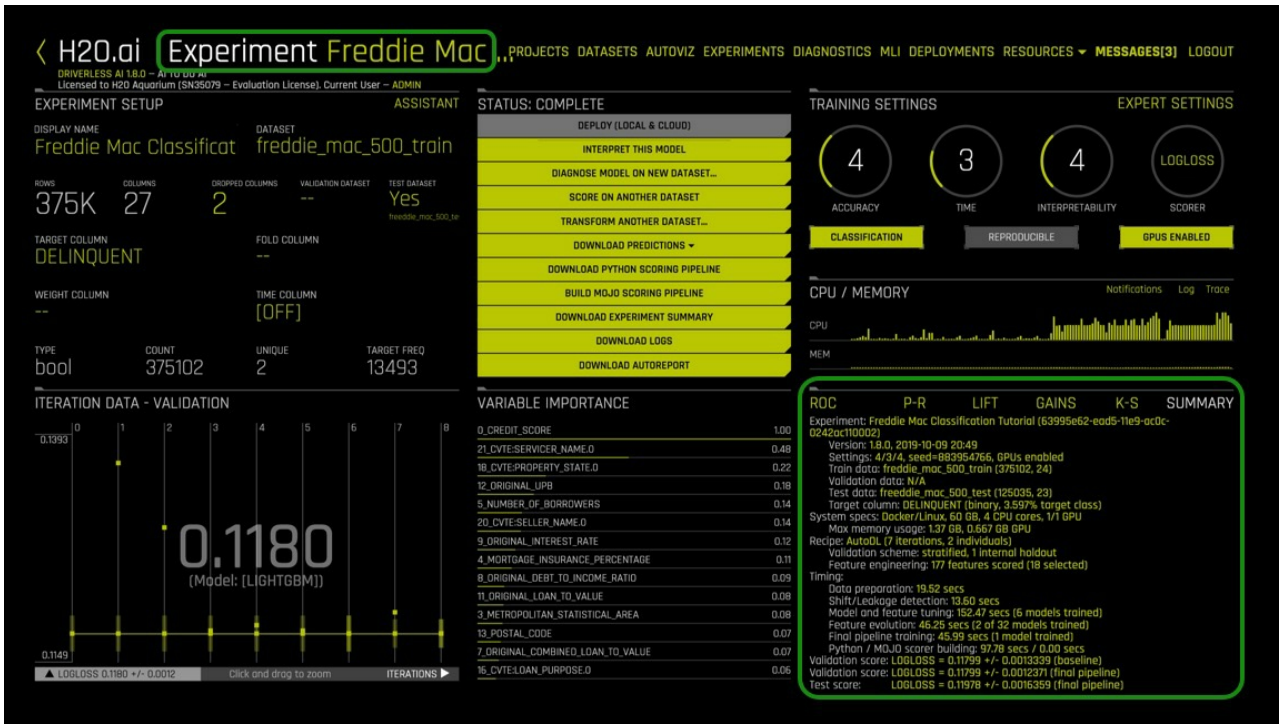
机器学习实验评分和分析教程-财务重点

h2oai.github.io/tutorials/machine-learning-experiment-scoring-and-analysis-tutorial-financial-focus

6.任务4：实验结果摘要

实验结束时，项目摘要将显示在右下角。另外，请注意，实验的名称在左上角。



摘要包括以下内容：

- **实验**：实验名称，
  - 版本：无人驾驶AI的版本及其发布日期
  - 设置：选定的实验设置，种子和已启用的GPU数量
  - 训练数据：训练集的名称，行数和列数
  - 验证数据：验证集的名称，行数和列数
  - 测试数据：测试集的名称，行数和列数
  - 目标列：目标列的名称（数据类型和目标类百分比）
- **系统规格**：机器规格，包括RAM，CPU内核数和GPU
  最大内存使用量
- **食谱**：
  - 验证方案：采样类型，内部保留数量
  - 特征工程：特征得分数量和最终选择

- **定时**
    - **资料准备**
    - **移位/泄漏检测**
    - Model and feature tuning: total time for model and feature training and number of models trained
    - Feature evolution: total time for feature evolution and number of models trained
    - Final pipeline training: total time for final pipeline training and the total models trained
    - Python / MOJO scorer building
- Validation Score: Log loss score +/- machine epsilon for the baseline
- Validation Score: Log loss score +/- machine epsilon for the final pipeline
- Test Score: Log loss score +/- machine epsilon score for the final pipeline

Most of the information in the Experiment Summary tab, along with additional detail, can be found in the Experiment Summary Report (Yellow Button "Download Experiment Summary").

Below are three questions to test your understanding of the experiment summary and frame the motivation for the following section.

1. Find the number of features that were scored for your model and the total features that were selected.

2. Take a look at the validation Score for the final pipeline and compare that value to the test score. Based on those scores would you consider this model a good or bad model?

Note: If you are not sure what Log loss is, feel free to review the concepts section of this tutorial.

3. So what do the Log Loss values tell us? The essential Log Loss value is the test score value. This value tells us how well the model generated did against the freddie_mac_500_test set based on the error rate. In case of experiment **Freddie Mac Classification Tutorial**, the test score LogLoss = .1180 which is the log of the misclassification rate. The greater the Log loss value the more significant the misclassification. For this experiment, the Log Loss was relatively small meaning the error rate for misclassification was not as substantial. But what would a score like this mean for an institution like Freddie Mac?

In the next few tasks we will explore the financial implications of misclassification by exploring the confusion matrix and plots derived from it.

Deeper Dive and Resources

- H2O's Experiment Summary
- H2O的内部验证

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