Making March Not So Mad

A Beginners Guide into March Madness and Model Selection

What is March Madness?



- Postseason College Basketball Tournament
- 68 Teams
- Single Elimination
- Upset-frequent event



The Freakiness of March

12.4

1.2

1.3

143-1

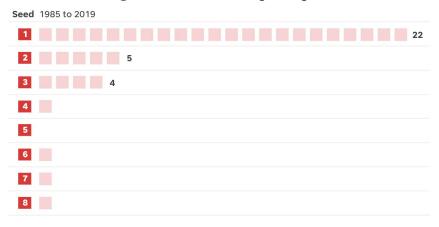


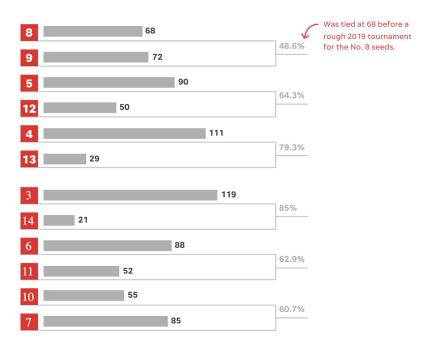


Bracketology Tips

Tips

Seeding of NCAA national championship winner





Hey TJ We Came for Model Building!

Making A Model

- Obtain
- Clean
- Test and Train
- Model Selection Methods
 - What are we solving for???
 - o Classification vs Regression

Potential Data Sources

- https://kenpom.com/
 - Past Years
- https://www.kaggle.com/competitions/mens-march-mania-2022/data
- GitHub

Code With Me

Superior Methods of Model Building

Gradient Boosting

- Xgboost Package in R
- Popular model for most Kaggle competitions
- Weak Learners simple decision trees that are constructed based on purity scores (e.g., Gini).
- Loss Function a differentiable function you want to minimize. In regression, this could be a mean squared error, and in classification, it could be log loss.
- Additive Models additional trees are added where needed, and a functional gradient descent procedure is used to minimize the loss when adding trees.

Questions??