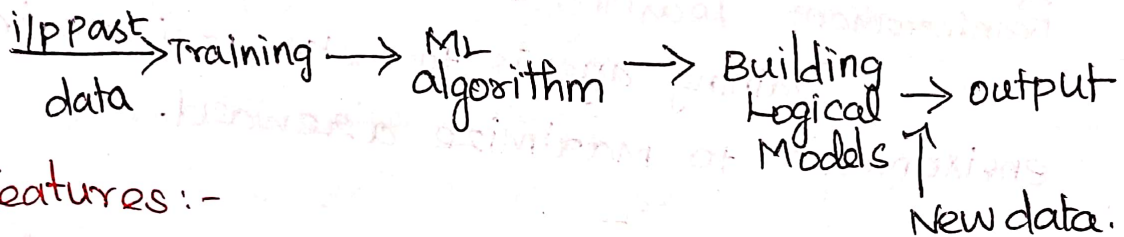


SUPERVISED LEARNING

Introduction to Machine Learning:-

ML learn from historical data, build the Prediction models and whenever it receives new data, Predicts the output for it.

The accuracy of predicted output depend upon the amount of data, as the huge amount of data helps to build a better model which predict the output more accurately.



Features:-

- ML uses data to detect various patterns in a given dataset.
- It learn from past data and improve automatically.
- It is a data driven technology.

Importance of Machine Learning.

- Rapid increment in the production of data.
- Solving complex problem, which are difficult for a human.
- Decision Making in various sectors including finance.
- Finding hidden patterns and extracting useful information from data.

Types of ML:-

- * Supervised Learning
- * Unsupervised Learning
- * Reinforcement Learning

Supervised Learning:-

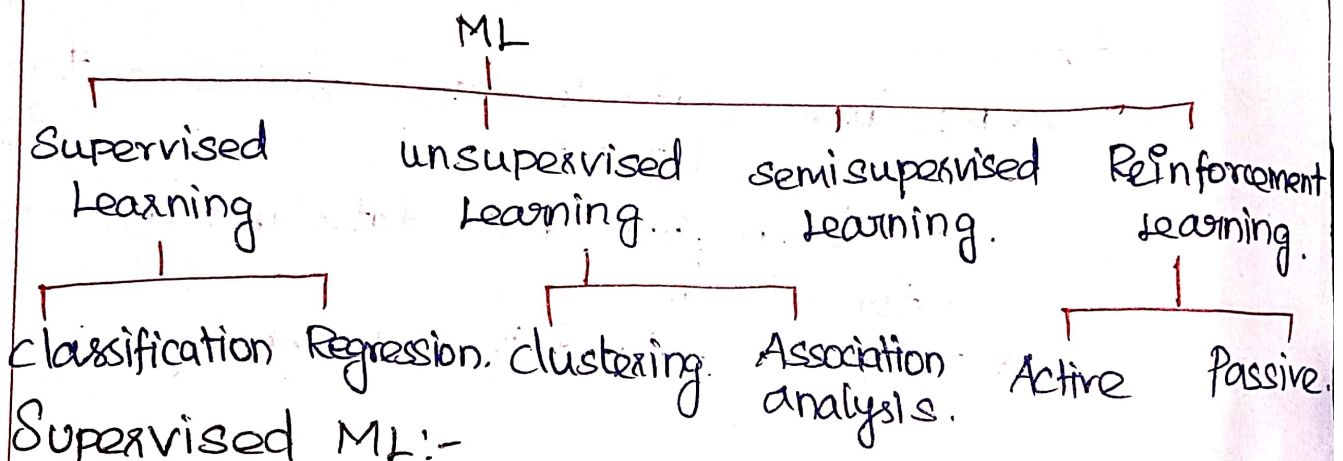
Training models on labeled data to predict outcomes or classify data points.

Unsupervised Learning:-

Discovering patterns and structures in unlabeled data.

Reinforcement Learning:-

Training agents to make decision in an environment to maximize a reward.

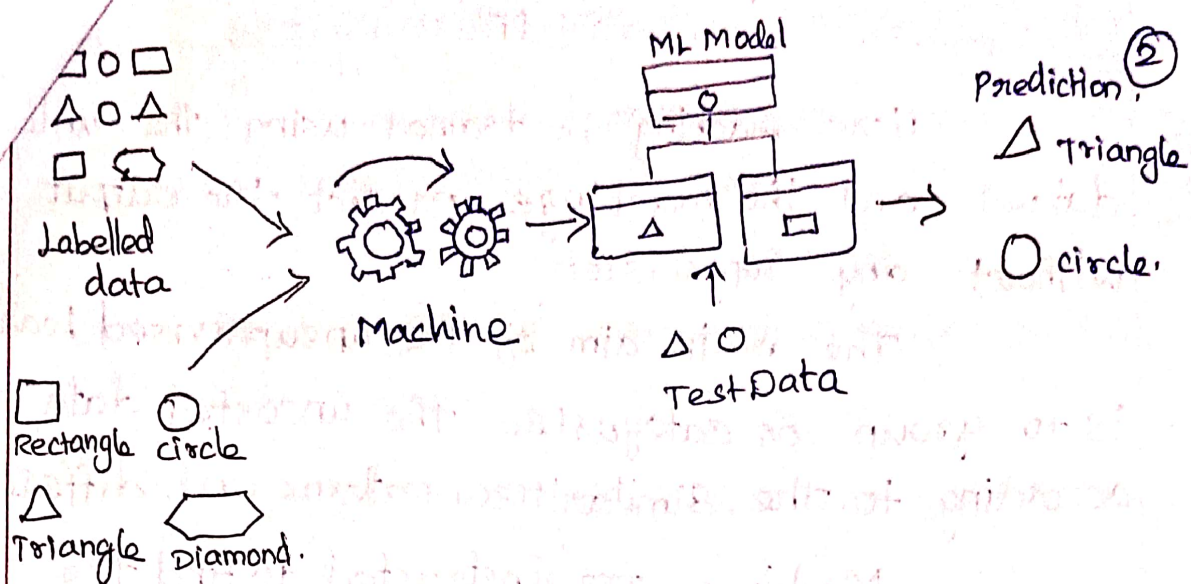


Supervised ML:-

It train the machine using the labelled dataset and based on the training, the machine Predicts the output.

The labelled data specifies that some of the input are already mapped to the output.

Train the machine with the input and corresponding output, and then the machine will Predict the output using the test dataset.



TYPES:

- 1) Classification
- 2) Regression

1) Classification:-

↳ It is used to solve the classification problem in which the output variable is categorical.

↳ Such as 'yes' or 'No', female or Male

↳ The classification algorithm predicts the categorical present in the dataset.

↳ Some popular classification algorithms are Random forest, Decision tree, Logistic regression, Support vector machine.

Regression:-

↳ It is used to solve regression problem in which there is a linear relationship b/w i/p and o/p value.

↳ These are used to predict continuous output variable such as market friend, weather prediction, mark of students etc.

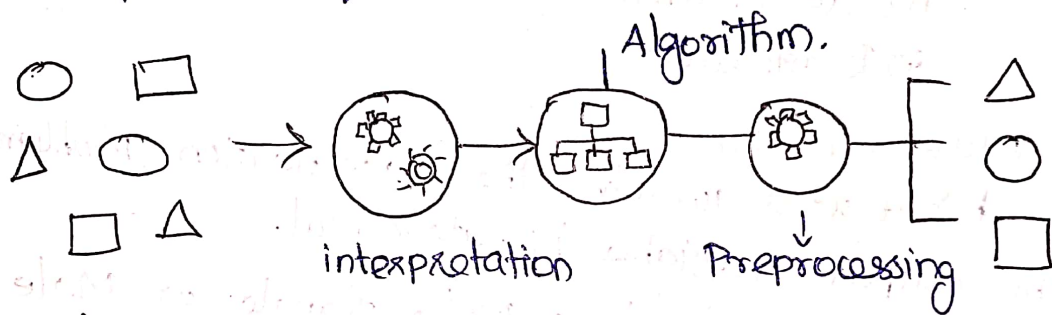
Some popular regression algorithms are, Simple linear regression, Multivariate regression, Decision tree, Lasso regression.

Unsupervised Machine Learning :-

Here machine is trained using the dataset, and the machine predicts the output without any supervision.

The main aim of the unsupervised learning is to group or categorize the unsorted dataset according to the similarities, patterns and differences.

Machines are instructed to find the hidden patterns from the input dataset.



Types of unsupervised ML.

- i) clustering
- (ii) Association

Clustering :-

It is used to find the inherent groups from the data.

The objects in the group are most similar to each other and no similarities with the objects to other groups.

An example of the clustering algorithm is grouping the customers by their purchasing behaviours.

Similar clustering Algorithms: -

(3)

- i) k-Means clustering
- ii) Mean shift Algorithm.
- iii) Principal Component Analysis
- iv) Independent component Analysis.

Association: -

↳ It find interesting relation among variables within a large dataset.

↳ It is used to find the dependency of one data items on another data item.

↳ Based of dependency it maps those variable so that it can generate maximum.

SEMI SUPERVISED LEARNING: -

↳ To overcome the drawbacks of supervised learning and unsupervised learning algorithm, the concept of semi-supervised is introduced.

↳ Hence it uses the combination of labelled and unlabelled dataset during training period.

REINFORCEMENT LEARNING: -

↳ Reinforcement learning works on a feedback based process - learning from experiences and improve its performance.

↳ In Reinforcement learning, there is no labelled data like supervised learning and agents learn from their experiences only.

Types of Reinforcement Learning:-

- 1) Active Reinforcement Learning
- 2) passive Reinforcement Learning.

Passive

→ The agent policy (sequence of action) is fixed which means that it is told what to do.

→ The goal of passive RL agent is to execute a fixed policy and evaluate it.

Active

→ An Agent need to decide what to do as there's no fixed policy that it can act on.

→ An active RL agent is to act and learn an optimal policy.

Linear Regression Model:-

Linear Regression:-

→ Linear Regression is an algorithm that provides a linear relationship b/w an independent variable and a dependent variable to predict the outcome of future events.

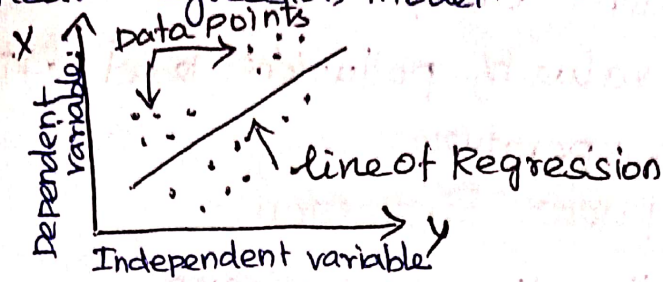
→ Here the dependent variable is also called the response variable and independent variable also called a explanatory or predictor variables.

→ Thus linear regression is a supervised learning algorithm that simulates a mathematical relationship b/w variables and make predictions for continuous or numeric variables such as sales.

salary, age, etc.

(4)

Here A Sloped straight line represent the linear regression model.



Least Squares:

In statistics, Linear regression is a linear approach to model the relationship b/w a scalar response (dependent variable) - say x , and one or more explanatory variable (independent variable) - say y .

The linear regression model provides a sloped straight line representing b/w the variables. Mathematically, we can represent a linear regression as

$$y = a_0 + a_1x + \epsilon$$

y - dependent variable (Target variable)

x - Independent variable (Predictor variable)

a_0 - Intercept of the line

a_1 - linear regression coefficient / ϵ - random error

TYPES OF LINEAR REGRESSION:-

1) Simple linear Regression:-

If a single independent variable is used to predict the value of a numerical dependent variable, then such a linear regression algorithm is called simple linear regression.

Simple linear regression reveals the correlation b/w a dependent variable (D/P) and an independent variable (I/P).

It is relationship strength b/w the dependent variable is based on the independent variable.

Ex! The value of pollution level data at a specific temperature.

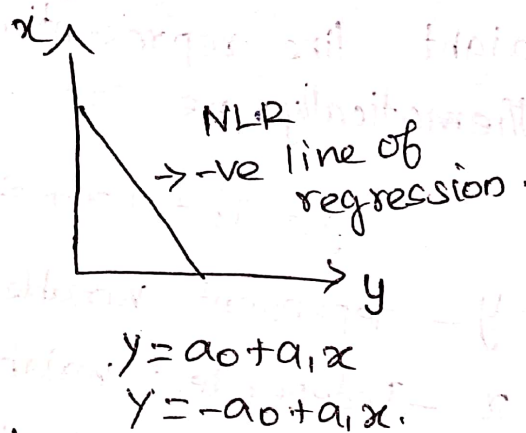
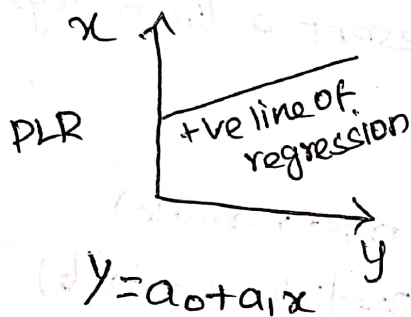
(2) Multiple linear Regression:-

1) Positive linear regression

2) Negative linear regression.

1) Positive linear Relationship:-

If the dependent variable increase on the y-axis and independent variable increase on the x-axis, then such a relationship is termed as PLR.



(ii) Negative linear Relationship:-

If the dependent variable decreases on the y-axis and independent variable increase on the x-axis then, such a relationship is called NLR.

Simple linear Regression Problem:-

A dataset containing information about the no of hours students spend studying and their corresponding scores on a test. Your task is to perform simple linear regression to predict test scores based on the no of hours studied using following dataset.

No of hours studied (x)	Test scores (y)	x ²	xy
2	75	4	150
8	82	9	246
4	93	16	372
5	89	25	445
6	98	36	588
$\bar{x} = \frac{20}{5} = 4$	$\bar{y} = \frac{437}{5} = 87.4$	$\bar{x}^2 = \frac{90}{5} = 18$	$\bar{xy} = \frac{1801}{5} = 360.2$

$$a_1 = \frac{\bar{xy} - \bar{x}\bar{y}}{\bar{x}^2 - (\bar{x})^2} \quad a_0 = \bar{y} - a_1\bar{x}$$

Mean = $\frac{\text{sum of all obs}}{\text{no of obs}}$

Simple linear Reg $y = a_0 + a_1x \rightarrow (1)$

$$a_1 = \frac{360.2 - (4)(87.4)}{18 - (4)^2} = \frac{360.2 - 349.6}{18 - 16}$$

$$a_1 = 5.3 = \frac{10.6}{2} = 5.3 \rightarrow (2)$$

$$a_0 = \bar{y} - a_1\bar{x} \Rightarrow 87.4 - (5.3)(4) = 87.4 - 21.2$$

$$a_0 = 66.2 \rightarrow (3)$$

Sub eqn(2) & (3) in eqn(1)

$$y = 66.2 + 5.3x$$

Ass. sum:- A dataset consider 4 instances of salary and expenditure data is given as shown table. Apply linear regression tech to predict the expenditure with salary 3lakh.

Salary (x)	Expenditure (y)
5	1
1	2
7	3
3	8

Multiple linear Regression Problem.

$$Y = a + b_1x_1 + b_2x_2 + \dots + b_kx_k$$

a, b_1, b_2, \dots - coefficient.

x_1, x_2, \dots - Independent variable

y - o/p, dependent variable.

Age (x_1)	Year (x_2)	Salary (y)
35	1	20
25	1	10
40	2	35
50	4	?

$$a = \bar{y} - b_1\bar{x}_1 - b_2\bar{x}_2$$

$$y = a + b_1x_1 + b_2x_2$$

$$b_1 = \frac{(x_2^2)(x_1y) - (x_1x_2)(x_2y)}{(x_1^2)(x_2^2) - (x_1x_2)^2}$$

$$b_2 = \frac{(x_1^2)(x_2y) - (x_1x_2)(x_1y)}{(x_1^2)(x_2^2) - (x_1x_2)^2}$$

x_1	x_2	y	x_1^2	x_2^2	x_1x_2	x_1y	x_2y
35	1	20	1225	1	35	700	20
25	1	10	625	1	25	250	10
40	2	35	1600	4	80	1400	70
$\Sigma x_1 = 100$	$\Sigma x_2 = 4$	$\Sigma y = 65$	$\Sigma x_1^2 = 2450$	$\Sigma x_2^2 = 6$	$\Sigma x_1x_2 = 140$	$\Sigma x_1y = 2350$	$\Sigma x_2y = 100$

$$b_1 = \frac{(x_2^2)(x_1y) - (x_1x_2)(x_2y)}{(x_1^2)(x_2^2) - (x_1x_2)^2}$$

$$b_1 = \frac{(6)(2350) - (140)(100)}{(3450)(6) - (140)^2} \quad (6)$$

$$= \frac{14100 - 14000}{20700 - 19600} = \frac{100}{1100} = 0.09$$

$$b_2 = \frac{(\sum x_1^2)(\sum x_2 y) - (\sum x_1 x_2)(\sum x_1 y)}{(\sum x_1^2)(\sum x_2^2) - (\sum x_1 x_2)^2}$$

$$= \frac{(3450)(100) - (140)(2350)}{(3450)(6) - (140)^2}$$

$$= \frac{345000 - 329000}{20700 - 19600} = \frac{16000}{1100} = 14.54$$

$$\text{Mean } \bar{y} = \frac{65}{3} = 21.6$$

$$\bar{x}_1 = \frac{100}{3} = 33.3$$

$$\bar{x}_2 = 4/3 = 1.33$$

Sub b_1 & b_2 & mean value in a.

$$a = \bar{y} - b_1 \bar{x}_1 + b_2 \bar{x}_2$$

$$= 21.6 - (0.09)(33.3) + (14.5)(1.33)$$

$$= 21.6 - 2.99 + 19.28$$

$$= 37.89$$

$$y = a + b_1 x_1 + b_2 x_2 \quad (\text{on } x_1, x_2 \text{ values from Table})$$

$$= 37.89 + (0.09)(50) + (14.5)(4)$$

$$= 37.89 + 4.5 + 58$$

$$= 100.36$$

Solve a sum by Linear Regression Least Square method:-

Equation of linear regression

$$y = a + bx$$

$$b = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sum (x - \bar{x})^2}$$

$$\bar{y} = a + b\bar{x}$$

X	Y	$x - \bar{x}$	$y - \bar{y}$	$x - \bar{x} + y - \bar{y}$	$(x - \bar{x})^2$
2	3	-3	-3.25	-6.25	9
4	7	-1	0.75	-0.25	1
6	5	1	-1.25	-0.25	1
8	10	3	3.75	6.75	9
$\bar{x} = 5$				$\bar{y} = 6.25$	
				19	20

eqn of linear Regression $y = a + bx$.

Here x is independent variable

y is dependent variable

a is intercept, b is slope or coefficient.

$$b = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sum (x - \bar{x})^2}$$

$$\bar{y} = a + b\bar{x}$$

$$b = \frac{19}{20} \quad \boxed{b = 0.95}$$

$$y = a + bx$$

$$y = 15 + 0.95x$$

$$\bar{y} = a + b\bar{x}$$

$$a = \bar{y} - b\bar{x}$$

$$= 6.25 - (0.95)(5)$$

$$= 6.25 - 4.75$$

$$a = 1.5$$

Predict the final exam grade of a student who received an 86 in the mid term exam.

$$y = 15 + 0.95(86) = 15 + 81.7 = 96.7$$



Assignment Problem:-

The following table shows the mid term and final exam grades obtained by the students in database course. Use the method of least squares to find the eqn for the prediction of students final exam grade based on the students midterm grade in the course. Predict the final exam grade of student who received as 36 in the mid term exam.

X mid Term	Y Final exam.
72	84
50	63
81	77
74	78
94	90
86	75
59	49
83	79
65	77
33	52
88	74
81	90

BAYESIAN LINEAR REGRESSION:-

Bayesian linear Regression is a statistical technique that integrates linear regression with Bayesian inference.

It accounts for uncertainty in model parameter by considering them as random variable and assigning probability distribution to them.

Bayesian linear Regression is particularly valuable in machine learning (ML) for several reasons especially when dealing with uncertainty incorporating prior knowledge and improving model interpretability.

Bayesian models provide more interpretable results because they produce distributions over parameters.

A traditional linear regression model give you a single predicted price, but it tell how confident the model is in that prediction.

Bayesian linear regression, on the other hand would provide a distribution of possible prices, reflecting the uncertainty in the market. This probabilistic prediction is far more useful in making informed decision, such as risk Management.

Linear Regression

* To predict an outcome Y (eg: income) based on an i/p X (eg: years of experience)

* The relationship is modeled as $y = B_0 + B_1x + \epsilon$

* Where B_0 is the intercept, B_1 is the slope and ϵ is the error term.

Posterior = (Likelihood * Prior) / Normalization.

Model Specification:-

Assume a linear relationship b/w the i/p.

& the o/p y ; $y = B_0 + B_1x + \epsilon$

where

B_0 is intercept

B_1 is slope

ϵ is error term, typically assumed to be normally distributed. $\epsilon \sim N(0, \sigma^2)$

Bayesian Approach.

* Bayesian approach find a distribution of possible Parameters.

* Start with a prior belief about the parameter and update this belief using the data to get a posterior distribution.

at Predict
from

2) Prior Distribution:-

(8)

Assign Prior distribution to the model parameters β_0 & β_1 . These represent your initial belief about the parameters before seeing the data.

$$\beta_0 \sim N(\mu_0, \sigma_0^2)$$

$$\beta_1 \sim N(\mu_1, \sigma_1^2)$$

where μ_0, μ_1 are the mean & σ_0^2, σ_1^2 are the variation of the period.

(3) Likelihood:-

The likelihood function represents the probability of observing the data given the parameter assuming normally distributed errors.

$$y_i \sim N(\beta_0 + \beta_1 x_i, \sigma^2)$$

This is the likelihood of observing y_i given x_i & the parameter β_0 & β_1 .

Posterior Distribution:-

Using Bayes theorem, combine the prior and the likelihood to obtain the posterior distribution of the parameters.

$$P(\beta_0, \beta_1 | \text{data}) \propto P(\text{data} | \beta_0, \beta_1) \times P(\beta_0) \times P(\beta_1)$$

Prior $P(\beta_0)$ and $P(\beta_1)$

likelihood $P(\text{data} | \beta_0, \beta_1)$

Posterior $P(\beta_0, \beta_1 | \text{data})$

This formula provides the updated belief about the parameters after considering the observed data.

Prediction:-

To predict the output y^* for a given x^* use the posterior distribution of the parameter.

$$y^* \sim N \left(\underbrace{B_0 + B_1 x^*}_{\text{posterior means}}, \underbrace{\sigma^2}_{\text{predictive}} \right)$$

GRADIENT DESCENT:-

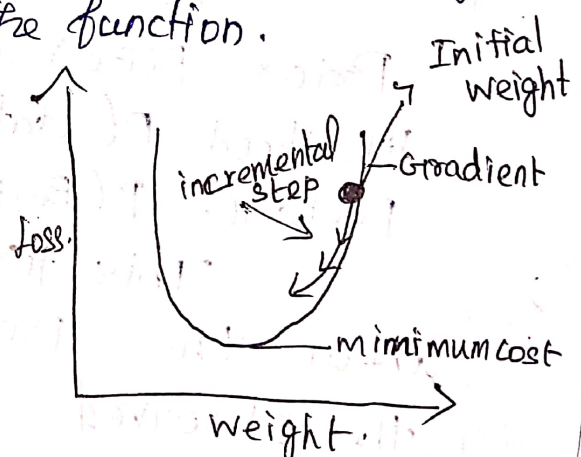
It is defined as one of the most commonly used iterative optimization algorithms of ML to train the ML and DL models.

It helps in finding the local minimum of a function. (Reduce Cost) or (loss function)

If we move towards a negative gradient or away from the gradient of the function at the current point, it will give the local minimum of the function.

Whereas we move towards a positive gradient or towards the gradient of the function at the current point, we will get the local maximum of the function.

The main objective of using a gradient descent algorithm is to minimize the cost function using iteration.



Predictive:- Accounts for both the uncertainty in the parameter and the noise in the data. This approach allows for the incorporation of prior knowledge and the estimation of uncertainty in the model parameter and prediction. (9)

Adv

- * Incorporates prior knowledge.
- * Probabilistic prediction
- * Natural regularization
- * Model Comparison
- * Online Learning.

DisAdv

- * Computational cost
- * Prior specification
- * Interpretation
- * Expertise
- * Sensitivity to outliers.



Linear class is ML algorithm used to classify data into categories by drawing a linear boundary. It uses a linear fn to model the relationship b/w i/p features & target o/p

LINEAR CLASSIFICATION MODELS:-

Discriminate function:-

- A classification algorithm that make i+ classification based on a linear predictor function, combining a set of weight with the feature vector.
- A linear classifier does classification decision based on the value of linear combination of characteristics.
- Imagine that the linear classifier will merge into it's weights all the characteristics that define a particular class.
- Linear classifiers can represent a lot of things but they can't represent everything.
- The classic example of what they can't represent is the XOR function.

LDA is a supervised learning algorithm which means that it requires a labelled set of data points in order to learn the linear discriminant function.

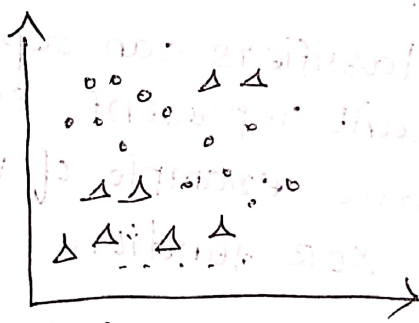
The main purpose of LDA is to find the line or plane that best separates data points belonging to different classes.

The key idea behind LDA is that the decision boundary should be chosen such that it maximizes the distance b/w the means of two classes while simultaneously minimizing the variance within each class data or within class scatter. This criterion is known as the Fisher Criterion.

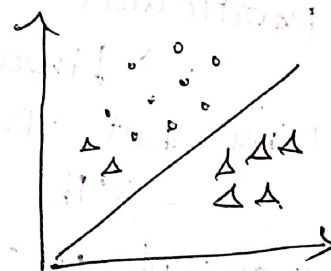
LDA is one of the most widely used ML algorithm due to its accuracy and flexibility.

LDA can be used for a variety of tasks such as classification, dimensionality reduction and feature selection.

Suppose we have two classes & we need to classify them efficiently, then using LDA, classes are divided as follow.



Before LDA



After LDA

Steps in LDA Algorithm:-

- i) The first step is to calculate the mean & Standard deviation of each feature.
- ii) Within class scatter matrix and b/w class scatter matrix is calculated.
- (iii) These matrices are then used to calculate the eigenvectors and eigen values.
- iv) LDA chooses the k eigenvectors with the largest eigenvalues to form a transformation matrix.
- v) LDA uses this transformation matrix to transform the data into a new space with k dimension.
- vi) Once the transformation matrix transforms the data into new space with k dimension, LDA can then be used for classification or dimensionality reduction.

Probabilistic Discriminative Model:-

Discriminative models are a class of supervised ML models which make predictions by estimating conditional probability $P(y|x)$. In order to use a generative model, more unknowns should be solved. One has to estimate probability of each class and probability of observation given class.

For two-class classification problem, the posterior probability of class C_i can be written as a logistic sigmoid action on a linear function of x .

$$P(C_i|x) = \sigma \left[\ln \frac{P(x|C_1) P(C_1)}{P(x|C_2) P(C_2)} \right] = \sigma (w^T x + w_0)$$

Logistic Regression:-

Logistic regression is a supervised algorithm that accomplishes binary classification tasks by predicting the probability of an event or observation. The model delivers a binary outcome limited to two possible outcomes: Yes/No, 0/1 etc...

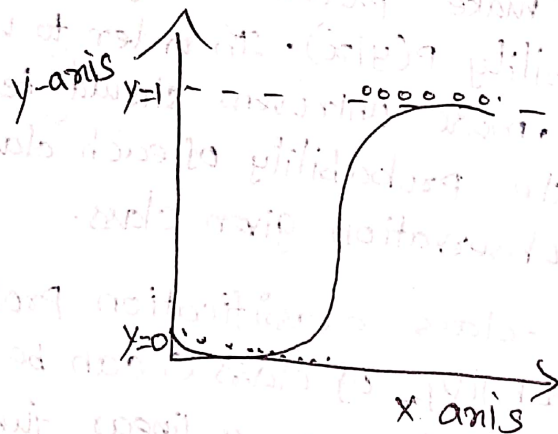
When considering the two class problem using a generative approach and under general assumption, the posterior probability of class c_i is re-written.

is a logistic sigmoid on linear function of the feature vector $\phi = \phi(x)$

$$P(c_1|\phi) = y(\phi) = \sigma(w^T \phi) \text{ with } P(c_2|\phi) = 1 - P(c_1|\phi)$$

→ The logistic sigmoid function is defined

as $\sigma(a) = \frac{1}{1 + \exp(-a)}$ with $a = \ln \frac{P(\phi|c_1) P(c_1)}{P(\phi|c_2) P(c_2)}$



Generative Model:-

A generative Model is a statistical model of the joint probability distribution $p(x, y)$ on given observable variable x and target variable y . (11)

Models with linear decision boundaries arise from assumption about the data.

In generative approach to classification we first model the class-conditional densities $P(x|c_k)$ and the class prior $P(c_k)$, and then we compute posterior probabilities $P(c_k|x)$ through Bayes' Theorem.

Naive Bayes:- (Refer unit:- 2)

- i) Naive Bayes Algorithm
- (ii) Bayes' Theorem
- (iii) Working of Naive Bayes classifier
- iv) Problem
- v) APP, Adv, Dis Adv.

Maximum Margin classifier:-

The maximal margin classifier is the optimal hyperplane defined in the (linear) case where two classes are linearly separable.

Given an $n \times p$ data matrix X with a binary response variable defined as $y \in \{-1, 1\}$, it might be possible to define a p -dimensional hyperplane.

$$h(x) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \dots + \beta_p x_p$$
$$= x_i^T \beta + \beta_0 = 0$$

This separating hyperplane has the property that if β is constrained to be a unit vector, $\|\beta\| = 1$, then the product of hyperplane response variable, are positive perpendicular distance from the hyperplane, the smallest of which may be formed the hyperplane margin, M .

The maximal margin classifier is the hyperplane with the maximum margin $\max[M]$ subject to $\|\beta\| = 1$.

A separating hyperplane rarely exist. In fact, even if a separating hyperplane does exist, its resulting margin is probably undesirably narrow.

Here is the maximal margin classifier the data set has 2 linearly separable classes $y \in \{-1, 1\}$ described by 2 features x_1 & x_2 . This code is unimportant - Just trying to produce the visualization.



Support Vector Machine

SVM is one of the most popular supervised learning algorithm, which is used for classification as well as regression problems. However, primarily it is used for classification problem in ML.

The goal of the SVM algorithm is to create the best line or decision boundary that can segregate n -dimensional space into classes so that we can easily put the new data point in the correct category in the future. This best decision boundary is called a hyperplane.

SVM chooses the extreme points / vector that

help in creating the hyperplane. These extreme cases are called support vectors, and hence algorithm is termed Support vector Maching

* SVM algorithm can be used for face detection, image classification, text categorization etc.



Types of SVM:-

Linear SVM:- linear svm is used for linearly seperable data, which means if a dataset can be classified into two classes by using a single straight line, then such data is termed as linearly seperable data and classifier is used called as linear svm classifier.

Non linear SVM:-

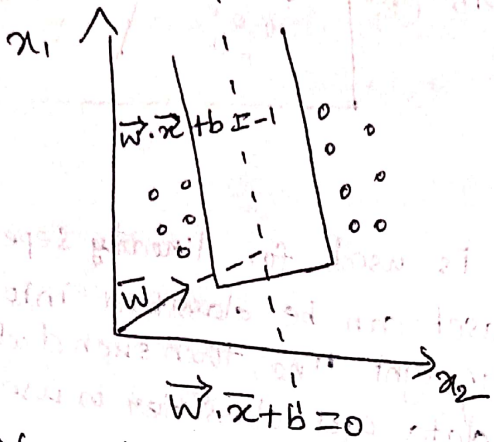
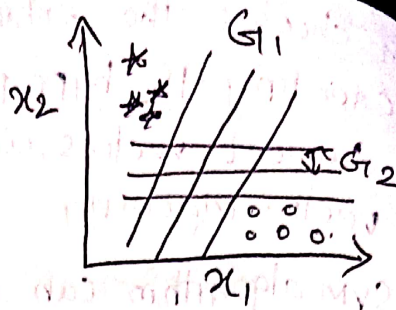
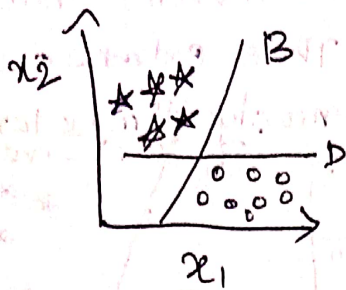
It is used for non linearly seperated data which means if a dataset cannot be classified by using a straight line, then such data is termed as non-linear data and classifier used called Non-linear SVM classifier.

LINEAR SVM:-

The working of the SVM can be understood by using an example.

Suppose we have a dataset that has two tags (Green & blue) and the dataset has two features x_1 and x_2

We cannot want a classifier that can classify the pair (x_1, x_2) of coordinates in either green or blue.



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

$$(w \cdot x + b) \geq 1 \quad \forall x \text{ of class 1}$$

$$(w \cdot x + b) \leq -1 \quad \forall x \text{ of class 2}$$

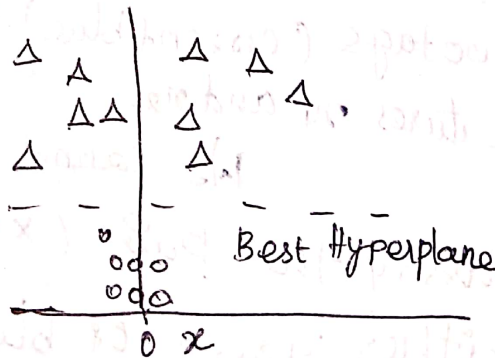
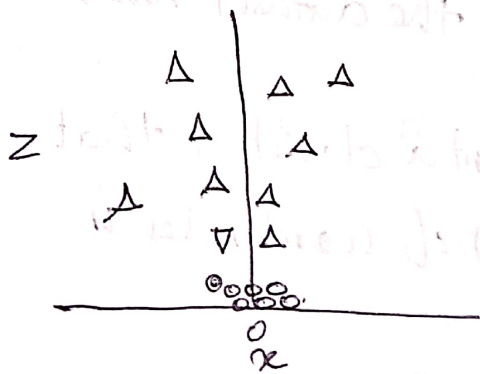
Non LINEAR SVM:-

If data is linearly arranged then we can separate it by using a straight line, but for non-linear data, we cannot draw a single straight line.

So to separate these data points, we need to add one more dimension.

For linear data, we have used two dimension x and y , so for non-linear data, we will add a third dimension z .

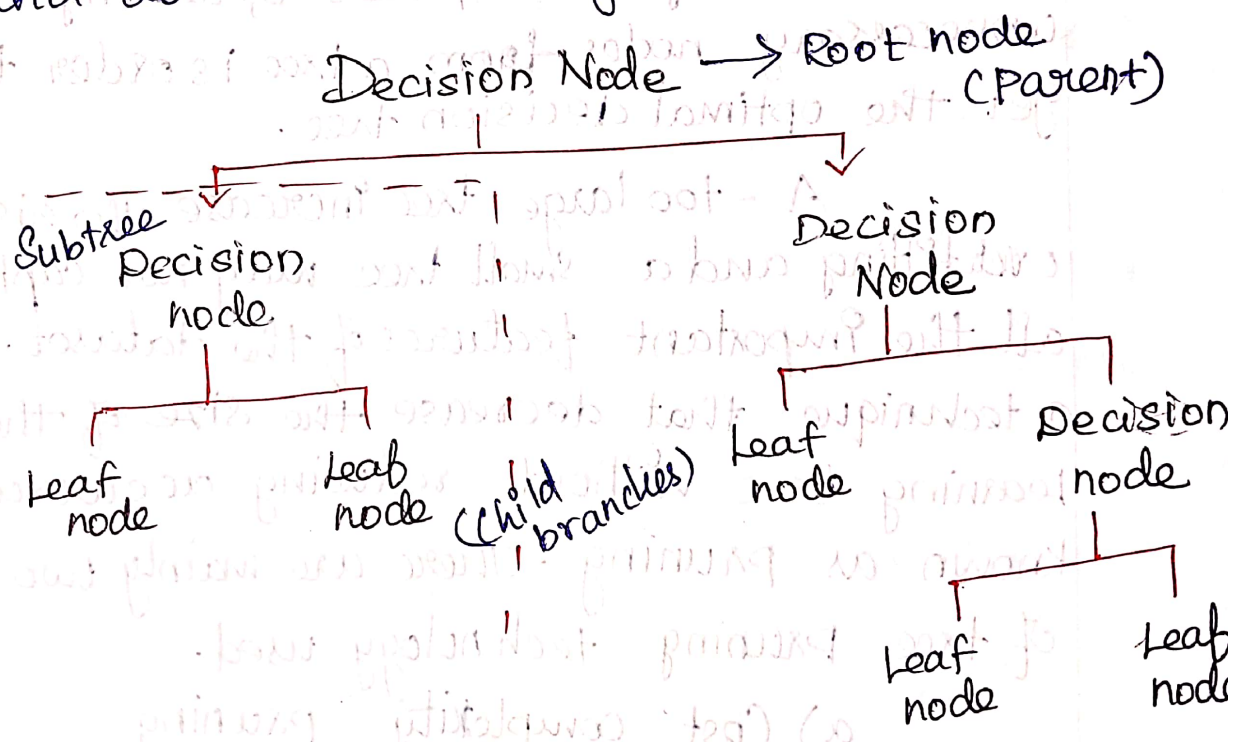
It can be calculated as $z = x^2 + y^2$



DECISION TREE:-

Decision Tree is a supervised learning technique that can be used for both classification and regression problem, but mostly it is preferred for solving classification problems. It is a tree-structured classifier, where internal nodes represent the features of a dataset, branches represent the decision rules and each leaf node represent the outcome.

In a decision tree, there are 2 nodes which are the decision node and leaf node. Decision nodes are used to make any decision and have multiple branches whereas leaf nodes are the output of those decision and do not contain any further branches.



Decision Tree Terminologies:-

1) **Root Node**:- Root node is from where the decision tree starts. It represents the entire dataset, which further gets divided into two or more homogeneous sets.

2) **Leaf node**:- Leaf nodes are the final output node, and the tree cannot be separated/segregated further after getting a leaf node.

3) **Splitting**:- Splitting is the process of dividing the decision node/root node into sub-nodes according to the given condition.

Branch/Sub tree:- A tree formed by splitting the tree.

Pruning: Getting an optimal Decision Tree:-

Pruning is a process of deleting the unnecessary nodes from a tree in order to get the optimal decision tree.

A - too large tree increase the risk of overfitting and a small tree may not capture all the important features of the dataset. Therefore a technique that decrease the size of the learning tree without reducing accuracy is known as pruning. There are mainly two types of tree pruning technology used.

a) Cost complexity pruning.

b) Reduced Error Pruning.

Adv

- * Easy to understand and Interpret
- * Handles Different Data types.
- * Less Data preparation.
- * Handles Non linear relationship.
- * Feature Importance.

RANDOM FORESTS:-

It is a popular machine learning algorithm that belongs to the supervised learning technique. It can be used for both classification and regression problem in ML. It is based on the concept of ensemble learning, which is a process of combining multiple classification to solve a complex problem and to improve the performance of the model.

Random forest is a classifier that contains a no of decision tree on various subset of the given dataset and takes the average to improve the predictive accuracy of the dataset. Instead of relying on one decision tree, the random forest takes the

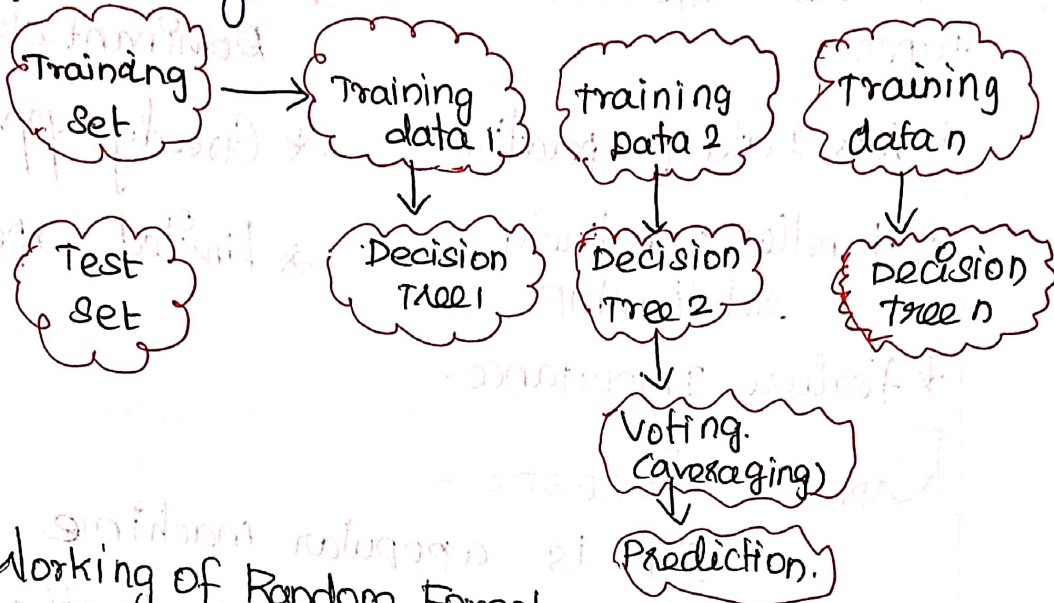
Disadv.

- * overfitting.
- * Instability
- * Bias towards Dominant classes.
- * Greedy approach
- * Limited experiences.

(14)

Prediction from each tree and based on the major votes of prediction, and it predicts the final output.

The greater number of trees in the forest leads to higher accuracy and present the problem of overfitting:



Working of Random Forest:

Random forest work in two phase first is to create the random forest by combining N Decision tree, and second is to make prediction for each tree created in the first phase.

The working process can be explained in the below steps and diagrams:-

Step 1: select random k data point from the training set.

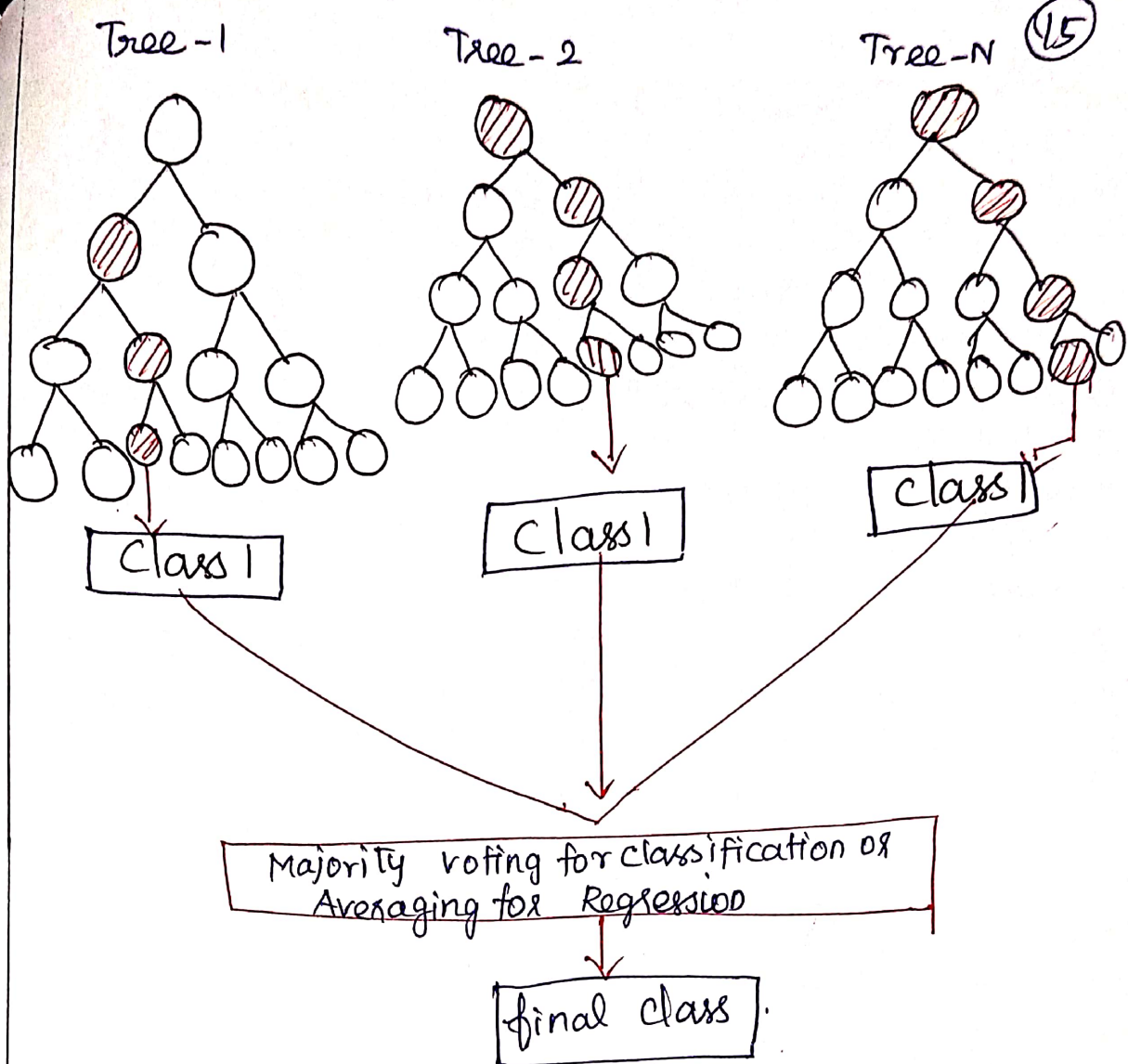
Step 2: Build the decision tree associated with the selected data points.

Step 3: choose the number N for decision trees that you want to build.

Step 4:- Repeat Step 1 & Step 2

Step 5:- For new data points find the prediction of each decision tree and assign new data point to the category that win the majority votes.

The major
final output
Forest
blom



Application: * Banking * Medicine * Marketing.

Adv:-

- * High Accuracy
- * Robustness to overfitting
- * Handle various datatypes
- * Handle Missing values
- * Feature importance.
- * Scalability.

Disadv

- * Complexity & interpretability
- * computationally intensive
- * Resource requirements
- * prediction speed.
- * May not perform well on linear relationship.