Machine Learning for Trading



Project 4: Defeat Learners

<u>DTLearner.py</u>

class DTLearner.DTLearner(leaf_size=1, verbose=False)

This is a decision tree learner object that is implemented incorrectly. You should replace this DTLearner with

your own correct DTLearner from Project 3.

Parameters

- **leaf_size** (*int*) The maximum number of samples to be aggregated at a leaf, defaults to 1.
- **verbose** (*bool*) If "verbose" is True, your code can print out information for debugging.

If verbose = False your code should not generate ANY output. When we test your code, verbose will be False.

add evidence(data_x, data_y)

Add training data to learner

Parameters

- data_x (numpy.ndarray) A set of feature values used to train the learner
- **data_y** (*numpy.ndarray*) The value we are attempting to predict given the X data

author()

Returns

The GT username of the student

Return type

str

query(points)

Estimate a set of test points given the model we built.

Parameters

points (*numpy.ndarray*) – A numpy array with each row corresponding to a specific query.

Returns

The predicted result of the input data according to the trained model

Return type

numpy.ndarray

gen data.py

author()

Returns

The GT username of the student

Return type

str

best 4 dt(seed=1489683273)

Returns data that performs significantly better with DTLearner than LinRegLearner.

The data set should include from 2 to 10 columns in X, and one column in Y.

The data should contain from 10 (minimum) to 1000 (maximum) rows.

Parameters

seed (*int*) – The random seed for your data generation.

Returns

Returns data that performs significantly better with DTLearner than LinRegLearner.

Return type

numpy.ndarray

best 4 lin reg(seed=1489683273)

Returns data that performs significantly better with LinRegLearner than DTLearner.

The data set should include from 2 to 10 columns in X, and one column in Y.

The data should contain from 10 (minimum) to 1000 (maximum) rows.

Parameters

seed (*int*) – The random seed for your data generation.

Returns

Returns data that performs significantly better with LinRegLearner than DTLearner.

Return type

numpy.ndarray

LinRegLearner.py

class LinRegLearner.LinRegLearner(verbose=False)

This is a Linear Regression Learner. It is implemented correctly.

Parameters

verbose (*bool*) – If "verbose" is True, your code can print out information for debugging.

If verbose = False your code should not generate ANY output. When we test your code, verbose will be False.

add evidence(data_x, data_y)

Add training data to learner

Parameters

- data_x (numpy.ndarray) A set of feature values used to train the learner
- data_y (numpy.ndarray) The value we are attempting to predict given the X data

author()

Returns

The GT username of the student

Return type

str

query(points)

Estimate a set of test points given the model we built.

Parameters

points (*numpy.ndarray*) – A numpy array with each row corresponding to a specific query.

Returns

The predicted result of the input data according to the trained model

Return type

numpy.ndarray

testbest4.py

compare os rmse(learner1, learner2, x, y)

Compares the out-of-sample root mean squared error of your LinRegLearner and DTLearner.

Parameters

- **learner1** (class:'LinRegLearner.LinRegLearner') An instance of LinRegLearner
- **learner2** (class:'DTLearner.DTLearner') An instance of DTLearner

- **x** (*numpy.ndarray*) X data generated from either gen_data.best_4_dt or gen_data.best_4_lin_reg
- **y** (*numpy.ndarray*) Y data generated from either gen_data.best_4_dt or gen_data.best_4_lin_reg

Returns

The root mean squared error of each learner

Return type

tuple

test_code()

Performs a test of your code and prints the results

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