**T81-574: Foundations of Analytics**

Fall 2019

**INSTRUCTOR:** Dihui Lai, PhD

Senior Data Scientist @ RGA

Contact info ([dlai@go.wustl.edu](mailto:dlai@go.wustl.edu); [dlai@rgare.com](mailto:dlai@rgare.com))

Master of Engineering Management

The Henry Edwin Sever Institute | School of Engineering & Applied Science

Washington University in St. Louis

**COURSE OVERVIEW**

The steeply decreasing costs to gather, store, and process data has created a strong motivation for organizations to move toward “data driven” approaches to problem solving. As such, data analytics continues to grow rapidly in importance across industry, government, and non-profit organizations. This course seeks to equip students with a wide range of data analytics techniques that serve as the foundation for a broad range of applications including descriptive, inferential, predictive, and prescriptive analytics. Students will learn the process of building a data model as well as a variety of analytics techniques and under what situations they are best employed. Through lectures and practical exercises, students will become familiar with the computational mathematics that underpin analytics; the elements of statistical model and machine learning; model interpretation and assessment; structured and unstructured data analysis. Students will also undertake a project to build an analytical model using a “real-world” data set.

**TEXTBOOKS**

Trevor Hastie, Robert Tibshirani, Jerome Friedman. The Elements of Statistical Learning: Data Mining, Inference, and Prediction (2nd Edition) ISBN: 0387848576

Daniel Jurafsky, James H. Martin. Speech and Language Processing: An Introduction to Natural Language Processing, Computational Linguistics and Speech Recognition (2nd Edition) ISBN: 9780131873216

**COURSE SCHEDULE**

|  |  |  |
| --- | --- | --- |
| **Date** | **Theme / Topics** | **Homework Due** |
|
| 08/28/2019 | Introduction to data science/analytics   * + Linear algebra review   + Python environment setup |  |
| 09/04/2019 | Statistical description of structured data   * + Introduction to statistics: random variables, random distribution, histogram, correlation   + Statistic distributions: Gaussian, Poisson etc. |  |
| 09/11/2019 | Linear model and logistic regression   * Linear regression; logistic regression   + Newton Method and Gradient Descent | Homework 1 |
| 09/18/2019 | Generalized Linear Model   * + Exponential Family   + Generalized Linear Model |  |
| 09/25/2019 | Statistical Modeling Framework   * + Empirical Modeling Practices   + Feature engineer, Variable selection   + Model Evaluations   + Stochastic Gradient Descent | Homework 2 |
| 10/02/2019 | Machine Learning I   * Naïve Bayesian * KNN |  |
| 10/09/2019 | Machine Learning II: Tree Algorithms   * + CART Model   + Random Forest and GBM   + Optimization Method II |  |
| 10/16/2019 | Mid-Term Presentation | Homework 3 |
| 10/23/2019 | Introduction to Unstructured Data   * + Random Process, Random Walk   + Neural Network |  |
| 10/30/2019 | Nature Language Process I   * + Text mining basics: regular expression, word count, bag of words   + Word embedding; Language model |  |
| 11/06/2019 | Nature Language Process II   * + Hidden Markov Model   + Document classification, Part-of-speech tagging, Name Entity Recognition |  |
| 11/13/2019 | Unsupervised Learning   * + PCA   + K-mean Clustering and Hierarchical Clustering | Homework 4 |
| 11/20/2019 | Image Analysis   * + Computer Vision   + Optical Character Recognition (OCR) | Homework 5 |
| 11/29/2019 | Thanksgiving Break – no classes |  |
| 12/4/2019 | Last Official Day of Class  Final Project Presentations |  |

**COURSE GRADINGS**

Grades will be based on the assignment sets (50%), mid-term exam (20%) and the group term project (30%).

**COURSE ASSIGNMENTS**

There will be approximately 5 course assignments that will be assigned approximately weekly and due bi-weekly. Students will have two weeks to complete and submit the assignment. Assignments are due in class on the due date. Late assignments will not be accepted. If a student cannot attend class, then homework can be submitted electronically.

**GRADING SCALE:**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Letter Grade** | **%** | **Points Toward GPA** |  | **Letter Grade** | **%** | **Points Toward GPA** |
| A+ |  97% | 4.0 | C+ | 77% - 79% | 2.3 |
| A | 93% - 97% | 4.0 | C | 73% - 76% | 2.0 |
| A- | 90% - 92% | 3.7 | C- | 70% - 72% | 1.7 |
| B+ | 87% - 89% | 3.3 | D+ | 67% - 69% | 1.3 |
| B | 83% - 86% | 3.0 | D | 65% - 66% | 1.0 |
| B- | 80% - 82% | 2.7 | F | < 65% | 0.0 |

**Privacy and Security**

Recording of class sessions either audio or video is prohibited without permission from the instructor and the other class members.

**Collaboration:**

With the exception of your team projects, all assignments are to be completed on your own. You are encouraged to discuss ideas and techniques broadly with other class members, but all written or presentation work, whether in preliminary or final form, is to be generated by you working alone. If in doubt - *ask*.

**Language Sensitivity**

When in the classroom, all students should speak English at all times. While meeting with classmates on a classroom project, speak a language that every student present (in your group) understands, without exception.

**Professionalism**

You are part of a professional, graduate program. Consequently, it is expected that your fellow students conduct yourselves in a *professional* manner. This includes being on time for classes and meetings, being prepared, and participating in class discussions, group activities, projects, etc. The level of professionalism you exhibit throughout the course will impact your final grade. It directly affects the participation portion of the grade but is also taken into consideration in all other aspects of the course as it reflects the overall quality of professional performance.

**Mental Health Service**

Mental Health Services’ professional staff members work with students to resolve personal and interpersonal difficulties, many of which can affect the academic experience. These include conflicts with or worry about friends or family, concerns about eating or drinking patterns, and feelings of anxiety and depression. See: shs.wustl.edu/MentalHealth

**Sexual Harassment**

Sexual harassment is a form of discrimination that violates university policy and will not be tolerated. It is also illegal under state and federal law. Title IX of the Education Amendments of 1972 prohibits discrimination based on sex (including sexual harassment and sexual violence) in the university's educational programs and activities. Title IX also prohibits retaliation for asserting claims of sex discrimination. The university has designated the Title IX Coordinator identified below to coordinate its compliance with and response to inquiries concerning Title IX.

For more information or to report a violation under the Policy on Discrimination and Harassment, please contact:

**Discrimination and Harassment Response Coordinators**

Apryle Cotton, Asst. Vice Chancellor for Human Resources  
Section 504 Coordinator  
Phone: 314-362-6774  
Email: [apryle.cotton@wustl.edu](mailto:apryle.cotton@wustl.edu)

Leanne Stewart, Employee Relations Manager  
Phone: 314-362-8278  
Email: [leannerstewart@wustl.edu](mailto:leannerstewart@wustl.edu)

**Title IX Coordinator**

Jessica Kennedy, Director of Title IX Office  
Title IX Coordinator  
Phone: 314-935-3118  
Email: [jwkennedy@wustl.edu](mailto:jwkennedy@wustl.edu)

You may also submit inquiries or a complaint regarding civil rights to the United States Department of Education's Office of Civil Rights at 400 Maryland Avenue, SW, Washington, DC 20202-1100 or by visiting the [U.S. Department of Education website](http://ed.gov/) or calling 800-421-3481.