

Data Analytics

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Chapter 1

Lecture 6

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1.1 Introduction

- Using basketball dataset (win loss & margins) found on OnQ under week 6.
- What's the point of these datasets?
 - The use of a model made from this data depends from case to case. There's no single rule for the usefulness of a model.
 - Hindsight?

1.2 Design = Good Choices



Figure 1.1: Design diagram

- Generic workflow: file read → binning & normalization & missing value imputation → model → scorer
 - Diagram (Based James?)
 - Random forests and Bagging/boosting diverge from the more typical workflows.
- When would one use binning?
 - Mapping numerical values to categorical values which better reflect meaning (e.g., numeric ages to categorical age ranges)
- When would one use normalization?
 - Depends on what will happen later in the workflow.
 - e.g., using neural networks, k-nearest neighbour
- Should try to design from "Right to left" of workflow since we're usually focused on the end result.
- Next stage:
 - Partitioning
 - cross-validation (e.g., x-partition, x-aggregator)
 - Bootstrap sample or Out Of Bag (OOB)
- Then we build the model
- Finally, score the results
- Clustering is thrown into all of that somehow
- Types of Models:
 - One R (Never use)
 - Bayes
 - * Bad for redundant attributes
 - * Good when there are many attributes that may be useful
 - k-NN
 - * Bad for datasets with a large number of datapoints (big n), since scales based off of the size of the dataset
 - * Great for datasets where the classes aren't clumped together (geometrically). Hard to determine with testing it.
 - Decision trees (Never use)
 - SVMs
 - * Bad for problems with a large number of classes
 - * Pretty good go to option otherwise (always)

- Rules (Never use)
- Random forests
 - * No immediate major downsides
 - * Therefore, practically always a good option
- Neural networks
 - * Bad if training cost is an important factor (big n)
 - * Great when there's a small amount of info in each attribute. e.g., images, audio
- From the left side, use knowledge of dataset to make decisions on the workflow
- From the right side, use knowledge of the problem to make decisions on the workflow

Chapter 2

Lecture 7

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- Looking at basketballwinloss data
- RF out of bag sampling
 - Looking at prediction confidences can help determine why model might be misbehaving.
 - Attribute statistics help see what the RF is determining to be a significant attribute.
- Tree Ensemble learner is a generalization of RF (not the same thing, doesn't select attributes).
 - Options: Tree Options & Ensemble configuration.
 - Out of bag predictions: model count should avg about a third
- A method for determining the most important attributes involves using a math function & sorting the important (splits times candidates)
 - Iteratively remove unimportant attributes to try and increase prediction accuracy.