

Project: analyze a COVID19 + X dataset, where COVID19 dataset can be anything you want such as COVID19 data from NY, from Spain, from a given county in NY, etc. The requirement is that the dataset should span at least one month. The +X refers to an associated dataset that is likely impacted by COVID19. For example, X could be pollution, energy usage, traffic patterns, crime data, weather data, etc. X should have at least one month's worth of data and that time period must coincide with the COVID19 dataset time period. Additionally, X should also have data from before the COVID19 time period, say from last year, to allow comparison pre- and post-COVID19.

Once finalized, you will have the following tasks:

1. Clean your dataset (remove missing values, sanitize data, etc.). Remove any outliers using the Tukey's rule from class. Report what you found (number of outliers). Comment on your findings both for data cleaning (what issues you found, how you dealt with them) and outlier detection. This will be 10% of the project grade.
2. Provide basic visualization of the COVID19 and X datasets to explain the general trends in data. Use histograms, timeline plots, etc., to convey any meaningful information as you need to. Comment on your findings from the graphs. This will be 10% of the project grade.
3. Solve the required inferences for your dataset. See "Required inferences" section below. Only use tools/tests learned in class. Show your work clearly and comment on results as appropriate. This will be 50% of the project grade.
4. Propose three new inferences for your dataset and solve them using tools learned in class. You will be graded on creativity/practicality of your inferences. For each inference you propose, provide a paragraph of text to explain why this inference is practical and useful. Also comment on the results of your inference, as appropriate. See "Sample inferences" section below for ideas. Only use tools/tests learned in class. This will be 30% of the project grade.

For #3 and #4 above, you can reuse any code you developed for your assignments. All the tools/tests taught in class must be coded by you. For example, you must code the Permutation test as opposed to using an in-built python perm test. You can, of course, use helper libraries for lists, generating permutations, etc. But, the core logic of the test themselves should be implemented by you. Your code for #3 and #4 above will be carefully scrutinized while grading. As such, please document your code. For example, add in comments for each of the major steps, like "generating permutations", "computing p-value", etc. Basically, **document and comment your code well** so we understand what it is doing.

As expected, **plagiarism will not be tolerated**. Instances of plagiarism will result in a score of 0 for the entire project team and you will be reported to the academic judiciary.

**Required inferences:**

1. Use your COVID19 dataset to predict the COVID19 fatality and #cases for the next one week. Use the following four prediction techniques: (i) AR(3), (ii) AR(5), (iii) EWMA with  $\alpha = 0.5$ , and (iv) EWMA with  $\alpha = 0.8$ . Make sure that your dataset allows you to verify the one week prediction. For example, use the first three weeks of data to predict the fourth week, and report the accuracy of your predictions using the actual fourth week data. Use metrics learned in class (MAPE as a % and MSE) to report accuracy numbers.
2. Apply the Wald's test, Z-test, and t-test (assume all are applicable) to check whether the mean of COVID19 deaths and #cases are different from the second-last week to the last week in your dataset. Use MLE for Wald's test as the estimator; assume for Wald's estimator purposes that daily data is Poisson distributed. Note, you have to report results for deaths and #cases separately, so think of this as two inferences. After running the test and reporting the numbers, check and comment on whether the tests are applicable or not. First use one-sample tests by computing the mean of the second-last week data and using that as guess for last week data. Then, repeat with a two-sample version of Wald and t-tests. For t-test, use both paired and unpaired tests. Use alpha value of 0.05 for all. For t-test, the threshold to check against is  $t_{n-1, \alpha/2}$  for two-tailed, where n is the number of data points. You can find these values in online t tables, similar to z tables. For Z-test, use the sample standard deviation of the entire covid19 dataset you have and use that as the true sigma value.
3. Repeat inference 2 above but for equality of distributions (distribution of second-last week and last week), using K-S test and Permutation test. For the K-S test, use both 1-sample and 2-sample tests. For the 1-sample test, try Poisson, Geometric, and Binomial. To obtain parameters of these distributions to check against in 1-sample KS, use MME on second last week's data to obtain parameters of the distribution, and then check whether the last week's data has the distribution with the obtained MME parameters. Use a threshold of 0.05 for both K-S test and Permutation test.
4. Report the Pearson correlation value for #deaths and your X dataset, and also for #cases and your X dataset over one month of data. Use the most relevant column in X to compare against the covid numbers.
5. Assume the daily deaths are Poisson distributed with parameter lambda. Assume an Exponential prior (with mean beta) on lambda. To find beta for the prior, equate the mean of the Exponential prior to that of the Poisson lambda\_MME. That is, find the MME of lambda using the first week's data, and equate this lambda to the mean of  $\text{Exp}(1/\beta)$  to find beta for the prior. Use first week's data to obtain the posterior for lambda via Bayesian inference. Now, use second week's data to obtain the new posterior, using prior as posterior after week 1. Repeat till the end of week 4. Plot all posterior distributions on one graph. Report the MAP for all posteriors.

**Sample inferences (edit as needed depending on your data):**

For each inference, use parameters that seem reasonable and explain why you are using those parameters. Where possible, comment on whether your inference technique is applicable.

1. **(highly recommended)** Use your X dataset to check if COVID19 had an impact on the X data. State your hypothesis clearly and determine the best tool (from among those learned in class) to apply to your hypotheses. Also check whether the tool/test is applicable or not.
2. **(highly recommended)** Check if COVID19 data changed after some local event or rule was enforced, like lockdown or stay-at-home, etc. For this, compare COVID19 data before and after the event. Maybe take into account that COVID19 takes some time to show symptoms, so maybe give some time to allow the lockdown to show its effects.
3. **(highly recommended)** Use linear regression to find the impact of age, gender, underlying conditions, etc., on the severity of covid19 symptoms or duration.
4. Use Chi-square independence test to check if COVID19 impacted your X dataset in some way.
5. Check if distribution of covid #cases or #deaths are different based on gender, age group, etc., or distribution of age of covid patients is different for different genders, etc.
6. Check if distribution of covid #cases or #deaths are different based on symptoms of patients and/or based on patients' gender, age, etc.