

What data should you use?

Jeffrey Leek

May 18, 2016

A successful predictor

FiveThirtyEight Forecast

Updated 10:10 AM ET on Nov. 6

President
Nov. 6 Forecast

President
Now-cast

Senate
Nov. 6 Forecast

Barack Obama

Mitt Romney

313.0

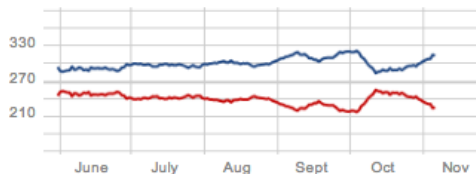
+14.0 since Oct. 30

Electoral
vote

225.0

-14.0 since Oct. 30

270 to win



fivethirtyeight.com

Polling data

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One in Four U.S. Uninsured Plan to Remain That Way



December 3, 2013

Twenty-eight percent of uninsured Americans say they are more likely to pay the fine for not having health insurance than to obtain insurance, as required by the healthcare law. Politics appear to be a major factor in that decision.

U.S. Economic Confidence Rises in November

December 3, 2013

U.S. Economic Confidence Index, Monthly Averages



| Month | Index |
|---------|-------|
| Jan '12 | -22 |
| May '12 | -22 |
| Sep '12 | -27 |
| Jan '13 | -16 |
| May '13 | -7 |
| Sep '13 | -25 |

Jan '12 May '12 Sep '12 Jan '13 May '13 Sep '13

Inside Strategic Consulting

<http://www.gallup.com/>

Weighting the data



6.06.2010

Pollster Ratings v4.0: Methodology

by Nate Silver

Rating pollsters is at the core of FiveThirtyEight's mission, and forms the backbone of our forecasting models. But, it has been two years since we **last revised our ratings**. Here, at last, is an update. We have both substantially increased the amount of data that we are evaluating, and significantly refined our methodology.

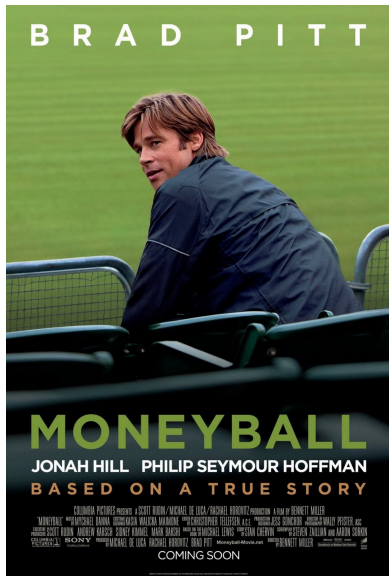
`http://www.fivethirtyeight.com/2010/06/
pollster-ratings-v40-methodology.html`

Key idea

To predict X use data related to X

Key idea

To predict player performance use data about player performance



Key idea

To predict movie preferences use data about movie preferences

NETFLIX

Netflix Prize

COMPLETED

Home Rules Leaderboard Update

Leaderboard

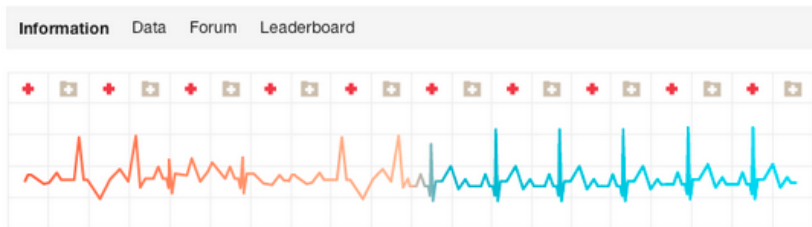
Showing Test Score. [Click here to show quiz score](#)

Display top leaders.

| Rank | Team Name | Best Test Score | % Improvement | Best Submit Time |
|---|---|-----------------|---------------|---------------------|
| Grand Prize - RMSE = 0.8567 - Winning Team: BellKor's Pragmatic Chaos | | | | |
| 1 | BellKor's Pragmatic Chaos | 0.8567 | 10.06 | 2009-07-26 18:18:28 |
| 2 | The Ensemble | 0.8567 | 10.06 | 2009-07-26 18:38:22 |
| 3 | Grand Prize Team | 0.8582 | 9.90 | 2009-07-10 21:24:40 |
| 4 | Opera Solutions and Vandelay United | 0.8588 | 9.84 | 2009-07-10 01:12:31 |
| 5 | Vandelay Industries! | 0.8591 | 9.81 | 2009-07-10 00:32:20 |
| 6 | PragmaticTheory | 0.8594 | 9.77 | 2009-06-24 12:06:56 |
| 7 | BellKor in BigChaos | 0.8601 | 9.70 | 2009-05-13 08:14:09 |
| 8 | Dace | 0.8612 | 9.59 | 2009-07-24 17:18:43 |
| 9 | Feeds2 | 0.8622 | 9.48 | 2009-07-12 13:11:51 |
| 10 | BigChaos | 0.8623 | 9.47 | 2009-04-07 12:33:59 |

Key idea

To predict hospitalizations use data about hospitalizations



Improve Healthcare, Win \$3,000,000.

COMPETITION GOAL

Identify patients who will be admitted to a hospital within the next year, using historical claims data.

Not a hard rule

To predict flu outbreaks use Google searches

google.org Flu Trends

Li

[Google.org Home](#) (English)

[Dengue Trends](#)

Flu Trends

Home

Select a country / region

[How the Flu Trends](#)

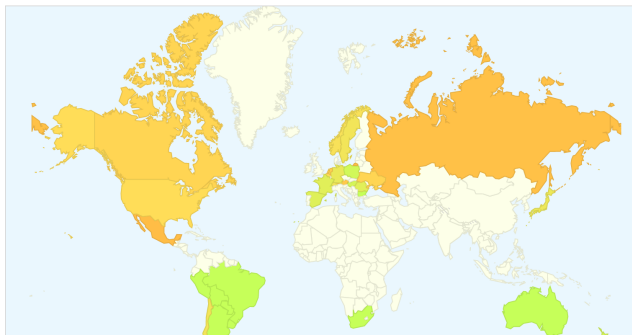
[Common question](#)

Epidemic of influenza

Very large
Large-scale
Mid-size
Small scale
Very small

I explore the epidemic of influenza in the world

In Google, I found that the number of searches in the search for specific keywords is indicative of the epidemic of influenza. Predict the epidemic of influenza by using the aggregate data of Google search on Google Flu Trends. [More »](#)



<http://www.google.org/flutrends/>

Looser connection = harder prediction

**Oncotype DX® reveals
the underlying biology that
changes treatment decisions
37% of the time**

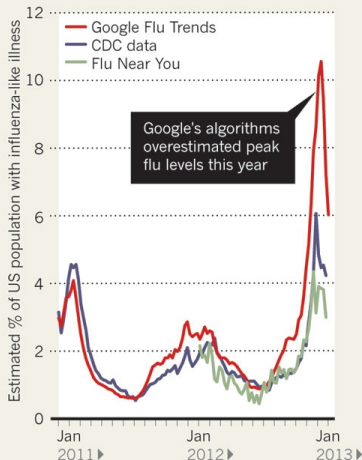
Uncover the Unexpected®



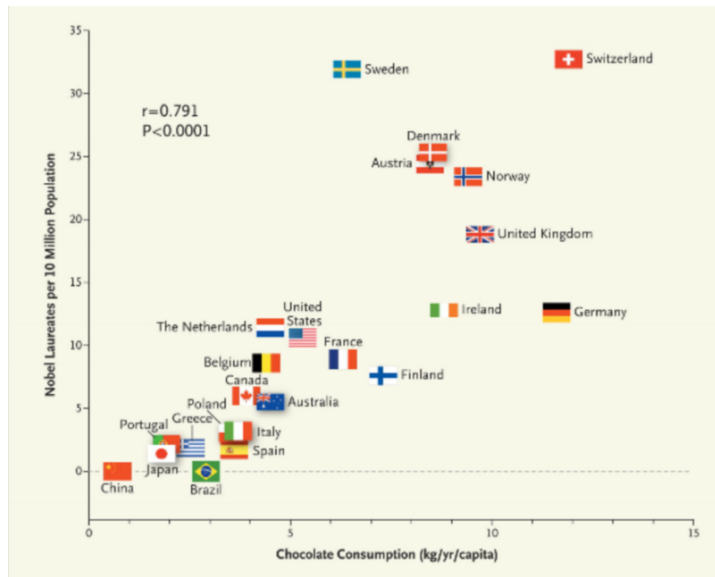
Data properties matter

FEVER PEAKS

A comparison of three different methods of measuring the proportion of the US population with an influenza-like illness.



Unrelated data is the most common mistake



<http://www.nejm.org/doi/full/10.1056/NEJMon1211064>