BDAD PROJECT

Team dataMiner

DATA GENERATION

X:

Transaction Number

Source Account Number

Target Account Number

Age

Bonus

Y = XW + Bias

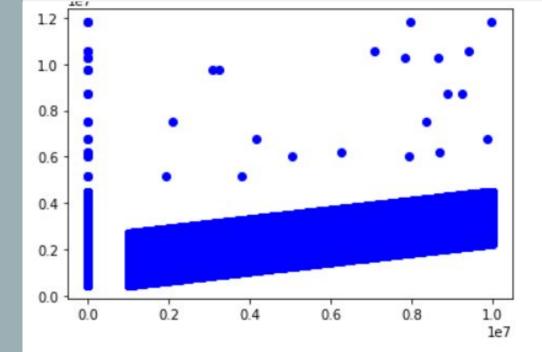
Y: Amount Transferred

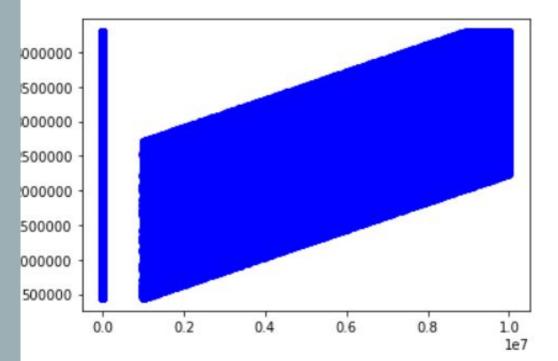
DEALING WITH NAN

- Two Strategies
 - Educated Guess: replace NaN with mean of value's column (chosen strategy)
 - Delete all NaN values

HANDLING OUTLIERS

- Set Upper limit threshold
- Quantify outlier strength
- Upper limit: (mean+stddev) * outlier strength





LR WITHOUT PCA

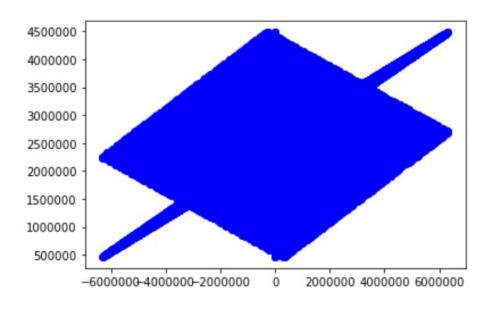
- Ran Linear Regression without PCA
- Evaluated with Normalized RMSE value of: 0.006870426859223302

PCA

- Ran PCA with two analyses:
 - Linear Regression (LR)
 - Gradient Boosted Tree (GBT)

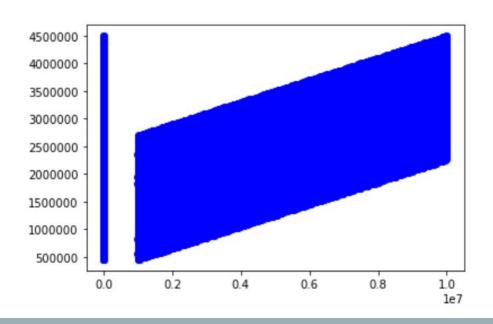
GBT PLOT

GBT Prediction on Test Set



LINEAR REGRESSION PLOT

LR Prediction on Test Set



RESULTS

- Normalized RSME for LR with PCA: 0.00554315198809569
- Normalized RSME for GBT with PCA: 0.025395040320755412