

CTML Take-Home Test

Hello! Thanks again for your interest in a role in the **Corporate Technology Machine Learning** (CTML) team at JPMorgan Chase & Co. This test consists of two challenges that should be completed using Python in a Jupyter Notebook; each part is intended to take no more than one hour.

Once complete, please save your work as a single *well-presented* **html file** with your name included in Cell 1 (and in the file name) and email it to your recruiter. Please only submit one file. Also, if you happen to have a public [github](#) repository, feel free to include a link to it in your Notebook so we can inspect your previous work.

Challenge #1: Breast Cancer Dataset EDA

The “wdbc” dataset you will be working with can be downloaded [here](#). Please answer the following questions with respect to this dataset, including visualisations where appropriate to communicate your results effectively:

- What are the mean, median and standard deviation of the “perimeter” feature?
- Is the first feature in this data set (the “radius”) normally distributed? Quantify your answer. If not, what might be a more appropriate statistical distribution for modelling purposes?
- Train a classifier to predict the diagnosis of malignant or benign. Compare and discuss the results of two classifiers (e.g. SVM, logistic regression and/or decision tree) and make some suggestions on how the classifier’s performance could be further improved.

Challenge #2: Spearman’s Footrule Distance

Suppose we have several different methods for scoring a set of items; perhaps we’re asking different people or using different scoring algorithms. We’d like to figure out how to aggregate these to produce a single combined ranking.

One idea would be to use *Spearman’s Footrule Distance* which computes the distance between two rankings (don’t worry, we don’t expect you to have heard of this before, we do expect you to do some Googling!)

Your task is to implement a function with the following signature:

```
def sum_spearman_distances(scores, proposed_ranking):  
    """Calculate the sum of Spearman’s Footrule Distances for a given proposed_ranking.  
  
    :param scores: A dict of {item_id: list of scores}, e.g. {"A": [100, 0.1], "B": [90, 0.3], "C": [20, 0.2]}  
                  means that item A was given a score of 100 by metric 1 and a score of 0.1 by metric 2 etc. Higher  
                  scores are better.  
  
    :param proposed_ranking: An ordered list of item_ids where the first entry is the proposed-best and last  
                             the proposed worst, e.g. ["A", "B", "C"]."""
```

Please split your function into appropriate sub-functions and add unit tests to demonstrate that everything works as expected.

Finally, use your `sum_spearman_distances` function to compute the sum of Spearman’s Footrule Distances when:

- `scores = {"A": [100, 0.1, 1.0], "B": [0, 0.3, 0.2], "C": [-100, 0.2, 0.3]}`
- `proposed_ranking = ["A", "B", "C"]`