

Workflow for Machine Learning Projects

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These steps are not strictly linear, and may overlap, but illustrate the general procedure.

1. **Data exploration.** Inspect the file.
 - a) What is the file format? Textual? Binary? csv?
 - b) Is an index or dictionary available that describes the names and types of the attributes?
 - c) What are the types of the attributes or features? Integer? Real? Boolean? Character?
 - d) Inspect the numeric attributes. Are there missing values (blank), apparently incorrect values, or illegal values (NAN)?
 - e) Inspect the non-numeric attributes for missing or anomalous values.
 - f) Document what you have discovered.
2. **Data preparation:** clean, prepare, and standardize the data.
 - a) Compute statistics for the attributes (mean, SD, min, max, quartiles, number of values). This will help you identify missing and anomalous values.
 - b) Decide on an imputation strategy for missing or incorrect data. Document your reasons.
 - c) Apply your imputation strategy.
 - d) Convert nominal attributes to numerical.
 - e) Standardize numeric attributes where advisable (e.g., z-normalization).
 - f) Document all the above.
3. **Dimension reduction.** Consider if dimension reduction is advisable and choose a method. (Alternately, start simple and wait to see if later steps need to be improved by dimension reduction.)
4. **Implement** the algorithm.
 - a) Start with an implementation that is quick-and-dirty but obviously correct.
 - b) Test it on some made-up data for which you know the answer.
 - c) Optionally vectorize your program for better performance.
5. **Separate** real data into training, validation, and test sets.
6. **Train** the model.
 - a) For given hyperparameters, train and cross-validate the model.
 - b) Compare training and cross-validation error for various hyperparameter values. If you have a regularization or complexity parameter, plot training and CV error against it, and look for the “elbow.”
 - c) Select hyperparameters that give the best generalization.
7. **Testing.** Test the trained and validated model on previously selected test data.
8. **Interpret** the results. Do they make sense?
9. **Improve** the implementation and training. Now that it’s working, there may be things you can do (e.g., vectorization, use of optimized libraries) to improve space/time performance and accuracy.