The nature of data unit:

- Objects and vectors (Monday)
- K nearest neighbors classification (today)

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(Start linear regression next week)

Today:

- Concept
- Algorithm and analysis
- Things to notice
- Distance metrics and norms

Intance-based methods can also use more complex, symbolic representations for instances.... Case-based reasoning has been applied to tasks such as storing and reusing past experience at a help desk, reasoning about about legal cases by referring to previous cases, and solving complex scheduling problems by reusing relevant portions of previously solved problems.

Mitchell, Machine Learning, p 231.

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A metric or distance function between two vectors is a function $d : \mathbb{R}^D \times \mathbb{R}^D \to \mathbb{R}$ with the properties that for any vectors $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{R}^D$,

 $\begin{aligned} & d(\mathbf{x}, \mathbf{y}) = d(\mathbf{x}, \mathbf{y}) & (symmetry) \\ & b & d(\mathbf{x}, \mathbf{z}) \le d(\mathbf{x}, \mathbf{y}) + d(\mathbf{y}, \mathbf{z}) & (the triangle inequality) \\ & b & d(\mathbf{x}, \mathbf{y}) = 0 \text{ iff } \mathbf{x} = \mathbf{y} & (the identity of indiscernibles) \end{aligned}$

A norm is a function $|| \cdot || : \mathbb{R}^D \to \mathbb{R}$ with the properties that for any vectors $\mathbf{x}, \mathbf{y} \in \mathbb{R}^D$ and any scalar $\lambda \in \mathbb{R}$,

 $||\lambda \mathbf{x}|| = |\lambda|||\mathbf{x}||$ (absolute homogeneity) $||\mathbf{x} + \mathbf{y}|| \le ||\mathbf{x}|| + ||\mathbf{y}||$ (the triangle inequality) $||\mathbf{x}|| \ge 0 \text{ and, moreover, } ||\mathbf{x}|| = 0 \text{ iff } \mathbf{x} = \mathbf{0}$ (positive definiteness)

Any norm induces a metric with

$$d(\boldsymbol{x}, \boldsymbol{y}) = ||\boldsymbol{x} - \boldsymbol{y}||$$

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"Notice all the computations, theoretical scribblings, and lab equipment, Norm. ... Yes, curiosity killed these cats."



Euclidean distance (L_2 norm):

$$d(\mathbf{x}, \mathbf{y}) = \sqrt{(x_0 - y_0)^2 + (x_1 - y_1)^2} \qquad d(\mathbf{x}, \mathbf{y}) = \sqrt{\left(\sum_{i=0}^{D-1} (x_i - y_i)^2\right)^2}$$

Manhattan or city-block distance $(L_1 \text{ norm})$:

$$d(\mathbf{x}, \mathbf{y}) = |x_0 - y_0| + |x_1 - y_1|$$
 $d(\mathbf{x}, \mathbf{y}) = \sum_{i=0}^{D-1} |x_i - y_i|$

Minkowski distance $(L_p \text{ norm})$:

$$d(\mathbf{x}, \mathbf{y}) = (|x_0 - y_0|^p + |x_1 - y_1|^p)^{\frac{1}{p}}$$
 $d(\mathbf{x}, \mathbf{y}) = \left(\sum_{i=0}^{D-1} |x_i - y_i|^p\right)^{\frac{1}{p}}$

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Mahalanobis distance: Let **S** be the covariance matrix of the entire dataset **X**, and so S^{-1} is the inverse of the covariance matrix.

$$d(\mathbf{x},\mathbf{y}) = \sqrt{(\mathbf{x}-\mathbf{y})^{\mathsf{T}} \mathbf{S}^{-1} (\mathbf{x}-\mathbf{y})}$$

Canberra distance:

$$d(oldsymbol{x},oldsymbol{y}) = \sum_{i=0}^{D-1} rac{|oldsymbol{x}_i - oldsymbol{y}_i|}{|oldsymbol{x}_i| + |oldsymbol{y}_i|}$$

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Coming up:

Take "K nearest neighbors" quiz (due class time Monday)

Do numpy assignment (due end-of-day today) Read about data and models from Chapters 1 and 8 in the textbook (see Schoology for details) (due end-of-day next week Friday)

Read and respond to Boston Housing Dataset article (see Schoology for details) (due Tuesday)

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Due K nearest neighbors assignment (due Thurs, Jan 26)