

Practical Advice on Machine Learning Projects

Not included in (most) textbooks

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General Process

- Problem Setup
- Data Exploration
- Data cleaning
- Feature Construction
- Feature Transformation
- Feature selection
- Architecture Design
- Model Tuning
- Error Analysis

“ Any intelligent fool can make things bigger and more complex. It takes a touch of genius, and a lot of courage, to move in the opposite direction. ”

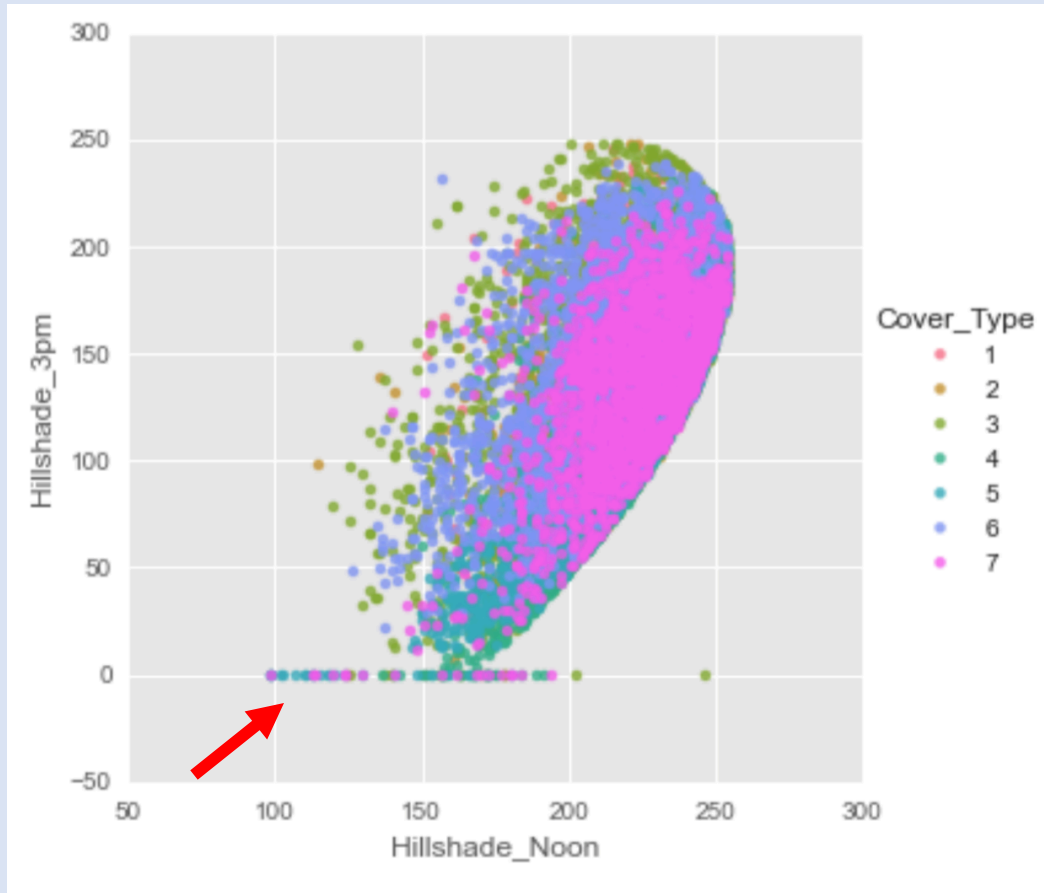
Before the competition begins....

- Identify the problem
- Collect the appropriate data
- split the data into training and test datasets

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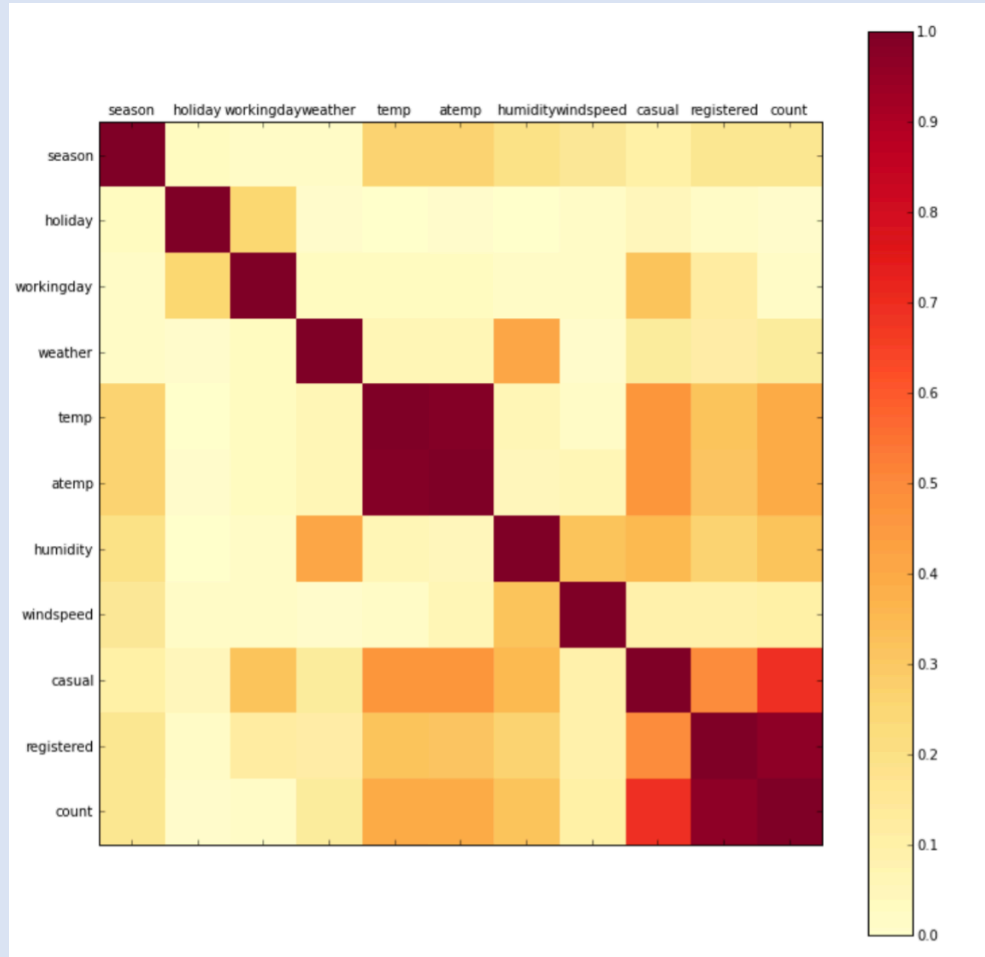
No standard way, but...



```
sns.jointplot(x='attr1', y='attr2', data=X,  
kind='scatter', hue='label')
```

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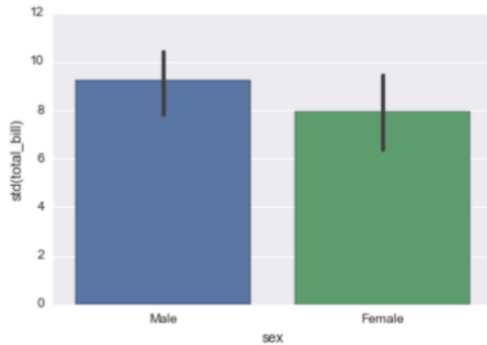
No standard way, but...



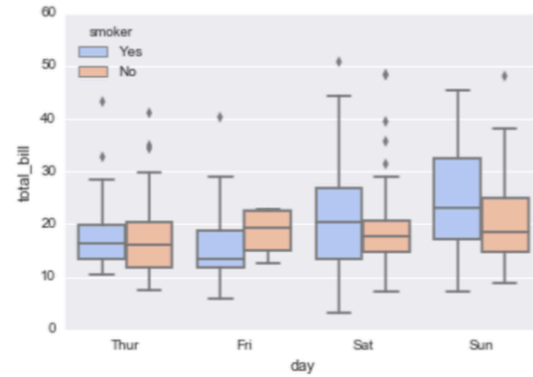
```
sns.heatmap(data.corr())
```

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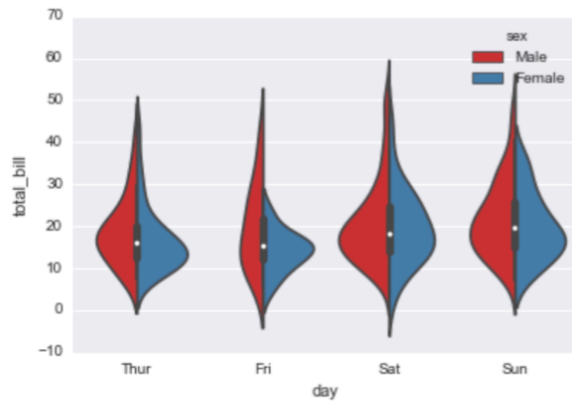
No standard way, but...



barplot (countplot)



boxplot



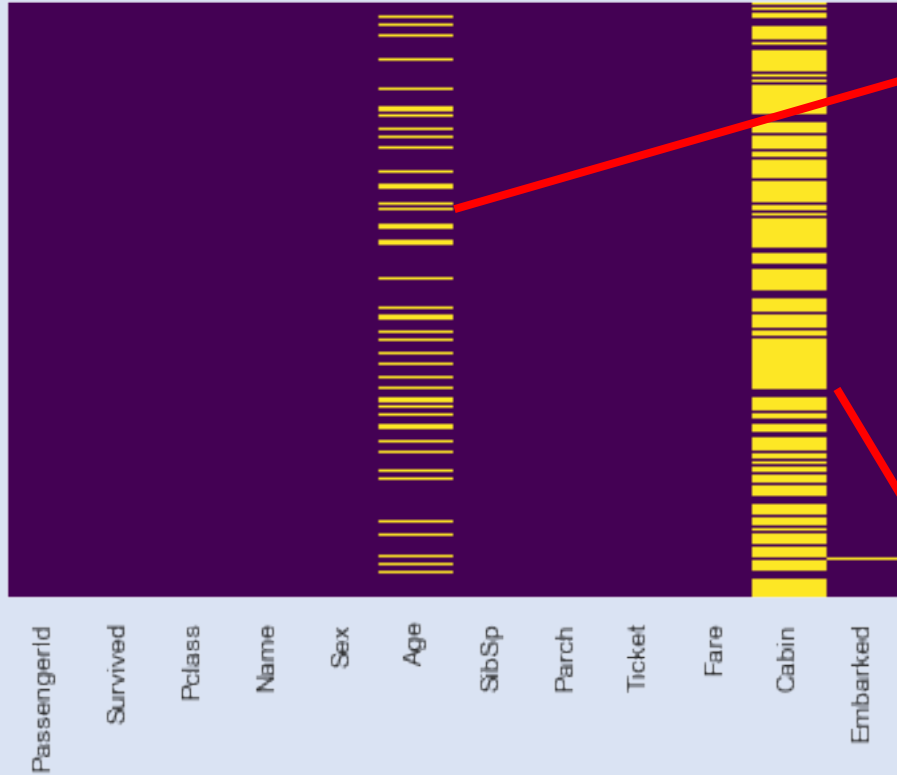
violinplot



stripplot (swarmplot)

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Fill in missing values



```
sns.heatmap(X.isnull())
```

- Use attribute mean, tiered average...
- Build a model
 - test/dev data can be included
- Drop the column
- change to another feature:
known/unknown

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Once you spot a trend/pattern in data exploration, try to convert it to a feature.

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Normalization

Discretization

Binarization

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Ensemble

- voting
- stacking

Clustering

- train a model in each cluster
- use cluster label as a new feature

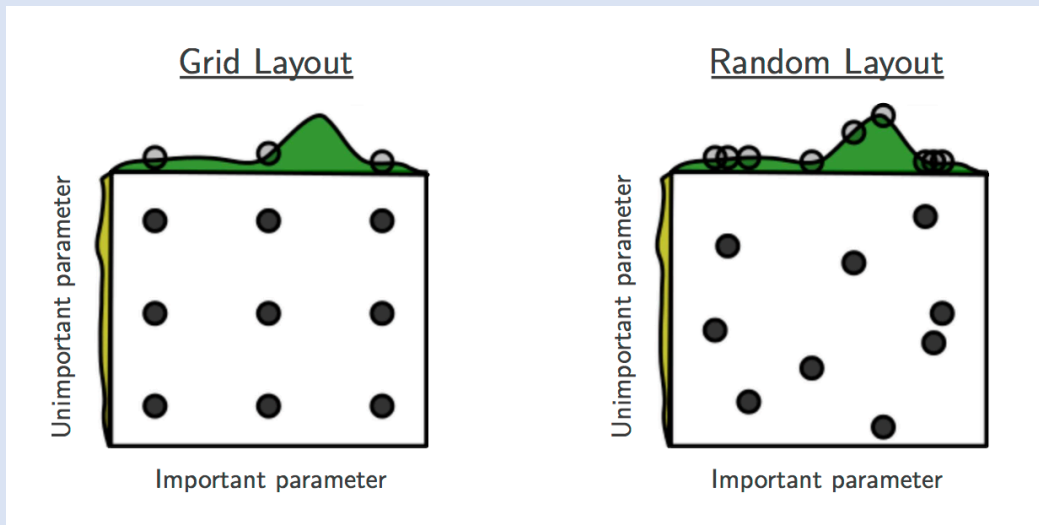
Much more...

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Grid Search

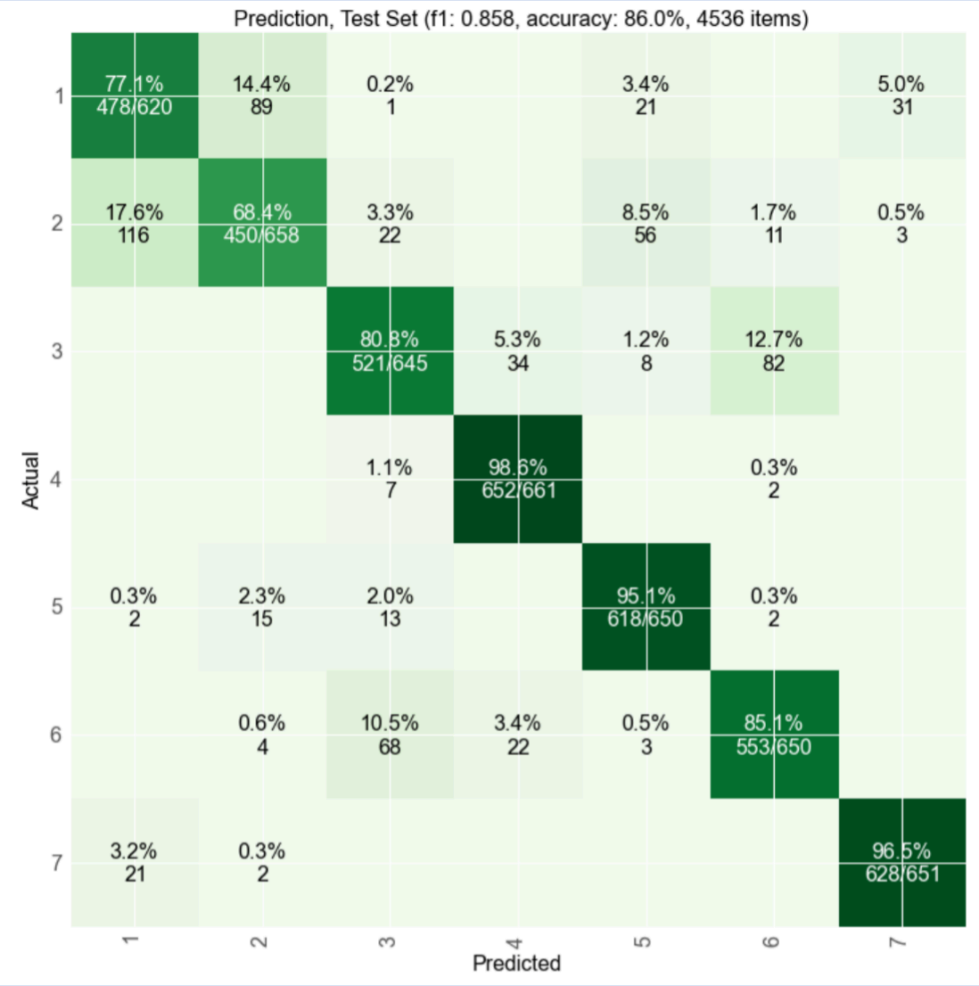
```
1 from sklearn.grid_search import GridSearchCV
2 param_grid = {
3     'C': [0.1, 1, 10, 100, 1000],
4     'gamma': [1, 0.1, 0.01, 0.001, 0.0001],
5     'kernel': ['rbf']}
6 grid = GridSearchCV(SVC(), param_grid, refit=True, verbose=3)
7 grid.fit(X_train, y_train)
```

Random Search



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Classification Matrix Plot of Confusion Matrix



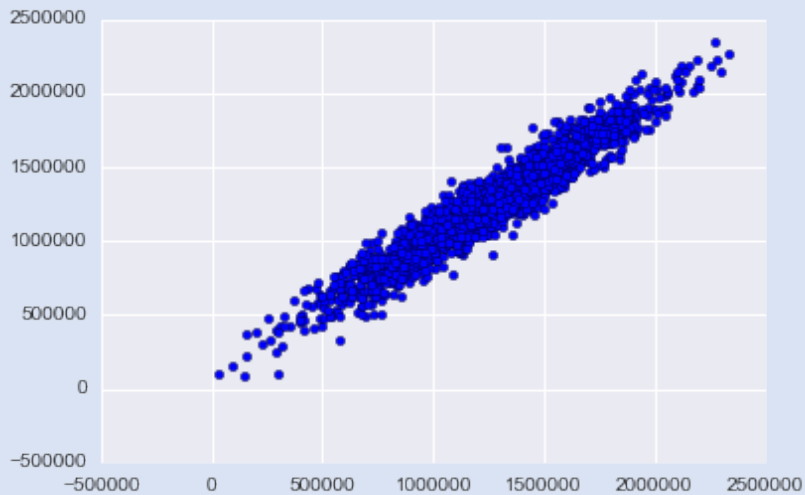
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Matrix Plot of Confusion Matrix (Code)

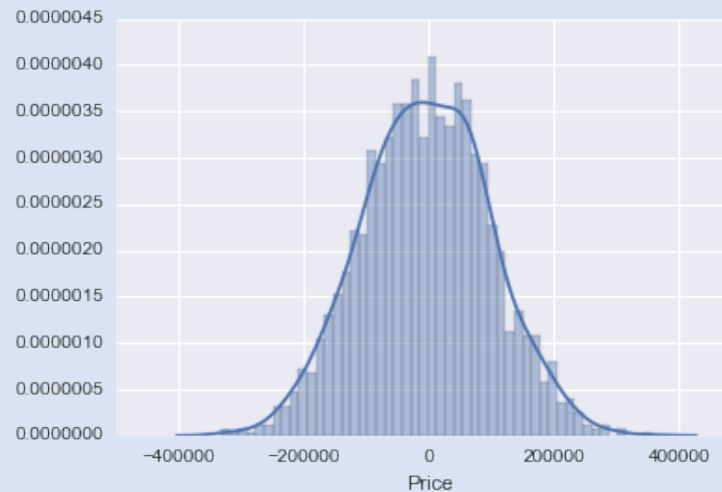
```
cm = confusion_matrix(y_true, y_pred, labels=labels)
cm_sum = np.sum(cm, axis=1, keepdims=True)
cm_perc = cm / cm_sum * 100
annot = np.empty_like(cm).astype(str)
nrows, ncols = cm.shape
for i in range(nrows):
    for j in range(ncols):
        c = cm[i, j]
        p = cm_perc[i, j]
        if i == j:
            s = cm_sum[i]
            annot[i, j] = '%.1f%%\n%d/%d' % (p, c, s)
        elif c == 0:
            annot[i, j] = ''
        else:
            annot[i, j] = '%.1f%%\n%d' % (p, c)
cm = pd.DataFrame(cm, index=labels, columns=labels)
cm.index.name = 'Actual'
cm.columns.name = 'Predicted'
sns.heatmap(cm, annot=annot, fmt='')
```

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Regression



```
plt.scatter(y_dev, predictions)
```



```
sns.distplot(  
    (y_dev-predictions),  
    bins=50)
```

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**SUCCESS
LIES IN**



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Q&A

Thanks for your time!

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