
BAIT 509: Business Applications of Machine Learning
MBAN Class of 2018
Course Outline

COURSE INFORMATION

Division: Accounting and Information Systems

Term / Period: 2017 Winter Period 4

Instructor: Vincenzo Coia

Teaching Assistants:

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Office Hours: Mondays 16:00-17:00, ESB 3125

TA Office hours: TBD

Section Number: BA1

Class meeting times: Mon/Wed 10:00am – 12:00pm

Course Duration: February 26 – April 7, 2018

Classroom location: HA 133

Pre-requisites: BABS 505 – Advanced Predictive Business Analytics

Course Website: UBC Connect, public GitHub repository

BRIEF COURSE DESCRIPTION

Introduction to machine learning concepts, such as generalization error and overfitting. Exposure to a variety of machine learning techniques, with deeper exploration of a few chosen techniques. Forming good scientific questions to address business objectives with machine learning.

The teaching methodology would be problem-based and students will be encouraged to use R and Python.

COURSE GOALS & LEARNING OBJECTIVES

This course is intended to:

- Introduce students to machine learning and help them apply these tools to perform descriptive and predictive analytics.
- Provide students with experience in forming good scientific questions for business applications.
- Broaden students' knowledge of machine learning techniques, with a focus on supervised machine learning.
- Build skills in gaining depth of knowledge in a chosen area of machine learning.
- Build skills using the programming language R and python.
- Understand overfitting and how to address it with re-sampling.

By the end of the period students will be able to:

- Understand supervised and unsupervised machine learning algorithms
- Use the Naïve Bayes algorithm, the k-Nearest Neighbors algorithm, support vector machines, ensemble methods and other algorithms
- Apply these to carry out supervised learning projects.

BAIT 509: Business Applications of Machine Learning
MBAN Class of 2018
Course Outline

COURSE MATERIALS & REQUIREMENTS

Course Website

This course has a public GitHub repository, to be announced in class. The teaching team will use this for posting:

- Assignments
- Announcements via Issues

Students are to use this repository to ask questions (via GitHub issues). Be sure to `watch` this repo so that you're notified whenever an issue is created.

Suggested Reading Materials:

- "An Introduction to Statistical Learning: with Applications in R" – Gareth James, Daniela Witten, Trevor Hastie, Robert Tibshirani. Freely available at <http://www-bcf.usc.edu/~gareth/ISL/>
- Sci-kit learn python package documentation. Freely available at <http://scikit-learn.org/stable/documentation.html>

ASSESSMENT SUMMARY

3 Individual Homework Assignments	60%
1 Final Group Assignment	30%
Class participation	10%

ASSESSMENT DESCRIPTION

Individual Assignments

During the term, there will be three individual assignments. Each assignment will focus on a combination of theory and application. Each assignment will require the analysis of a data set. You will be provided with the data, and a set of questions. You will need to submit the assignment in the form of a report. Your marks will be based on the depth of the analysis and the presentation in the form of a report.

Class Participation

We all bring experience and knowledge into the classroom, and all class participants should share this and benefit by it. Effective class participation includes

- Being prepared for class participation by reading the assigned materials
- asking questions about concepts from lectures or readings that you agree or disagree with;
- sharing your experience or point of view with the class
- building on points raised by others;
- clarifying issues or
- relating topics discussed to previous class discussions.

BAIT 509: Business Applications of Machine Learning

MBAN Class of 2018 Course Outline

Direct student-student interaction is encouraged. Such interaction should be both positive and courteous even when your opinions differ. Class attendance is important. Regular and punctual attendance is a necessary but not a sufficient criterion for high class participation grades.

Positive contributions to class discussion increase your score. Attending class and not speaking has neither a positive nor a negative impact on your participation grade. Further, you can demonstrate your class commitment by following course instructions, emailing me any course relevant examples from the media and/or your own industry experience, which you feel may enhance the class discussion. Failing to attend significant portions of a class session, poor preparation, and detrimental participation (including being disrespectful to any class member) decrease your participation score.

Group assignment

The group assignment will involve the analysis of a more complex data set. The format and submission requirements will be similar to the individual assignment, except that instead of simply answering the specified questions, you will be required to perform a thorough analysis of the case and submit a report summarizing your main findings. You should work in groups of two or three students. You are free to choose your own groups. If you have any difficulty in forming a group, please let the instructor know and the instructor will help you find a group. Also, please note that the all group members will receive the same mark. It is each student's responsibility to ensure that all group members contribute more or less equally to the assignment. In case of any group related issues, please discuss with the instructor.

SCHEDULE

Class #	CLASS TOPICS	ACTIVITIES / READINGS	ASSIGNMENTS / DELIVERABLES
1 – Feb 26	Introduction to Machine Learning, and related concepts	Exploration of various scenarios	Introduce Assignment 1 Introduce Group Project
2 – Feb 28	Local classification and regression	Exploratory lab	
3 – Mar 5	Decision trees for classification and regression	Exploratory lab	First individual assignment due: local methods Introduce Assignment 2
4 – Mar 7	Forming good scientific questions from business questions	Group activity: Developing scientific questions	
5 – Mar 12	Overfitting and resampling techniques	Exploratory lab	Second individual assignment due: decision trees Introduce Assignment 3
6 – Mar 14	Ensemble methods for classification	Exploratory lab	

BAIT 509: Business Applications of Machine Learning

MBAN Class of 2018 Course Outline

7 – Mar 19	Naïve Bayes for classification	Exploratory lab	Third individual assignment due: overcoming overfitting
8 – Mar 21	Probabilistic forecasts and quantile regression.	Exploratory lab	
9 – Mar 26	Advanced ML techniques		
10 – Mar 28	Group Project		

KEY REGULATIONS

Attendance: As per RHL Regulations on Professionalism, Attendance and Behaviour, students are expected to attend 100% of their scheduled classes. Students missing more than 20% of scheduled classes for reasons other than illness will be withdrawn from the course. Withdrawals, depending on timing, could result in a “W” or an “F” standing on a student’s transcript. Students must notify their instructors at the earliest opportunity if they are expected to miss a class due to illness. A medical note from a licensed, local doctor is required if more than 20% of scheduled classes for a course are missed due to illness. Students are required to notify the Student Experience Manager if they are absent from two or more classes due to illness.

Tardiness: As per RHL Regulations on Professionalism, Attendance and Behaviour, students are expected to arrive for classes and activities on time and fully prepared. Late arrivals may be refused entry at the discretion of the instructor or activity lead. Students arriving halfway through a scheduled class, or later, will be treated as absent for that class.

Electronic Devices: As per RHL Regulations on Professionalism, Attendance and Behaviour, laptops and other electronic devices (cellphones, tablets, personal technology, etc.) are not permitted in class unless required by the instructor for specific in-class activities or exercises. Cellphones and other personal electronic devices must be turned off during class and placed away from the desktop. Students who fail to abide by the RHL “lids down” policy will be asked to leave the room for the remainder of the class. Research has shown that multi-tasking on laptops in class has negative implications for the learning environment, including reducing student academic performance and the performance of those sitting around them.

ACADEMIC MISCONDUCT

All UBC students are expected to behave as honest and responsible members of an academic community. Failure to follow appropriate policies, principles, rules and guidelines with respect to academic honesty at UBC may result in disciplinary action.

It is the student’s responsibility to review and uphold applicable standards of academic honesty. Instances of academic misconduct, such as cheating, plagiarism, resubmitting the same assignment, impersonating a candidate, or falsifying documents, will be strongly dealt with according to UBC’s procedures for Academic Misconduct. In addition to UBC’s Academic Misconduct procedures, students are responsible for reviewing and abiding by RHL’s policy on Academic Integrity.

CODE PLAGIARISM

BAIT 509: Business Applications of Machine Learning

MBAN Class of 2018

Course Outline

Code plagiarism falls under the UBC policy for [Academic Misconduct](#). Students must correctly cite any code that has been authored by someone else or by the student themselves for other assignments. Cases of "reuse" may include, but are not limited to:

- the reproduction (copying and pasting) of code with none or minimal reformatting (e.g., changing the name of the variables)
- the translation of an algorithm or a script from a language to another
- the generation of code by automatic code-generations software

An "adequate acknowledgement" requires a detailed identification of the (parts of the) code reused and a full citation of the original source code that has been reused.

Students are responsible for ensuring that any work submitted does not constitute plagiarism. Students who are in any doubt as to what constitutes plagiarism should consult their instructor before handing in any assignments.

STANDARD REFERENCE STYLE

The Robert H. Lee Graduate School uses American Psychological Association (APA) reference style as a standard. Please use this style to cite sources in your work unless directed to use a different style.

LATE ASSIGNMENTS

Late submissions will not be accepted and will receive a zero.
