take 2

Adjust current algorithm

Get more data or improve data

Improve training

Switch algorithms

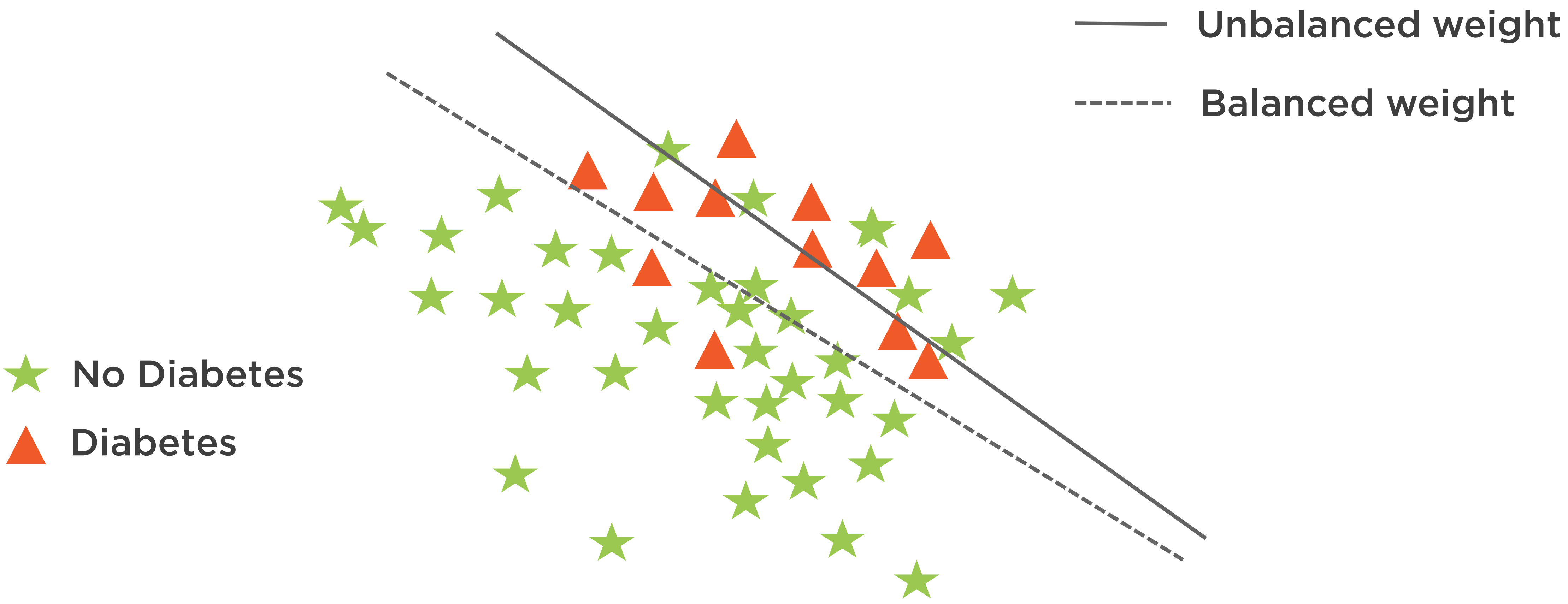
Unbalanced Classes

More of one class than the others

Our Data – 65% No Diabetes, 35% Diabetes

Can be causing biases estimation yielding poor prediction results.

Fixing Unbalanced Classes



Training – Test Split

Are we being influenced by results with test data?

How can we evaluate training without using Testing Data?

Training – Validation - Test Split

How do we choose the validation data?

What if we don't have enough data?

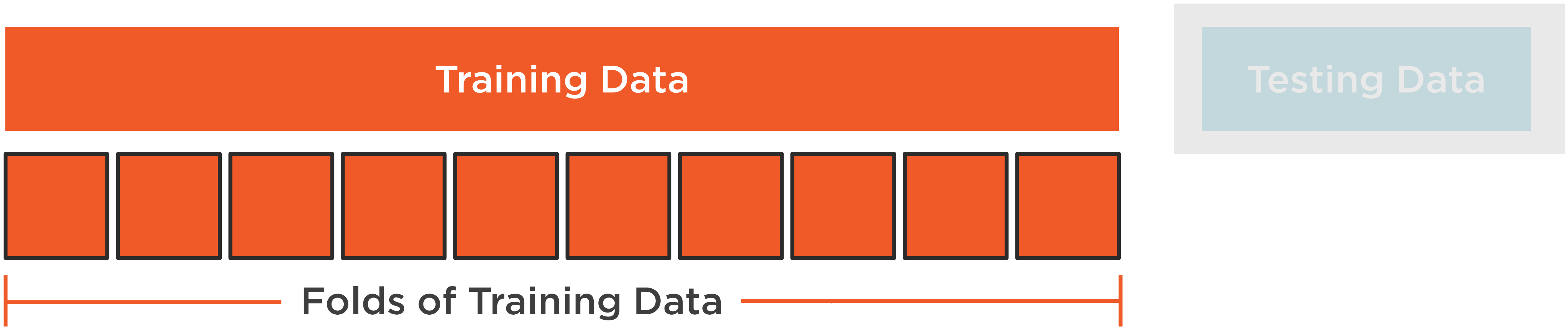
Does this approach mitigate overtraining?

Cross Validation

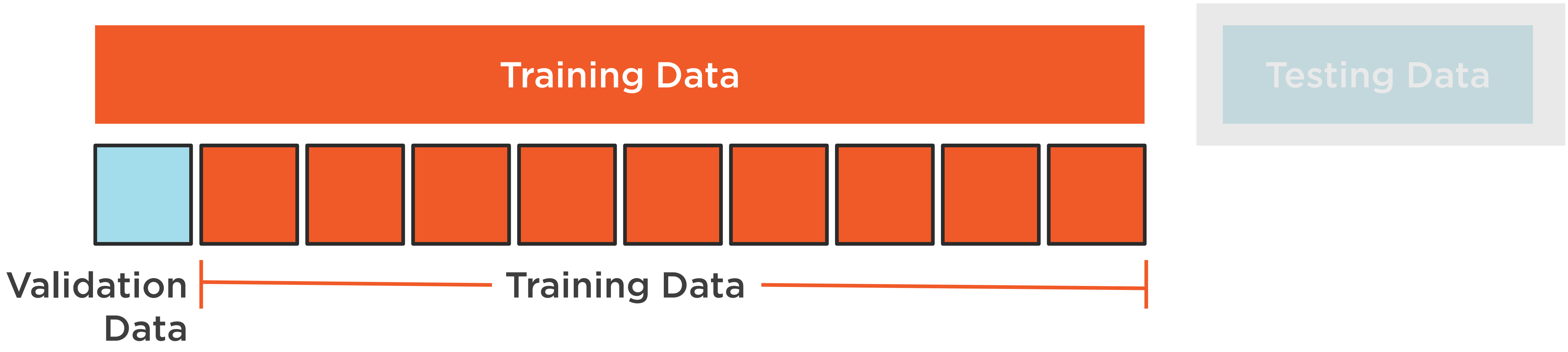
Training Data

Testing Data

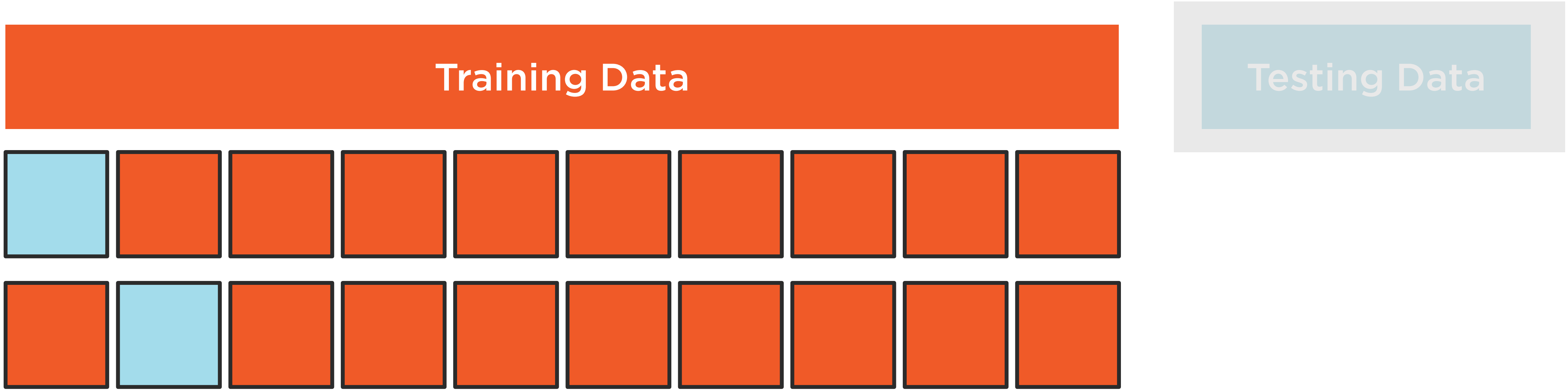
K-fold Cross Validation



K-fold Cross Validation



K-fold Cross Validation



K-fold Cross Validation

Tuning Hyperparameters with Cross Validation

For each fold

    Determine best hyperparameter value

Next

Set model hyperparameter value to average best

Algorithm CV Variants

Algorithm + Cross Validation = AlgorithmCV

Ends in “CV”

Exposes fit(), predict(), ...

Runs the algorithm K times

Can be used like normal algorithm

Performance Improvement Cycle

Change data, settings, algorithm or all of the above

Improve each cycle

The difficult part is knowing when to stop

“Genius is one percent inspiration and ninety-nine percent perspiration.”

Thomas A. Edison

Summary

Evaluated Naïve Bayes model

- predict()
- confusionMatrix()

Tried using Random Forest algorithm

- Overfit

Improved performance with Logisitic Regression

- Regularization
- Achieved performance goal

Logistic Regression Cross Validation

- Slightly below 70% target
- Better performance on real world data