# TalkingData AdTracking Fraud Detection Challenge

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## Data Source and Goals

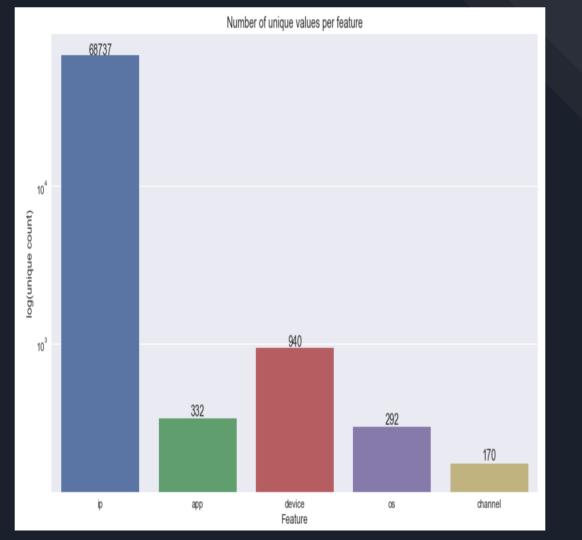
- Kaggle competition
   (https://www.kaggle.com/c/talkingdata-adtracking-fraud-detection/data)
- Predicts if the user will download an app after clicking in the mobile apps advertisement.

# Project Data

- Train 7 variables
- Test-5 variables
- Sample

- Target Variable:
  - Is\_attributed(categorical)

- Predictor Variables:
  - o IP
  - o App
  - Device
  - o OS
  - Channel
  - o Click Time
  - Attributed time



# Exploratory Data Analysis

10mill rows, 250 skip rows

# Target value distribution

 Only 0.19% has downloaded an app after clicking the mobile app

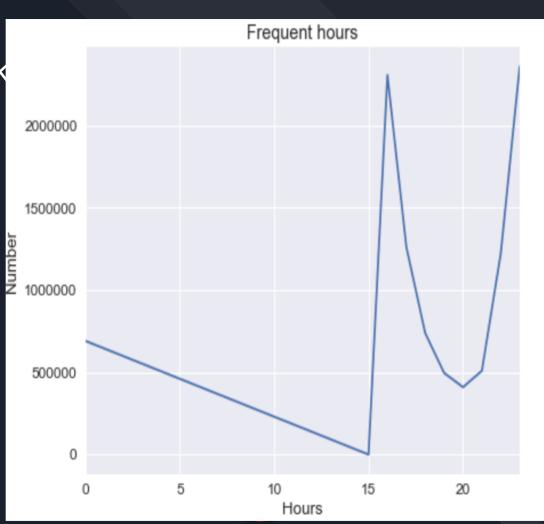
We have a unbalanced dataset



# Hourly distribution of click time

• From 12am-3pm, there is a decreasing trend.

Highest number of click is at 4 pm



# Feature Description

#### ATTRIBUTION:

```
Calculating confidence-weighted rate for: ['os', 'device'].
Saving to: os_device_confRate. Group Max /Mean / Median / Min: 2348023 / 6472.49 / 3.0 / 1
```

#### AGGREGATION:

- Average clicks on app by distinct users; is it an app they return to?
- Our How popular is the app or channel?

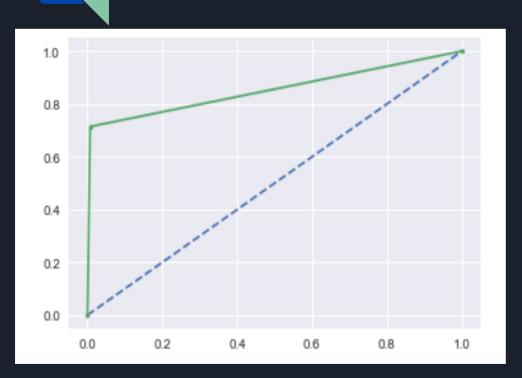
#### NEXTCLICK:

Frequency of past and future in same ip, app and channel

#### XG Boost

- MODEL SPECIFICATION:
  - Gradient boosting decision algorithm
  - Training and Valid Accuracy increases in each iteration

```
train-auc: 0.90349
                                  valid-auc: 0.879048
[0]
        train-auc: 0.938977
                                  valid-auc: 0.939491
[10]
[20]
        train-auc:0.941291
                                  valid-auc: 0.940179
[30]
        train-auc:0.943421
                                  valid-auc: 0.942232
[40]
        train-auc:0.949386
                                  valid-auc: 0.942464
[50]
        train-auc: 0.954674
                                  valid-auc: 0.941487
[60]
        train-auc:0.958978
                                  valid-auc: 0.940165
[70]
        train-auc:0.961994
                                  valid-auc: 0.941022
[80]
        train-auc:0.964812
                                  valid-auc: 0.942077
[90]
        train-auc:0.967064
                                  valid-auc: 0.942405
[99]
        train-auc:0.968163
                                  valid-auc: 0.942163
[102.00958800315857] Finish XGBoost Training
```



#### ROC Curve:

• Usefulness of true positive against false positive rate

#### Confusion Matrix

#### Accuracy Result/Confusion Matrix/:

- Accuracy: Overall, how often is the classifier correct?99.275%
- Misclassification Rate: Overall, how often is it wrong?0.746%.
- True Positive Rate: When it's actually yes, how often does it predict yes? 0.115%
- False Positive Rate: When it's actually no, how often does it predict yes? 0.70%
- True Negative Rate: When it's actually no, how often does it predict no? 99299%

```
array([[99139, 700],
[ 46, 115]])
```

#### Random Forest

#### Standardization:

- Not necessary
  - Robust to numerical instabilities due to partitioning rules that wouldn't change with scaling

#### Model Specifications:

- Number of trees
  - Ideally select

     largest amount of
     trees your
     computer can
     handle

- The model predicts 0.99808 accuracy.
- Random\_state = 99, n\_estimator=100

Accuracy: 0.99808

# **Best Classifier**

XGBoost and Random Forest model predicts download app best

#### Accuracy Score:

- XGBoost= 0.968
- RF=0.99808

## Conclusions

- If non encoded features were provided, the model would explain better result and helps in tracking fraud click.
- Hour 16, 17, 22, 23 has the highest click time of the day.
- Need more computation power to run the whole dataset.