CS 539: Final Project - Plasticc Challenge

Nathan Hsu, Manasee Godsay, Yao-Chun Hsieh, Wei Zhao

Outline

The Problem

Exploratory Analysis

- <u>Time Series Data</u>

The Feature Engineering

The Models Used

Evaluation of Models Used

Conclusion

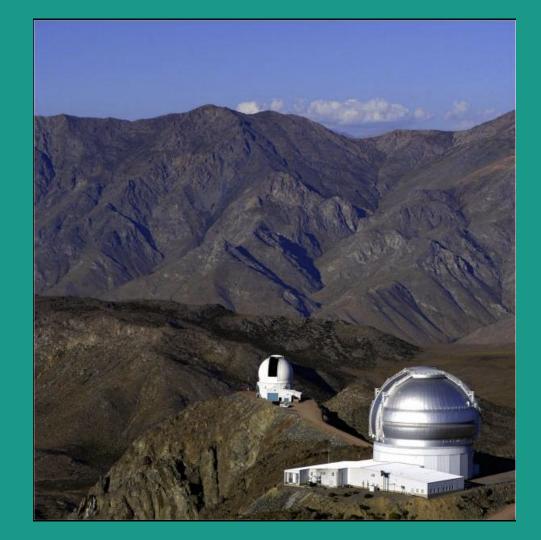
Future Work

References

The Problem

The Large Synoptic Survey Telescope (LSST)

https://www.lsst.org/



We want to know the status (14 classes) of stars

- Secular, Pulsating and Eruptive Variable Stars
- Tidal Disruption Events
- Kilonovae
- Supernovae of different types
- Active Galactic Nucleii
- Microlensing Events
- Eclipsing Binaries

2 ways to observe stars

Spectroscopy	Photometry
Expensive	Much cheaper
Very detailed	Less detailed
Hard to schedule	Going on live in 2019!

Exploratory Analysis

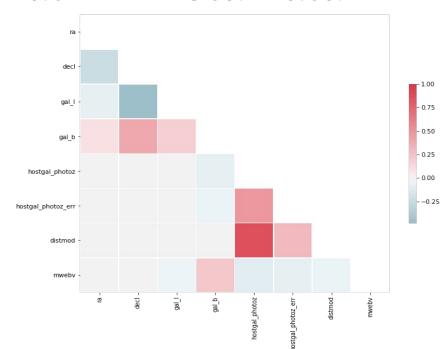


Trying to understand the data, we tried out looking at the two kinds of data provided:

- Meta Data
- Time Series Data

Pearson Correlation Matrix - Meta Data

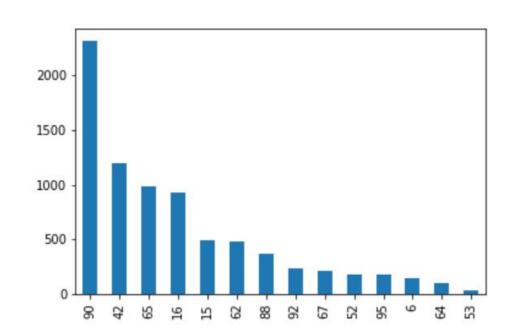
- We see that distmod and hostal_photoz are highly correlated.
- Limitations of Meta Data Domain knowledge



Some insights...

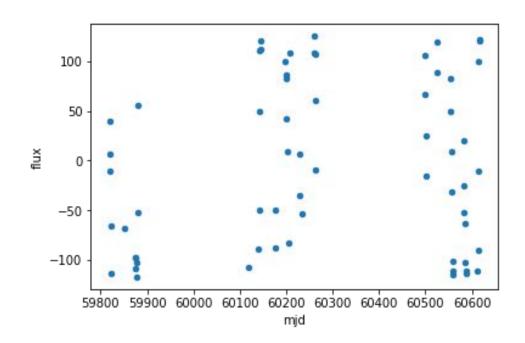
- How many values in each class?
- Unbalanced Data

X-axis: Count, Y-axis: Class ID



Time-Series Data

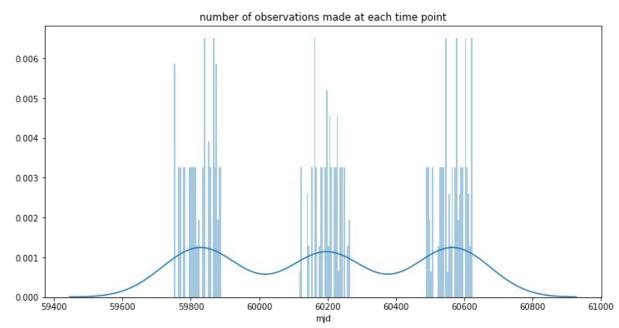
- What data do we have?"Time-Series"Flux
- What is Passband?



Number of observations at each time

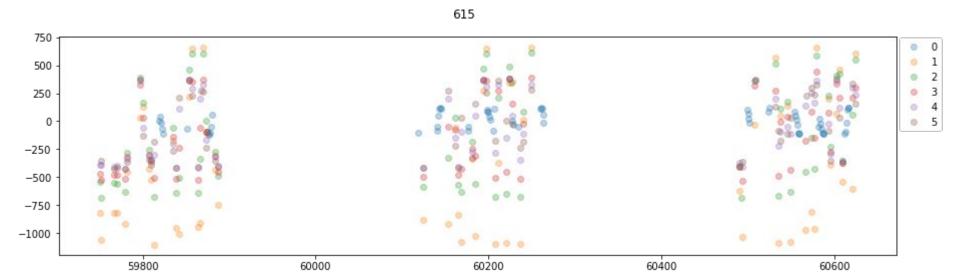
point

There is irregularity in the recorded observations.



Scatter plots of different objects

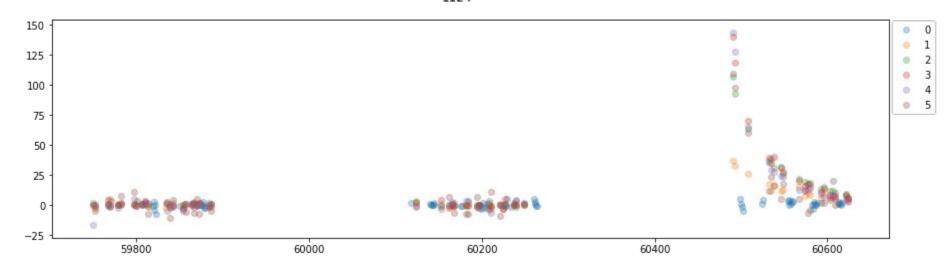
For a particular object: 615



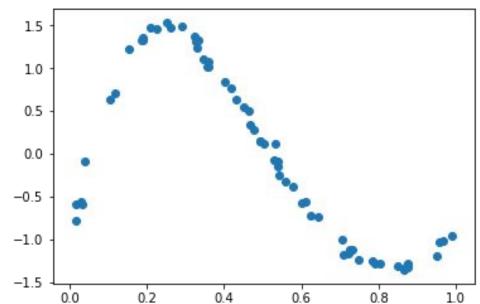
Scatter plots of different objects

For a particular object: 1124

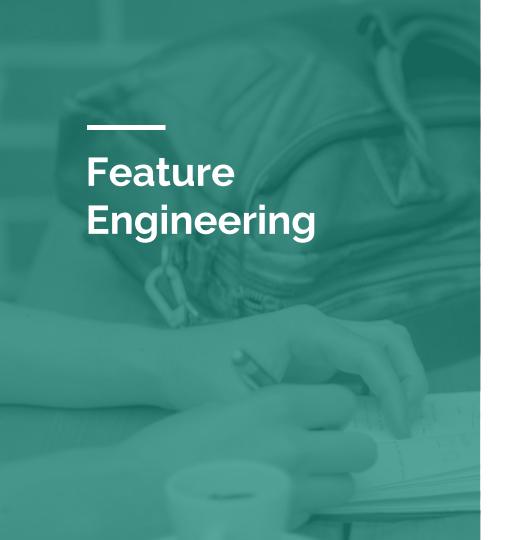




After "Time-smoothing and normalization"



Feature Engineering



WHY:

- Get more useful features
- Reduce Computational complexity
- Reduce noise(useless features)
- Improving the model performance

HOW:

- Feature Extraction
 - Statistical Methods
- Feature Normalization
- Feature Selection
 - Select with Feature Importance
- Feature Transformation (D.R.)

Feature Extraction with Statistical Methods

Using pandas.dataframe.agg()

aggs = {'value': ['min', 'max', 'mean', 'std']}

df.groupby('customer_id').agg(aggs)

customer_id	value	
1	12	
1	17	
1	10	
2	20	
2	22	
2	26	
2	18	
3	16	
3	19	
3	14	

customer_id	value_min	value_max	value_mean	value_std
1	10	17	13.0	3.6
2	18	26	21.5	3.4
3	14	19	16.3	2.5

Feature Selection with Feature Importance

- Removing features with low variance (dependent variable not needed)
- Select K-Best with chi2 score function
- Select From Model (LR, RF)

customer_id	value_min	value_max	value_mean	value_std	category
1	10	17	13.0	3.6	Α
2	18	26	21.5	3.4	В
3	14	19	16.3	2.5	Α

Feature Transformation

- Principal Component Analysis (dependent variable not needed)
- Linear Discriminant Analysis

Feature Engineering in our case

- Feature Extraction with Statistical Methods
- Feature Extraction with customized function
- Feature Normalization with MinMaxScaler
- Feature Transformation with LDA

The Models Used



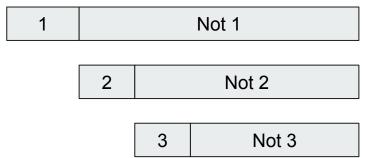
- Logistic Regression
- Decision Tree
- Random Forest
- Gradient boosting
- SVM

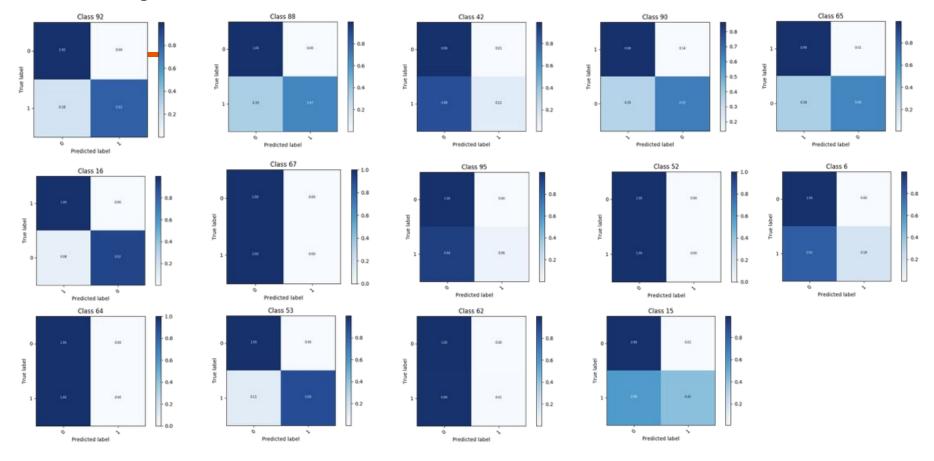
Multiple Classification

- Logistic Regression
- Random Forest
- Gradient boosting
- SVM

Models Comparison

- 14 binary classification
- Giving a specific model to each class
- Create features: Peak_frequency
- Order is based on confusion matrix
- Higher TP and TN



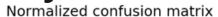


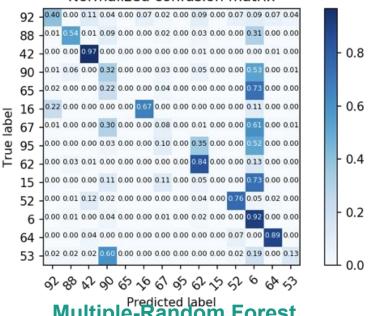
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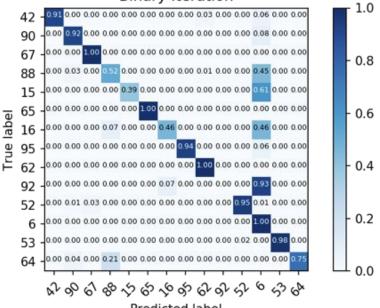
- Logistic Regression
- Random Forest

16	92	53	65	88	90	15	6	42	95	62	67	52	64





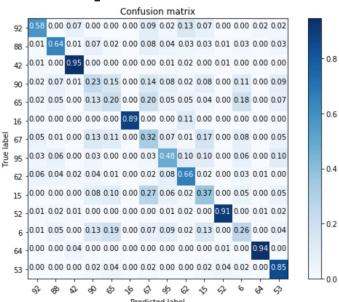
Binary Iteration

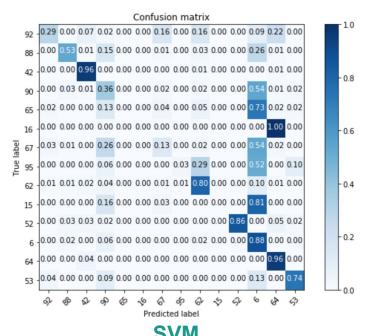


Multiple Classification

- Logistic Regression
- Random Forest
- Gradient Boosting
- SVM

Multiple Classification





Logistic Regression

Models Comparison

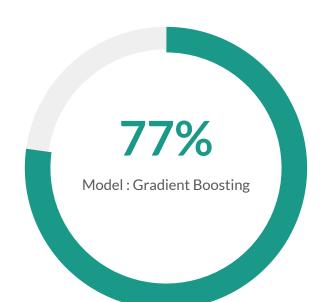
Method	Model	Accuracy	Features Used
Binary	Logistic Regression +Random Forest	0.61	All Features
Multiple	Logistic Regression	0.49	LDA Features
	SVM	0.66	LDA Features
	Random Forest	0.76	All Features
	Gradient Boosting	0.77	All Features

Conclusion and Future Scope

Conclusion

The best results were obtained by using Gradient Boosting, followed closely by Random Forest - 76%

Project website: https://manaseegodsay.github.io/MLPr ojectPlasticc/



What next?

- Trying out CNN on scatter plots of Time series data
- Trying out the XGBoost model
- Creating new features and running models on them

Questions?

References

https://www.kaggle.com/c/PLAsTiCC-2018

https://www.kaggle.com/mithrillion/strategies-for-flux-time-series-preprocessing

https://www.lsst.org/

https://www.kaggle.com/ashishpatel26/beginner-baseline-of-lgb-plotly

Thank you!