Temporal Evolution Card ++

When data evolve over time, a classical solution consists in periodically re-training the algorithm used on new data, by controlling its performance. This allows to update the algorithm.

When new variables appear in the data set, the situation is more complex. One solution is to not use these variables at first, collect data, and train the algorithm on these data after a while. More complex statistical solutions exist.

When the use of the algorithm influences the collection of data (mortgage for example), the problem becomes extremely complex.