

Final Project

Due Exam Week (TBD)

The project will be done in groups of three, with students assigned randomly.

The project, when split amongst the group members, is not intended to be a huge undertaking. The goals of the project are to give you experience in working collaboratively and developing a well-designed, well-tested piece of software.

The project will be graded as a letter grade and will count for about as much as two problem sets in your final grade.

Please use standard citation practices to cite any papers/code/online resources/chatbots whose ideas you make use of. Please do not consult with any people (in particular class members) who are not in your group. You are of course welcome to ask Chris or João questions.

You can use AI, but you should limit it to brainstorming and help with small components of the coding. In particular, you should decide on the structure (OOP vs. functional programming, what functions/methods, the arguments) yourself. You should carefully check and understand any code produced by AI assistance.

Problem [UNDER CONSTRUCTION]

Your task is to implement and experiment with the use of genetic algorithms for variable selection. Some details on genetic algorithms are available in [Section 3.4 of the Givens and Hoeting book on Computational Statistics](#) and the baseball data discussed there are in the class GitHub repository as [project/baseball.dat](#). You should also be able to find plenty of other information about genetic algorithms online. The result should be a Python package that I can easily use (in particular, I will be testing your code on my own test cases). My grading will be largely based on the following items.

1. Your solution should follow the template in <https://github.com/paciorek/GA-dev>. With regard to the inputs and outputs, you'll need to conform to the template, but you can allow for additional input arguments and additional elements of the output dictionary. I would have liked to allow more flexibility for you to think about the interface more yourself, but for my grading, I need some degree of uniformity so I don't spend large amounts of time adapting to various interfaces. Note that passing the testing in item 7 below will ensure that I am able to easily use your code and to test it on other scenarios. If I am not able to do so, that will badly hurt your grade. Your fitness metrics should be cross-validated R^2 (calculated as one minus the ratio of

the summed squared prediction errors divided by the sum squared deviations around the mean of the observations.

2. Your solution should involve modular code, with functions or OOP methods that implement discrete tasks. You should have an overall design and style that is consistent across the components.
3. In terms of efficiency, the generations are inherently sequential, apart from the cross-validation. You should try to vectorize as much as possible within a generation. You can also explore parallel processing on a single machine for the cross-validation or perhaps for when working with the population in a given generation, in particular the evaluation of the fitness function.
4. Show the results of using your implementation on several examples (some of these could potentially be simulated data).
5. Formal testing is required, with a set of tests where results are compared to some known truth. For testing the overall function, since the algorithm is stochastic, you'll need to think carefully about how to set this up. You should also have unit tests for individual functions that carry out the individual computations that make up the algorithm.
6. You should be writing your own code for essentially everything except the model fitting and other standard functionality available in Python/numpy/scipy. You can also use `scikit` utilities (such as for objective functions). If you'd like to use any other code or packages, please consult with me first.
7. Your code must pass the tests in [my template repository](#), either when run via GitHub Actions or manually, including produce reasonable assessment output from running `assess.py` there as well. (The action will run `test.py` via `pytest` and `assess.py` via `python assess.py`.) Then when I am grading the project, I will have an expanded `test.py` and `assess.py` that I will use as a large part of the grade. This will run your GA on some additional datasets. This is not a bake-off, so I am not grading based on you achieving the absolute best predictor selection or MSPE results, but I do expect good performance and reasonable run-times under the default settings for your implementation. The results of `assess.py` will provide guidance to you.
8. You should start your work by getting the genetic algorithm up and running with simple linear regression. Once that is done you can explore more interesting prediction methods. This provides the opportunity for one or more group members to explore other methods that might be of interest to them. For some prediction methods, regularization is built in and the methods may essentially ignore some of the potential predictors. This means that the fitness score, even when based on CV, may not penalize non-sparse solutions. For such situations, the `penalty` argument provides a penalty λ , with the penalized fitness being $R^2 - \lambda f$ where f is the fraction of potential predictors that are selected. In my grading I'll use this argument for some of my test cases (set to some "moderate" value that aims to produce reasonably sparse solutions when there are a limited set of predictors that really influence the outcome). The key thing is that your default implementation (default GA settings and default prediction method) do a reasonable job of finding a good set of predictors for the penalty value I choose.
9. You can also provide arguments that allow a user to try out different GA settings or prediction methods. If you allow different prediction methods, I will try to make use of that for my test cases during grading.

Formatting requirements and additional information

1. Your solution to the problem should have two parts:
 - a. A Python package named **GA**, which can be as simple as a directory named **GA** with `.py` modules and an `__init__.py` that can be installed using `pip`. . (If you'd like to get experience with creating a package that could be installed via `pip` or `conda install` you're welcome to explore that but it's not required.) The package should be made available to me via a private repository named **GA-dev** within the Berkeley GitHub account or `github.com` account of one of the project members. **Make sure to share the repository with me if you use github.com** (this will be automatic if using `github.berkeley.edu`).

The package should include:

 - i. A primary function called **select** that carries out the variable selection, including appropriate code comments.
 - ii. Other supporting code in the same or additional files (please think about clear organization), including appropriate code comments.
 - iii. Formal tests set up using `pytest` and included in the package.
 - iv. Help information for the main function, in the form of a standard Python doc string for **select**. As part of this, you should have brief working examples in the example section. You do not need extensive doc strings for your auxiliary functions but there should be a brief doc string just stating what each function does. - b. The README for your GitHub repository should present your package and how to use it, including an overview of your approach and demos of how to use the package. It must include a paragraph describing the specific contributions of each team member and which person/people were responsible for each component of the work.
2. You should start the process by mapping out the modular components you need to write and how they will fit together, as well as what the primary function will do. After one person writes a component, another person on the team should test it and, with the original coder, improve it. You could also consider using pair programming for some of your development.
 3. You should use Git and GitHub to manage your collaboration. Your repository should be a private repository named **GA-dev** either be at `github.com` or `github.berkeley.edu`. Note that if you use `github.berkeley.edu`, you won't be able to run your testing via GitHub Actions.
 4. As time for submission gets closer, I will share a Google form for you to fill out to point me to your repository. Filling out this form will constitute submission of your project.