Predictive Modeling Blueprint

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Predictive Modeling Approach: Overview

- 1. Define the Problem
- 2. Understand the Data: Data Types
- 3. Understand the Data: Missing Values
- 4. Model Tuning Metric
- 5. Model Evaluations and Tuning
- 6. Github Collaboration
- 7. General Collaboration

Define the Problem

Model Complexity Constraints

- ▶ Offline, Time-averaged, "Instantaneous" Implementation
 - Computation Resources
 - Computation Time
 - Data Handling

Model Accuracy and Precision Requirements

"Exact" vs "Rough" Predictions

Understand the Data: Data Types

Continuous

- Independent Observations?
 - ► Check for Autocorrelation
- Exact vs. Classification Ranges

Date/Time

- Numeric
- Factor

Classification

- Reduce factor lists as needed
- Variable combinations if many variables

Understand the Data: Missing Values

Find Them

VIM: aggr function

Deal with Them

- Removal
 - ► Entire Variable
 - Individual Observations
- Imputation
 - VIM package
 - mice package
- Set as unique classification
- Leave as is
- Handling test/prediction missing data

Model Tuning Metric

Model Evaluations and Tuning

Github Collaboration

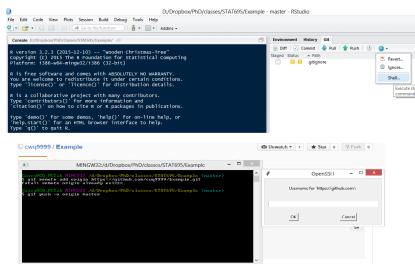
- 1. Chose a team leader.
- 2. Team leader creates a local folder with a descriptive name for the project.
- Team leader creates a local RProject with the same name as the folder.
- 4. Team leader creates a Github repository with the same name as the RProject (Don't initialize with README).





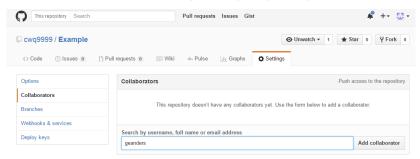
Github Collaboration (cont.)

- 5. Push an existing repository from RStudio Shell.
 - git remote add origin https://github.com/cwq9999/Example.git
 - item git push -u origin master



Github Collaboration (cont.)

- 6. Add team members as collaborators.
 - Collaborators can use Pull/Push buttons under the Git tab.
 - ▶ No need to fork the repo or request pull requests.



General Collaboration: Team Efficiency (My two cents)

- 1. Select a team leader
- 2. Quick Individual Exploratory Data Analysis
- 3. Initial Exploratory Data Analysis Discussion(s)
 - Define Training/Test Datasets
 - Determine Outcome Requirements
 - Determine Metric(s)
- 4. Divide into Specialty Groups
 - General Linear Models
 - Trees
 - Support Vector Machines
 - etc.
- 5. Present and Compare Models
- 6. Select Model Type and Refine as a Group or Subgroups

General Collaboration: Require vs Library

General Collaboration: Relative vs Absolute Pathnames

General Collaboration: RProjects and Dropbox

General Collaboration: Operationg Systems